

## 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 2008 are not included. See Section I-B for corporate discount debt instruments issued after 1984.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/08	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2008 1st Period	2008 2nd 2009 1st	2009 2nd Period	2008	2009
Allied Corp.	019087BB0	08/03/84	08/01/09	6.136	0.000	777.96	0.258323	0.289632		99.27	61.40
Fannie Mae	313586QR3	07/05/84	07/05/14	3.625	0.000	451.41	0.147318	0.164994	0.184285	57.10	63.70
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	282.53	0.086751	0.095978	0.105897	32.53	35.87
Fruit of the Loom, Inc.	359416AH7	03/18/81	03/15/11	52.750	7.000	422.08	0.043135	0.043135		15.79	15.74
GMAC LLC	36186CAC7	04/01/81	04/01/11	44.510	6.000	494.84	0.050643	0.050643		18.54	18.48
General Foods Corp.	369856AF6	06/23/81	06/15/11	51.624	7.000	428.04	0.044183	0.044183		16.17	16.13
GMAC	370424CF8	04/01/81	04/01/11	44.510	6.000	494.84	0.050643	0.050643		18.54	18.48
Honeywell Intl, Inc.	438516AJ5	08/03/84	08/01/09	6.136	0.000	777.96	0.258323	0.289632		99.27	61.40
ITT Corporation	450679BP9	05/06/81	05/01/11	41.890	6.500	516.58	0.053059	0.053059		19.42	19.37
ITT Corporation	450680AM5	05/06/81	05/01/11	41.890	6.500	516.58	0.053059	0.053059		19.42	19.37
ITT Corporation	460470AM9	07/01/81	07/01/11	50.218	7.500	439.80	0.045434	0.045434		16.63	16.58
Pepsico Cap Resources	713440AX3	04/14/82	04/01/08	3.894	0.000	951.84	0.101335			9.22	
Pepsico Cap Resources	713440AY1	04/14/82	04/01/09	3.525	0.000	920.08	0.097954	0.097954		35.85	8.82
Pepsico Cap Resources	713440AZ8	04/14/82	04/01/10	3.196	0.000	890.23	0.094776	0.094776		34.69	34.59
Pepsico Cap Resources	713440BA2	04/14/82	04/01/11	2.904	0.000	862.11	0.091782	0.091782		33.59	33.50
Pepsico Cap Resources	713440BB0	04/14/82	04/01/12	2.643	0.000	835.52	0.088951	0.088951		32.56	32.47
Sallie Mae	863871AL3	08/15/84	05/15/14	3.900	0.000	460.60	0.150640	0.168452	0.187855	57.61	64.18
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	220.08	0.065561	0.072272	0.079452	24.60	27.03
Tennessee Gas Pipeline	880451AJ8	12/15/81	12/15/11	40.783	6.000	514.09	0.054831	0.054831		19.74	19.74
Transamerica Finl Corp	893502AN4	08/18/82	03/01/10	2.753	0.000	896.08	0.096696	0.096696		35.39	35.29
Transamerica Finl Corp	893502AP9	08/18/82	09/01/12	1.986	0.000	827.83	0.089331	0.089331		32.70	32.61

## 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 2008 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
ABN Amro Bank N.V.	00078UAE0	11/30/06	11/30/10	100.000	0.000	4.8420	0.141092	0.144508	0.148007	0.151590	0.155260	51.62	54.15	
ABN Amro Bank N.V.	00078UER7	03/15/07	03/13/12	100.000	0.000	4.8108	0.136813	0.140104	0.143474	0.146925	0.150459	50.56	53.03	
ABN Amro Bank N.V.	00078UKZ2	05/16/07	05/14/10	100.000	0.000	4.9938	0.142143	0.145692	0.149330	0.153058	0.156880	52.15	54.78	
ABN Amro Bank N.V.	00078UR51	12/28/07	12/28/11	100.000	0.000	4.0901	0.113617	0.115940	0.118311	0.120731	0.123200	41.33	43.04	
ABN Amro Bank N.V.	00078UR69	12/28/07	12/28/10	100.000	0.000	3.8402	0.106672	0.108721	0.110808	0.112936	0.115104	38.78	40.29	
ABN Amro Bank N.V.	00078UV49	12/28/07	12/28/09	100.000	0.000	3.8404	0.106679	0.108728	0.110816	0.112944		38.79	39.94	
ABN Amro Bank N.V.	00079FBH4	07/16/03	01/16/14	100.000	0.000	4.1274	0.135004	0.137790	0.140633	0.143536	0.146498	50.03	52.12	
ABN Amro Bank N.V.	00079FBM3	08/13/03	11/13/13	100.000	0.000	4.3128	0.143631	0.146729	0.149893	0.153125	0.156427	52.57	54.86	
ABN Amro Bank N.V.	00079FBR2	09/10/03	09/10/13	100.000	0.000	5.0200	0.170033	0.174301	0.178676	0.183161	0.187758	62.94	66.14	
ABN Amro Bank N.V.	00079FBX9	10/08/03	10/08/13	100.000	0.000	5.1600	0.175732	0.180266	0.184917	0.189688	0.194582	64.84	68.23	
ABN Amro Bank N.V.	00079FCY6	03/10/04	12/10/13	100.000	0.000	4.7792	0.158492	0.162279	0.166157	0.170127	0.174193	57.90	60.70	
ABN Amro Bank N.V.	00079FDB5	03/24/04	12/24/13	100.000	0.000	4.7792	0.158492	0.162279	0.166157	0.170127	0.174193	57.79	60.59	
ABN Amro Bank N.V.	00079FED0	06/23/04	12/23/09	100.000	0.000	4.0499	0.129449	0.132070	0.134744	0.137473		47.12	47.92	
ABN Amro Bank N.V.	00079FEK4	07/21/04	01/21/10	100.000	0.000	4.0700	0.127584	0.130180	0.132829	0.135532	0.138290	47.24	49.18	
ABN Amro Bank N.V.	00079FEN8	08/04/04	02/04/10	100.000	0.000	3.9600	0.123735	0.126185	0.128683	0.131231	0.133830	45.71	47.54	
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500	0.128187	0.128609	0.129042	0.129485	0.129609	46.37	46.63	
ABN Amro Bank N.V.	00079FHT2	01/21/05	01/21/20	100.000	VARIES	4.7448	0.123319	0.121500	0.119637	0.117731	0.115779	43.48	42.11	
ABN Amro Bank N.V.	00079FHV7	01/28/05	01/28/20	100.000	VARIES	4.6673	0.121726	0.120029	0.118292	0.116515	0.114697	42.99	41.72	
ABN Amro Bank N.V.	00079FJD5	02/15/05	02/15/20	100.000	VARIES	4.6374	0.120850	0.119143	0.117397	0.115611	0.113783	42.73	41.45	
ABN Amro Bank N.V.	00079FLN0	07/20/05	04/20/09	100.000	0.000	3.9485	0.119776	0.122140	0.124552			43.88	13.58	
ABN Amro Bank N.V.	00079FMR0	09/30/05	10/03/20	100.000	7.500	4.4483	0.115734	0.113675	0.111570	0.109417	0.107217	40.93	39.39	
ABN Amro Bank N.V.	00079FMS8	10/03/05	10/03/20	100.000	VARIES	4.4457	0.116971	0.115248	0.113488	0.111688	0.109849	41.49	40.21	
ABN Amro Bank N.V.	00079FNF5	11/15/05	11/15/20	100.000	VARIES	5.2985	0.137382	0.133730	0.133693	0.129238	0.129006	49.44	47.76	
ABN Amro Bank N.V.	00079FNM0	12/21/05	12/21/10	100.000	VARIES	4.5200	0.122830	0.122946	0.123741	0.123178	0.123970	44.99	45.06	
ABN Amro Bank N.V.	00079FQY1	06/28/06	06/29/09	100.000	0.000	5.2501	0.157649	0.161788	0.166035			57.52	29.55	
ABN Amro Bank N.V.	00079FRK0	07/05/06	07/05/08	100.000	VARIES	5.2997	0.146423	0.146851				27.02		
ABN Amro Bank N.V.	00079FRU8	08/09/06	02/09/10	100.000	0.000	4.9028	0.142951	0.146455	0.150045	0.153724	0.157492	53.10	55.74	
ABN Amro Bank N.V.	00079FSN3	08/31/06	08/31/10	100.000	0.000	5.1472	0.148779	0.150949	0.157400	0.158819	0.165606	55.91	58.72	
ABN Amro Bank N.V.	00079FSU7	09/29/06	03/29/11	100.000	0.000	4.9533	0.144494	0.148073	0.151740	0.155498	0.159350	53.33	56.00	
ABN Amro Bank N.V.	00079FTU6	10/31/06	10/29/10	100.000	0.000	4.9534	0.144475	0.148054	0.151720	0.155478	0.159329	53.10	55.77	
AIG FP Private Funding	001378AC2	06/19/06	05/19/08	100.000	0.000	5.3068	0.157021					21.83		
AIG FP Private Funding	001378AD0	06/12/06	05/12/08	100.000	0.000	5.3042	0.158692					20.79		
AIG FP Private Funding	001378AE8	06/12/06	05/12/08	100.000	0.000	5.3042	0.158692					20.79		
AIG FP Private Funding	001378AF5	06/19/06	05/19/08	100.000	0.000	5.3068	0.157021					21.83		
AIG FP Private Funding	001378AG3	07/31/06	07/31/08	100.000	0.000	5.4390	0.159415	0.163750				34.10		
AIG FP Private Funding	001378AH1	07/31/06	07/31/08	100.000	0.000	5.4390	0.159415	0.163750				34.10		
AIG FP Private Funding	001378AJ7	10/04/06	10/06/08	100.000	0.000	5.0499	0.147492	0.151217				41.23		

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
AIG FP Private Funding	001378AK4	10/04/06	10/06/08	100.000	0.000	5.0499		0.147492	0.151217					41.23	
AIG FP Private Funding	001378AL2	10/04/06	10/05/09	100.000	0.000	4.9866		0.145531	0.149159	0.152878	0.156690			53.68	42.57
AIG FP Private Funding	001378AM0	10/04/06	10/05/09	100.000	0.000	4.9866		0.145531	0.149159	0.152878	0.156690			53.68	42.57
AIG FP Private Funding	001378AN8	11/03/06	11/05/09	100.000	0.000	4.8876		0.142525	0.146008	0.149576	0.153231			52.33	46.13
AIP FP Private Funding	001378AP3	11/03/06	11/05/09	100.000	0.000	4.8876		0.142525	0.146008	0.149576	0.153231			52.33	46.13
AIG FP Private Funding	001378AQ1	12/13/06	12/16/09	100.000	0.000	4.8418		0.141142	0.144559	0.148059	0.151643			51.53	51.73
AIG FP Private Funding	001378AR9	12/13/06	12/16/09	100.000	0.000	4.8418		0.141142	0.144559	0.148059	0.151643			51.53	51.73
AIG FP Private Funding	001378AY4	11/27/06	10/01/08	100.000	0.000	4.9879		0.144451	0.148053					39.65	
AIG FP Private Funding	001378AZ1	11/27/06	10/01/08	100.000	0.000	4.9879		0.144451	0.148053					39.65	
AIG FP Private Funding	001378BA5	11/27/06	10/01/08	100.000	0.000	4.9879		0.144451	0.148053					39.65	
AIG FP Private Funding	001378BB3	11/27/06	10/01/08	100.000	0.000	4.9879		0.144451	0.148053					39.65	
AIG FP Private Funding	001378BF4	03/06/07	03/05/09	100.000	0.000	4.9429		0.139133	0.141022	0.146902				52.19	9.25
AIG FP Private Funding	001379AB2	05/22/06	06/02/08	100.000	0.000	5.2898		0.159144						24.03	
AIG FP Private Funding	001379AC0	05/22/06	06/02/08	100.000	0.000	5.2898		0.159144						24.03	
AIG FP Private Funding	001379AD8	09/01/06	09/01/11	100.000	0.000	5.1471		0.150429	0.154300	0.158271	0.162345	0.166523		55.79	58.70
AIG FP Private Funding	001379AE6	09/01/06	09/01/11	100.000	0.000	5.1471		0.150429	0.154300	0.158271	0.162345	0.166523		55.79	58.70
AIG FP Private Funding	001379AH9	01/02/07	06/27/08	100.000	0.000	5.1305		0.149817						26.37	
AIG FP Private Funding	001379AJ5	01/02/07	06/27/08	100.000	0.000	5.1305		0.149817						26.37	
AMR Corporation	001765AZ9	09/23/03	09/23/23*	98.000	4.250	4.7035		0.012026	0.012308					3.20*	
AMR Corporation	001765BA3	09/23/03	09/23/23*	98.000	4.250	4.7035		0.012026	0.012308					3.20*	
AMR Corporation	001765BB1	02/13/04	02/15/24	98.500	4.500	4.8410		0.008817	0.009030	0.009249				3.27	.41
APP Finance VI	00202NAA3	11/18/97	11/18/12	20.424	0.000	10.8751	392.32	0.177901	0.187574	0.197774	0.208528	0.219866		66.64	74.08
ASG Consolidated LLC	00210VAA5	10/19/04	11/01/11	63.700	VARIES	11.4983		0.285626	0.302047	0.319412	0.319411	0.319409		107.81	114.99
ASG Consolidated LLC	00210VAB3	10/19/04	11/01/11	63.700	VARIES	11.4983		0.285626	0.302047	0.319412	0.319411	0.319409		107.81	114.99
AB Svensk Exportkredit Community Unit SD #1	00254EBD3	05/22/06	05/22/08	100.000	0.000	5.3056		0.157669						22.39	
	005770BR2	06/03/03	02/01/08	103.613	VARIES	3.7831		0.105508						3.17	
Advanced Medical Optics	00763MAF5	06/22/04	07/15/24	100.000	VARIES	7.7883		0.255107	0.262337	0.269849	0.277653	0.285761		95.59	101.19
Advanced Medical Optics	00763MAG3	06/22/04	07/15/24	100.000	VARIES	7.7883		0.255107	0.262337	0.269849	0.277653	0.285761		95.59	101.19
Advanced Medical Optics	00763MAH1	07/18/05	07/01/25	100.000	VARIES	6.9000		0.219461	0.225714	0.232184	0.238876			80.13	84.79
Advanced Medical Optics	00763MAJ7	07/18/05	07/01/25	100.000	VARIES	6.9000		0.219461	0.225714	0.232184	0.238876			80.13	84.79
Adv Med Opts Inc	00763MAK4	06/13/06	08/01/26	100.000	VARIES	7.9988		0.234475	0.240242	0.246239	0.252477	0.258964		87.21	91.68
Adv Med Opts Inc	00763MAL2	06/13/06	08/01/26	100.000	VARIES	7.9988		0.234475	0.240242	0.246239	0.252477	0.258964		87.21	91.68
Aladdin Gaming Holdings	010714AC7	02/26/98	03/01/10	45.168	VARIES	15.0505		0.400516	0.398369	0.407383	0.403292	0.412764		147.03	148.60
Alameda, CA	010781AQ5	03/14/02	02/01/12	97.458	7.625	8.0020	12.51	0.007358	0.007653	0.007959	0.008277	0.008608		2.79	3.02
Alameda, CA	010781AW2	03/14/02	02/01/10	97.388	7.500	7.9523	17.60	0.010340	0.010751	0.011178	0.011623	0.012085		3.92	4.24
Alestra S.De R.L.De C.V.	01446PAG9	11/17/03	06/30/10	83.687	8.000	N/A		0.086522	0.082415	0.080354	0.075455	0.072821		30.91	28.42
Alliance Imaging, Inc.	018606AG8	12/04/07	12/15/12	91.500	7.250	9.4095	1.02	0.037878	0.039660	0.041526	0.043480	0.045526		14.02	15.37
Alliance Imaging, Inc.	018606AH6	12/04/07	12/15/12	91.500	7.250	9.4095	1.02	0.037878	0.039660	0.041526	0.043480	0.045526		14.02	15.37
Alliance Imaging, Inc.	018606AJ2	12/04/07	12/15/12	91.500	7.250	9.4095	1.02	0.037878	0.039660	0.041526	0.043480	0.045526		14.02	15.37
Alliance One Intl Inc	018772AE3	05/13/05	11/15/12	90.000	12.750	15.0159	23.67	0.030516	0.032808	0.035271	0.037919	0.040766		11.62	13.43
Alliance One Intl Inc	018772AF0	05/13/05	11/15/12	90.000	12.750	15.0159	23.67	0.030516	0.032808	0.035271	0.037919	0.040766		11.62	13.43

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Alliant Energy Resources	018803205	02/15/00	02/15/30	100.000	VARIES	9.5812		0.401145	0.417035	0.433687	0.451136	0.469422	151.70	164.13
Alliant Energy Resources	018803304	02/15/00	02/15/30	100.000	VARIES	9.5812		0.401145	0.417035	0.433687	0.451136	0.469422	151.70	164.13
Alliant Energy Resources	018803403	02/15/00	02/15/30	100.000	VARIES	9.5812		0.401145	0.417035	0.433687	0.451136	0.469422	151.70	164.13
Alliant Techsystems Inc.	018804AG9	02/19/04	02/15/24	100.000	VARIES	6.1250		0.192045	0.195587	0.199237	0.202999	0.206877	70.75	73.44
Alliant Techsystems Inc.	018804AH7	02/19/04	02/15/24	100.000	VARIES	6.1250		0.192045	0.195587	0.199237	0.202999	0.206877	70.75	73.44
Alliant Techsystems Inc.	018804AJ3	08/13/04	08/15/24	100.000	VARIES	6.9757		0.219046	0.223780	0.228678	0.233748	0.238994	81.02	84.64
Alliant Techsystems Inc.	018804AK0	08/13/04	08/15/24	100.000	VARIES	6.9757		0.219046	0.223780	0.228678	0.233748	0.238994	81.02	84.64
Alza Corporation	022615AC2	07/14/94	07/14/14	35.471	0.000	5.2499	357.99	0.101464	0.104128	0.106861	0.109666	0.112545	37.91	39.92
AAM Hldg, Inc.	024061AA1	02/11/04	02/15/24	100.000	2.000	4.5774		0.139484	0.141405	0.143369	0.145379	0.147435	51.09	52.53
AAM Hldg, Inc.	024061AB9	02/11/04	02/15/24	100.000	2.000	4.5774		0.139484	0.141405	0.143369	0.145379	0.147435	51.09	52.53
Amer Med Sys Hldgs Inc	02744MAA6	06/27/06	07/01/36	100.000	VARIES	9.1005		0.276190	0.284649	0.293494	0.302740		100.95	107.32
AmerUs Group Co.	03072M504	05/16/06	05/16/11	102.760	6.583	5.9369		0.168238	0.167804	0.167357	0.166896	0.166422	60.45	60.12
Amgen Inc.	031162AC4	03/01/02	03/01/32	71.423	VARIES	N/A		0.101233	0.103497	0.105811	0.108178	0.110597	37.40	39.09
Amgen Inc.	031162AD2	03/01/02	03/01/32	71.423	VARIES	N/A		0.101233	0.103497	0.105811	0.108178	0.110597	37.40	39.09
Amgen Inc.	031162AE0	03/01/02	03/01/32	71.423	VARIES	N/A		0.101233	0.103497	0.105811	0.108178	0.110597	37.40	39.09
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4729		0.101235	0.103499	0.105814	0.108180	0.110600	37.40	39.09
Amgen Inc.	031162AL4	03/01/05	03/01/32	72.947	VARIES	4.4729		0.101235	0.103499	0.105814	0.108180	0.110600	37.40	39.09
Anixter International	035290AD7	07/07/03	07/07/33	38.016	VARIES	7.3003		0.102699	0.106448	0.110333	0.114360	0.118535	38.97	41.87
Anixter International	035290AE5	07/07/03	07/07/33	38.016	VARIES	7.3003		0.102699	0.106448	0.110333	0.114360	0.118535	38.97	41.87
Anixter International	035290AF2	07/07/03	07/07/33	38.016	VARIES	7.3003		0.102699	0.106448	0.110333	0.114360	0.118535	38.97	41.87
Anixter International	035290AG0	07/07/03	07/07/33	38.016	VARIES	7.3003		0.102699	0.106448	0.110333	0.114360	0.118535	38.97	41.87
Anixter International	035290AH8	02/16/07	02/15/13	70.400	1.000	7.1568	35.88	0.116169	0.120326	0.124632	0.129092	0.133711	43.72	46.91
Anixter International	035290AJ4	02/16/07	02/15/13	70.400	1.000	7.1568	35.88	0.116169	0.120326	0.124632	0.129092	0.133711	43.72	46.91
Anthony Crane Cap. Corp.	036778AC2	07/31/03	02/01/08	3.000	VARIES	N/A		2.990356					89.71	
Apria Healthcare Group	037933AA6	08/20/03	09/01/33	100.000	VARIES	8.6241		0.298682	0.307519	0.316737	0.326353	0.336383	111.28	118.11
Apria Healthcare Group	037933AB4	08/20/03	09/01/33	100.000	VARIES	8.6241		0.298682	0.307519	0.316737	0.326353	0.336383	111.28	118.11
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025190	0.025189	0.025187	0.025186	0.025185	9.07	9.07
Republic of Argentina	040114GA2	06/15/00	06/15/15	91.700	11.750	13.0226	23.43	0.013724	0.014618	0.015569	0.016583	0.017663	5.13	5.82
Republic of Argentina	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8669	7.39	0.004130	0.004395	0.004678	0.004979	0.005299	1.62	1.84
Republic of Argentina	040114GF1	06/19/01	12/19/08	77.800	VARIES	N/A		0.084327	0.042273				21.78	
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.640797	0.643363	0.649672	0.649086	0.655856	235.12	237.10
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	12.000	N/A		0.591603	0.591921	0.595517	0.592629	0.596280	216.64	216.85
Arlngtn Sport Fac Auth	04184EAA7	02/17/93	12/31/08	28.800	0.000	7.9988	636.77	0.205430	0.213646				75.23	
Armor Holdings, Inc.	042260AC3	10/29/04	11/01/24	99.000	VARIES	7.0025		0.224060	0.229960	0.236066	0.242386	0.248928	82.44	86.89
Armstrong Cnty Ind Dev	04233KAB2	07/29/99	08/20/34	6.955	0.000	7.7498	62.43	0.027632	0.028703	0.029815	0.030970	0.032170	10.43	11.25
Aubrey ISD	050195HB5	08/07/03	02/15/08	84.421	0.000	3.7800	151.26	0.103053					4.53	
Aubrey ISD	050195HC3	08/07/03	02/15/09	79.705	0.000	4.1500	157.94	0.108390	0.110640	0.112935			40.04	4.97
Aubrey ISD	050195HD1	08/07/03	02/15/10	74.664	0.000	4.5300	162.72	0.112502	0.115051	0.117657	0.120321	0.123047	41.66	43.57
Avnet, Inc.	053807AL7	03/05/04	03/15/34	100.000	VARIES	7.8752		0.270043	0.278489	0.287267	0.296391	0.305874	100.56	107.03
Azusa Calif Redev Agy	05502MAB9	06/16/92	12/01/12	16.502	0.000	9.0030	483.64	0.161013	0.168261	0.175835	0.183750	0.192022	59.71	65.21
Banco Macro S.A.	05963GAA6	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833	0.270833	0.270833	0.270833	97.50	97.50
Banco Macro S.A.	05963GAB4	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833	0.270833	0.270833	0.270833	97.50	97.50
Bank of America Corp.	06048UAC8	05/28/08	05/28/14	100.000	0.000	4.8120		0.133669	0.136885	0.136885	0.140179	0.143552	28.58	50.09

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Bank of America Corp.	06048UAD6	05/30/08	05/30/14	100.000	0.000	4.9682				0.138006	0.141435	0.144948	0.148549	29.23	51.77
Bank of America Corp.	06048UAE4	05/30/08	05/30/14	100.000	0.000	4.8414				0.134485	0.137740	0.141075	0.144490	28.48	50.40
Bank of America Corp.	06048UAF1	05/30/08	05/28/10	100.000	0.000	3.4893				0.096926	0.098598	0.100318	0.102068	20.51	35.92
Bank of America Corp.	06048UAH7	05/30/08	05/30/12	100.000	0.000	4.5482				0.126341	0.129215	0.132153	0.135158	26.75	47.23
Bank of America Corp.	06048UAK0	06/27/08	06/27/12	100.000	0.000	4.9877				0.138548	0.142004	0.145545	0.149175	25.51	51.79
Bank of America Corp.	06048UAL8	06/27/08	06/27/11	100.000	0.000	4.7827				0.132855	0.136032	0.139285	0.142616	24.46	49.58
Bank of America Corp.	06048UAM6	06/27/08	06/29/09	100.000	0.000	3.2039		0.088999		0.089015	0.090441			16.38	16.10
Bank of America Corp.	06048UAN4	06/27/08	06/28/13	100.000	0.000	5.1535		0.143153		0.143175	0.146864	0.150648	0.154530	26.36	53.58
Bank of America Corp.	06048UAP9	06/27/08	06/28/13	100.000	0.000	5.1535		0.143153		0.143175	0.146864	0.150648	0.154530	26.36	53.58
Bank of America Corp.	06048UAW4	07/25/08	07/25/11	100.000	0.000	4.5484					0.126345	0.129218	0.132157	19.71	46.91
Bank of America Corp.	06048UAX2	07/25/08	07/25/13	100.000	0.000	5.2510					0.145864	0.149693	0.153624	22.75	54.41
Bank of America Corp.	06048UAY0	07/25/08	07/25/12	100.000	0.000	5.0268					0.139635	0.143144	0.146742	21.78	52.01
Bank of America Corp.	06048UBF0	07/29/08	07/29/13	100.000	0.000	5.3290					0.148029	0.151973	0.156023	22.50	55.22
Bank of America Corp.	060505CZ5	02/15/07	02/15/12	100.000	0.250	5.2599		0.149769		0.153525	0.157380	0.161337	0.165397	55.63	58.46
Bank of America Corp.	06050MCB1	02/20/03	02/20/08	100.000	0.000	3.6499		0.119310						5.85	
Bank of America Corp.	06050MCH8	04/25/03	04/29/08	100.000	0.000	3.5419		0.115274						13.60	
Bank of America Corp.	06050MCK1	05/30/03	06/03/08	100.000	0.000	2.8951		0.091549						13.92	
Bank of America Corp.	06050MCQ8	07/25/03	07/29/08	100.000	0.000	3.4570		0.110181		0.112085				23.26	
Bank of America Corp.	06050MCS4	11/12/03	11/13/08	100.000	0.000	3.9410		0.127984		0.130506				40.38	
Bank of America Corp.	06050MCV7	12/19/03	12/23/08	100.000	0.000	3.6364		0.116724		0.118846				41.47	
Bank of America Corp.	06050MCY1	01/30/04	02/03/09	100.000	0.000	3.4992		0.109783		0.111704	0.113658			40.44	3.64
Bank of America Corp.	06050MDA2	03/02/04	03/04/09	100.000	0.000	3.5091		0.110118		0.112050	0.114016			40.45	7.18
Bank of America Corp.	06050MDC8	03/25/04	03/27/09	100.000	0.000	3.3125		0.103247		0.104957	0.106696			37.80	9.18
Bank of America Corp.	06050MDE4	05/28/04	06/01/10	100.000	0.000	4.7926		0.157196		0.160963	0.164820	0.168770	0.172814	57.50	60.29
Bank of America Corp.	06050MDH7	06/25/04	06/28/10	100.000	0.000	4.7147		0.154226		0.157861	0.161583	0.165392	0.169291	56.20	58.88
Bank of America Corp.	06050MDJ3	06/24/04	06/24/10	100.000	0.000	4.7242		0.154527		0.158177	0.161914	0.165738	0.169653	56.34	59.03
Bank of America Corp.	06050MDM6	07/30/04	08/02/10	100.000	0.000	4.5676		0.145327		0.148646	0.152041	0.155513	0.159065	53.92	56.41
Bank of America Corp.	06050MDN4	08/26/04	08/28/09	100.000	0.000	4.2830		0.135136		0.138030	0.140986	0.144005		49.89	33.96
Bank of America Corp.	06050MDR5	09/23/04	09/25/09	100.000	0.000	3.8427		0.119681		0.121981	0.124325	0.126713		43.94	33.25
Bank of America Corp.	06050MEC7	11/26/04	11/26/10	100.000	1.500	4.2768		0.129241		0.131114	0.133027	0.134980	0.136976	47.00	48.38
Bank of America Corp.	06050MED5	11/15/04	11/13/09	100.000	0.000	3.9639		0.123844		0.126298	0.128801	0.131354		45.26	40.65
Bank of America Corp.	06050MEG8	12/27/04	06/28/10	100.000	0.000	4.0825		0.128036		0.130649	0.133316	0.136037	0.138814	46.58	48.50
Bank of America Corp.	06050MEH6	12/28/04	12/28/10	100.000	1.000	4.2553		0.130380		0.132563	0.134793	0.137070	0.139395	47.34	48.95
Bank of America Corp.	06050MEK9	01/27/05	01/28/11	100.000	0.000	4.3233		0.133662		0.136551	0.139503	0.142519	0.145600	49.53	51.70
Bank of America Corp.	06050MEL7	01/28/05	01/28/11	100.000	1.000	4.3662		0.131947		0.134221	0.136545	0.138919	0.141345	48.61	50.32
Bank of America Corp.	06050MEP8	02/24/05	02/24/10	100.000	1.250	4.3096		0.129271		0.131309	0.133390	0.135516	0.137688	47.43	48.95
Bank of America Corp.	06050MER4	03/24/05	03/27/09	100.000	0.000	4.4897		0.139409		0.142539	0.145739			51.35	12.53
Bank of America Corp.	06050MEU7	04/28/05	04/30/09	100.000	1.750	4.3698		0.129709		0.131481	0.133292			47.23	15.86
Bank of America Corp.	06050MEW3	05/27/05	05/27/10	100.000	1.000	4.3093		0.130045		0.132248	0.134499	0.136799	0.139148	47.36	48.99
Bank of America Corp.	06050MEY9	06/24/05	06/25/10	100.000	0.000	4.7416		0.148103		0.151615	0.155209	0.158889	0.162656	53.99	56.58
Bank of America Corp.	06050MEZ6	07/29/05	07/29/11	100.000	1.500	4.5615		0.134737		0.136860	0.139031	0.141252	0.143523	49.54	51.13
Bank of America Corp.	06050MFA0	08/25/05	08/25/10	100.000	1.250	4.5105		0.133745		0.135978	0.138262	0.140597	0.142985	49.12	50.79
Bank of America Corp.	06050MFB8	08/26/05	08/28/09	100.000	0.000	4.4018		0.133430		0.136367	0.139368	0.142435		49.29	33.58

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Bank of America Corp.	06050MFC6	10/28/05	10/28/10	100.000	2.000	4.8533	0.142794	0.144911	0.147079	0.149300	0.151575	52.06	53.63	
Bank of America Corp.	06050MFE2	09/28/05	09/29/10	100.000	0.000	4.5189	0.137280	0.140382	0.143553	0.146797	0.150114	50.56	52.87	
Bank of America Corp.	06050MFG7	11/21/05	11/24/10	100.000	0.000	4.8973	0.149921	0.153592	0.157353	0.161206	0.165154	54.91	57.63	
Bank of America Corp.	06050MFJ1	12/27/05	12/27/10	100.000	1.250	5.0014	0.149750	0.152626	0.155574	0.158597	0.161694	54.45	56.58	
Bank of America Corp.	06050MFK8	12/28/05	12/28/11	100.000	1.500	5.0510	0.150657	0.153409	0.156232	0.159125	0.162091	54.75	56.78	
Bank of America Corp.	06050MFL6	03/24/06	03/25/11	100.000	0.000	5.1630	0.154838	0.158835	0.162936	0.167142	0.171457	57.24	60.23	
Bank of America Corp.	06050MFP7	04/28/06	04/28/11	100.000	1.750	5.5388	0.162844	0.166008	0.169259	0.172600	0.176034	59.60	61.96	
Bank of America Corp.	06050MFR3	03/27/06	03/27/09	100.000	0.750	5.1969	0.154240	0.157707	0.161263			56.81	13.87	
Bank of America Corp.	06050MFS1	05/26/06	08/26/10	100.000	0.000	5.4111	0.160699	0.165047	0.169512	0.174099	0.178809	59.74	63.01	
Bank of America Corp.	06050MFT9	05/25/06	05/25/10	100.000	2.000	5.4394	0.159104	0.161921	0.164813	0.167785	0.170837	57.99	60.08	
Bank of America Corp.	06050MFV4	06/27/06	06/27/11	100.000	0.000	5.6598	0.170947	0.175785	0.180759	0.185875	0.191135	62.45	66.04	
Bank of America Corp.	06050MFW2	07/28/06	01/28/11	100.000	0.000	5.5354	0.162392	0.166887	0.171506	0.176252	0.181131	60.66	64.07	
Bank of America Corp.	06050MFX0	07/28/06	07/29/10	100.000	0.000	5.4654	0.160254	0.164633	0.169132	0.173754	0.178503	59.83	63.14	
Bank of America Corp.	06050MFZ5	08/24/06	08/26/10	100.000	0.000	5.2025	0.152174	0.156133	0.160194	0.164361	0.168637	56.50	59.48	
Bank of America Corp.	06050MGB7	09/29/06	10/03/11	100.000	0.000	4.9679	0.145019	0.148622	0.152313	0.156097	0.159974	53.50	56.19	
Bank of America Corp.	06050MGD3	09/18/06	09/19/11	100.000	0.000	5.1632	0.150946	0.154843	0.158840	0.162941	0.167148	55.85	58.77	
Bank of America Corp.	06050MGF8	10/27/06	10/27/11	100.000	0.000	5.2609	0.153926	0.157974	0.162130	0.166395	0.170772	56.67	59.69	
Bank of America Corp.	06050MGM3	12/22/06	12/27/11	100.000	0.000	4.9879	0.145653	0.149285	0.153009	0.156825	0.160736	53.12	55.80	
Bank of America Corp.	06050MGN1	12/29/06	12/29/11	100.000	0.000	4.9680	0.144942	0.148542	0.152232	0.156014	0.159889	52.84	55.50	
Bank of America Corp.	06050MGP6	02/23/07	02/23/12	100.000	0.000	5.2024	0.148270	0.152127	0.156084	0.160145	0.164310	55.07	57.97	
Bank of America Corp.	06050MGQ4	01/26/07	01/27/12	100.000	0.000	5.1926	0.148006	0.151849	0.155791	0.159836	0.163986	55.17	58.07	
Bank of America Corp.	06050MGU5	02/23/07	11/23/11	100.000	0.000	5.1129	0.147518	0.151289	0.155157	0.159123	0.163191	54.08	56.88	
Bank of America Corp.	06050MGV3	02/23/07	02/24/12	100.000	0.000	5.1048	0.145442	0.149154	0.152961	0.156865	0.160869	53.98	56.77	
Bank of America Corp.	06050MGW1	02/20/07	02/19/10	100.000	0.000	5.1731	0.147395	0.151208	0.155119	0.159131	0.163247	54.77	57.64	
Bank of America Corp.	06050MGY7	03/30/07	03/30/10	100.000	0.000	4.9975	0.142289	0.145845	0.149489	0.153225	0.157053	52.52	55.18	
Bank of America Corp.	06050MGZ4	03/29/07	03/29/12	100.000	2.000	5.0300	0.141840	0.144010	0.146235	0.148515	0.150853	51.86	53.48	
Bank of America Corp.	06050MHB6	03/30/07	03/30/12	100.000	0.000	4.9829	0.141864	0.145398	0.149021	0.152734	0.156539	52.36	55.00	
Bank of America Corp.	06050MHC4	04/27/07	04/27/09	100.000	0.000	4.8413	0.137737	0.141072	0.144486			50.62	16.76	
Bank of America Corp.	06050MHD2	04/27/07	04/30/12	100.000	0.000	4.9782	0.141787	0.145316	0.148933	0.152640	0.156440	52.11	54.74	
Bank of America Corp.	06050MHF7	05/25/07	02/27/12	100.000	0.000	5.2687	0.148325	0.152232	0.156242	0.160358	0.164583	55.08	58.02	
Bank of America Corp.	06050MHK6	06/29/07	07/01/09	100.000	0.000	5.2702	0.150298	0.154258	0.158323			54.82	28.50	
Bank of America Corp.	06050MHL4	06/29/07	06/29/12	100.000	2.650	5.5699	0.156979	0.159301	0.161687	0.164140	0.166661	56.94	58.66	
Bank of America Corp.	06050MHN0	06/22/07	06/25/09	100.000	0.000	5.3483	0.152606	0.156687	0.160877			55.72	27.99	
Bank of America Corp.	06050MHP5	07/27/07	07/28/11	100.000	0.000	5.3581	0.148859	0.152847	0.156942	0.161147	0.165464	55.54	58.56	
Bank of America Corp.	06050MHT7	08/30/07	09/01/11	100.000	0.000	5.1144	0.142089	0.145722	0.149449	0.153270	0.157190	52.69	55.42	
Bank of America Corp.	06050MHU4	08/31/07	09/02/11	100.000	0.000	5.0622	0.140658	0.144218	0.147869	0.151611	0.155449	52.14	54.81	
Bank of America Corp.	06050MHV2	09/28/07	03/28/13	100.000	0.000	5.2121	0.144782	0.148555	0.152426	0.156399	0.160475	53.51	56.34	
Bank of America Corp.	06050MHW0	09/27/07	09/29/10	100.000	0.000	4.9389	0.137230	0.140619	0.144092	0.147650	0.151296	50.64	53.18	
Bank of America Corp.	06050MHY6	11/30/07	11/30/12	100.000	1.250	4.9200	0.136669	0.139177	0.141746	0.144379	0.147077	49.81	51.67	
Bank of America Corp.	06050MJB4	11/29/07	12/01/11	100.000	0.000	4.6068	0.128000	0.130948	0.133964	0.137050	0.140207	46.79	48.97	
Bank of America Corp.	06050MJC2	11/30/07	11/30/09	100.000	0.000	4.2646	0.118462	0.120988	0.123568	0.126203		43.26	41.13	
Bank of America Corp.	06050MJD0	11/30/07	11/30/10	100.000	0.000	4.4308	0.123080	0.125807	0.128594	0.131443	0.134355	44.97	46.99	
Bank of America Corp.	06050MJE8	12/26/07	12/27/12	100.000	0.000	4.8121	0.133688	0.136904	0.140198	0.143572	0.147026	48.73	51.11	

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Bank of America Corp.	06050MJF5	12/27/07	12/27/11	100.000	0.000	4.5091		0.125255	0.128079	0.130966	0.133919	0.136939	45.62	47.70
Bank of America Corp.	06050MJH1	12/28/07	06/29/09	100.000	0.000	4.1714		0.115888	0.118306	0.120773			42.16	21.50
Bank of America Corp.	06050MJJ7	12/28/07	12/28/12	100.000	0.000	4.8609		0.135027	0.138309	0.141671	0.145114	0.148641	49.22	51.64
Bank of America Corp.	06050MJN8	02/29/08	02/28/13	100.000	0.000	4.2547			0.115617	0.120034	0.120589	0.125195	36.04	44.55
Bank of America Corp.	06050MJP3	02/29/08	03/04/13	100.000	0.000	4.1447		0.113866	0.112680	0.116922	0.117399	0.121818	35.10	43.35
Bank of America Corp.	06050MJR9	02/28/08	02/28/13	100.000	0.000	4.3135			0.117216	0.121729	0.122326	0.127036	36.54	45.19
Bank of America Corp.	06050MJS7	02/28/08	08/28/13	100.000	0.000	4.4798			0.124442	0.127229	0.130079	0.132993	38.05	47.02
Bank of America Corp.	06050MJT5	02/28/08	02/26/10	100.000	0.000	3.0862			0.085731	0.087039	0.088382	0.089746	26.14	31.91
Bank of America Corp.	06050MJU2	03/28/08	03/28/14	100.000	0.000	4.2156			0.117100	0.119568	0.122089	0.124662	32.20	43.97
Bank of America Corp.	06050MJV0	03/28/08	03/28/11	100.000	0.000	3.0663			0.085177	0.086483	0.087809	0.089155	23.37	31.62
Bank of America Corp.	06050MJX6	03/28/08	03/28/14	100.000	0.000	4.1175			0.114377	0.116731	0.119135	0.121587	31.44	42.91
Bank of America Corp.	06050MJY4	03/28/08	03/28/14	100.000	0.000	4.1175			0.114377	0.116731	0.119135	0.121587	31.44	42.91
Bank of America Corp.	06050MKB2	04/25/08	04/25/14	100.000	0.000	4.4504			0.123625	0.126375	0.129188	0.132062	30.59	46.38
Bank of America Corp.	06050MKC0	04/25/08	04/25/14	100.000	0.000	4.4113			0.122537	0.125239	0.128002	0.130825	30.32	45.95
Bank of America Corp.	06050MKE6	04/25/08	04/26/10	100.000	0.000	3.1748		0.088191	0.088199	0.089600	0.091022	0.092467	21.79	32.70
Bank of America Corp.	06050MKF3	04/25/08	04/25/13	100.000	0.000	4.1763			0.116011	0.118434	0.120907	0.123431	28.70	43.41
Baxter International, Inc	071813604	12/17/02	02/16/08	100.000	VARIES	4.3864		0.122522					5.51	
Baxter International, Inc	071813AV1	12/17/02	02/16/08	100.000	VARIES	4.3864		0.122522					5.51	
Bayerische Landesbank	0727G0AA8	05/31/02	05/28/10	100.000	0.000	5.2947		0.195996	0.201185	0.206511	0.211978	0.217590	71.84	75.69
Bayerische Landesbank	0727G0CJ7	11/26/04	02/26/09	100.000	0.000	3.8824		0.119881	0.122208	0.124580			44.16	6.85
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	5.9698	75.45	0.070185	0.072280	0.074438	0.076660		25.64	27.20
Bear Stearns Co., Inc.	073928JS3	06/03/99	06/30/11	46.328	0.000	6.4740	336.98	0.143889	0.148546	0.153355	0.158319	0.163444	52.65	56.11
Bear Stearns Co., Inc.	073928WN9	02/27/02	08/15/13	49.000	0.000	6.3184	214.93	0.118213	0.123288	0.125801	0.131926	0.133875	45.24	48.15
Bear Stearns Co., Inc.	073928Y64	10/11/07	10/11/11	79.721	0.000	5.7469	10.18	0.127265	0.130922	0.134684	0.138554	0.142535	47.07	49.81
Beaver Cnty Ind Dev Auth	07487TAB9	04/29/99	11/20/24	17.103	0.000	7.0298	140.40	0.060331	0.062452	0.064647	0.066919	0.069271	22.28	23.87
BellSouth Telecomm	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.107788	0.111480	0.115298	0.119247	0.123331	39.59	42.35
Bexar Cnty Hsg Fin Corp	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7500	53.62	0.070207	0.072226	0.074302	0.076438	0.078636	26.01	27.52
Bond & Fayette County, IL	097850CG4	04/01/03	12/01/08	105.035	VARIES	3.8666		0.108485	0.107951				35.70	
Burlington Coat Factory	121577AA8	04/13/06	10/15/14	75.522	VARIES	14.4995		0.375546	0.402773	0.402772	0.402772	0.402771	142.17	145.00
Burlington Coat Factory	121577AB6	04/13/06	10/15/14	75.522	VARIES	14.4995		0.375546	0.402773	0.402772	0.402772	0.402771	142.17	145.00
Butler Cnty Dev Auth	12359RAV4	01/15/97	05/01/08	41.546	0.000	7.9285	559.12	0.211838					25.42	
Butler Cnty Dev Auth	12359RAW2	01/15/97	11/01/08	39.917	0.000	7.9383	538.17	0.203995	0.212092				62.66	
Butler Cnty Dev Auth	12359RAX0	01/15/97	05/01/09	38.166	0.000	7.9885	519.32	0.197304	0.205185	0.213381			73.41	25.61
Butler Cnty Dev Auth	12359RAY8	01/15/97	11/01/09	36.700	0.000	7.9885	499.37	0.189727	0.197305	0.205186	0.213381		70.59	63.03
Butler Cnty Dev Auth	12359RAZ5	01/15/97	05/01/10	35.110	0.000	8.0286	481.25	0.183178	0.190532	0.198180	0.206136	0.214411	68.17	73.75
Butler Cnty Dev Auth	12359RBA9	01/15/97	11/01/10	33.621	0.000	8.0586	463.37	0.176614	0.183730	0.191133	0.198834	0.206846	65.73	71.14
Butler Cnty Dev Auth	12359RBB7	01/15/97	05/01/11	32.274	0.000	8.0687	445.62	0.169928	0.176783	0.183915	0.191335	0.199054	63.25	68.45
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.273065	0.281446	0.290205	0.299357	0.308921	100.33	106.68
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.273065	0.281446	0.290205	0.299357	0.308921	100.33	106.68
Harrah's Oper Co Inc	127687AA9	06/13/05	04/15/24*	127.250	VARIES	N/A		0.235678					6.36*	
Harrah's Oper Co Inc	127687AB7	06/13/05	04/15/24*	127.250	VARIES	N/A		0.235678					6.36*	

\* Called in 2008; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
CapitalSource Inc.	14055XAC6	07/07/04	07/15/34	100.000	VARIABLES	8.2001		0.263682	0.270507	0.277612	0.285008	0.292707	98.47	103.78
CapitalSource Inc.	14055XAD4	07/07/04	07/15/34	100.000	VARIABLES	8.2001		0.263682	0.270507	0.277612	0.285008	0.292707	98.47	103.78
CapitalSource Inc.	14055XAG7	07/30/07	07/15/12	98.000	7.250	7.7433	1.42	0.009402	0.009736	0.010113	0.010504	0.010911	3.56	3.84
Cardinal Health 409, Inc	14150BAA2	04/10/07	04/15/15	100.000	9.500	9.4999		0.259563	0.259563	0.260989	0.259563	0.260989	95.11	95.00
Carol Stream PK DT, IL	143735LM8	07/15/08	10/01/27	93.383	5.750	6.3510		0.005022	0.005022	0.005090	0.005251	0.005418	.84	1.89
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	2.000	9.8183		0.522377	0.545294	0.569336	0.594559	0.621019	197.16	214.98
Champaign County, IL	158199AR0	03/29/07	12/01/08	102.070	0.000	5.2811		0.155088	0.159183				51.92	
Champaign County, IL	158199AS8	03/29/07	12/01/09	102.940	VARIABLES	5.3606		0.158847	0.163105	0.150538	0.149734		57.70	49.53
Chesapeake Energy Corp.	165167BZ9	05/15/07	05/15/37	100.000	VARIABLES	6.7505		0.191502	0.195622	0.199881	0.204283	0.208834	70.07	73.16
Chesapeake Energy Corp.	165167CA3	08/14/07	05/15/37	97.625	VARIABLES	8.0008		0.219951	0.225972	0.232234	0.238746	0.245519	80.83	85.39
Chesapeake Energy Corp.	165167CB1	05/27/08	12/15/38	100.000	VARIABLES	8.0007		0.222244	0.222883	0.229299	0.235971	0.242911	47.79	83.97
Chiron Corporation	170040AF6	07/30/03	08/01/33*	100.000	1.625	N/A		0.205100	0.210015	0.215080			49.33*	
Chiron Corporation	170040AG4	07/30/03	08/01/33*	100.000	1.625	N/A		0.205100	0.210015	0.215080			49.33*	
Chiron Corporation	170040AH2	06/22/04	06/30/34	100.000	2.750	6.5761		0.209877	0.214266	0.218800	0.223483	0.228319	76.35	79.62
Chiron Corporation	170040AJ8	06/22/04	06/30/34	100.000	2.750	6.5761		0.209877	0.214266	0.218800	0.223483	0.228319	76.35	79.62
The Chubb Corporation	171232AK7	06/24/03	08/16/08	100.000	VARIABLES	3.1054		0.087260	0.086765				19.54	
Chukchansi Econ Dev Auth	171276AA6	10/08/02	06/15/09	91.476	14.500	16.6607	58.32	0.047213	0.051146	0.055406			17.84	9.09
Chukchansi Econ Dev Auth	171276AB4	10/08/02	06/15/09	91.476	14.500	16.6607	58.32	0.047213	0.051146	0.055406			17.84	9.09
Cinemark, Inc.	17243RAA9	03/31/04	03/15/14	62.373	VARIABLES	9.7491		0.234784	0.246229	0.258231	0.270819	0.270818	89.07	96.56
Cinemark, Inc.	17243RAB7	03/31/04	03/15/14	62.373	VARIABLES	9.7491		0.234784	0.246229	0.258231	0.270819	0.270818	89.07	96.56
Citibank CR Card Iss Tr	17305EEL5	06/25/08	06/20/12	94.946	6.300	7.7994			0.030703	0.031867	0.033109	0.034401	5.72	11.72
Citigroup Global Markets	17307EBE2	07/01/04	09/07/16	51.400	0.000	5.5371	108.39	0.094080	0.096685	0.099362	0.102113	0.104940	34.94	36.90
Citigroup Funding, Inc.	17308CKY1	08/24/07	08/31/12	100.000	1.080	5.0702		0.139400	0.140636	0.145835	0.146350	0.151791	52.04	54.06
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3199	14.38	0.026204	0.027163	0.028158	0.029188	0.030256	9.70	10.42
Citigroup Funding, Inc.	1730T0AN9	05/19/06	05/19/08	100.000	0.000	5.3749		0.161667					22.31	
Citigroup Funding, Inc.	1730T0AT6	07/25/06	07/25/08	100.000	0.000	5.5902		0.164086	0.168672				34.30	
Citigroup Funding, Inc.	1730T0AV1	09/06/06	09/05/08	100.000	0.000	5.2226		0.152728	0.156717				37.98	
Citigroup Funding, Inc.	1730T0AW9	09/07/06	09/07/11	100.000	0.125	5.2915		0.154683	0.158684	0.162791	0.167006	0.171333	57.33	60.34
Citigroup Funding, Inc.	1730T0AY5	09/26/06	09/26/08	100.000	0.000	5.2584		0.153850	0.157895				41.50	
Citigroup Funding, Inc.	1730T0BD0	11/13/06	11/17/09	100.000	0.000	5.2643		0.154123	0.158180	0.162343	0.166616		56.58	52.07
Citigroup Funding, Inc.	1730T0BK4	12/19/06	12/19/08	100.000	0.000	5.0518		0.147508	0.151234				52.00	
Citigroup Funding, Inc.	1730T0BQ1	01/26/07	01/26/17*	100.000	5.420	5.4199		0.150556					3.76*	
Citigroup Funding, Inc.	1730T0BS7	02/07/07	08/07/09*	100.000	0.000	N/A		0.150085	0.154036				11.87*	
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIABLES	5.8403		0.159127	0.155930	0.155972	0.156016	0.156061	56.28	56.17
Citigroup Funding, Inc.	1730T0BU2	02/12/07	02/13/08	100.000	0.000	5.3730		0.153285					6.44	
Citigroup Funding, Inc.	1730T0CH0	03/28/07	03/28/37	100.000	VARIABLES	5.6199		0.153198	0.150205	0.150247	0.150290	0.150333	54.34	54.10
Citigroup Funding, Inc.	1730T0CJ6	03/29/07	03/29/09	100.000	VARIABLES	5.0798		0.144691	0.140182	0.143742			51.19	12.65
Citigroup Funding, Inc.	1730T0CQ0	04/27/07	10/27/08	100.000	0.000	5.0805		0.144710	0.148386				43.50	
Citigroup Funding, Inc.	1730T0CR8	05/25/07	05/25/22	100.000	VARIABLES	5.6847		0.154502	0.150998	0.147395	0.143689	0.144065	54.73	52.28
Citigroup Funding, Inc.	1730T0CU1	05/25/07	05/25/22	100.000	VARIABLES	5.6847		0.154502	0.150998	0.147395	0.143689	0.144065	54.73	52.28
Citigroup Funding, Inc.	1730T0CV9	05/22/07	05/22/09	100.000	VARIABLES	5.1300		0.146158	0.141357	0.144983			51.71	20.44

\* Called in 2008; reportable OID is computed to call date.



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Citigroup Funding, Inc.	1730T0DB2	05/29/07	06/01/10	100.000	0.000	5.2381		0.149358	0.153270	0.157284	0.161404	0.165631	54.71	57.61	
Citigroup Funding, Inc.	1730T0DN6	08/06/07	08/06/37	100.000	7.100	7.0999		0.197222	0.204224	0.211474	0.218981	0.226755	74.33	79.70	
Citigroup Funding, Inc.	1730T0EA3	10/25/07	10/25/09	100.000	0.000	4.7496		0.131934	0.135067	0.138274	0.141558		48.48	41.24	
Citigroup Funding, Inc.	1730T0EC9	09/27/07	09/27/09	100.000	0.000	5.0202		0.139453	0.142953	0.146541	0.150220		51.50	39.64	
Citigroup Funding, Inc.	1730T0ED7	10/29/07	10/29/09	100.000	VARIES	4.6501		0.129170	0.132174	0.129434	0.132444		47.06	39.11	
Citigroup Funding, Inc.	1730T0EF2	10/22/07	10/22/22*	100.000	5.430	5.4299		0.150833	0.150833				17.80*		
Citigroup Funding, Inc.	1730T0EJ4	10/29/07	10/29/19	100.000	VARIES	5.6410		0.156695	0.155238	0.153741	0.152201	0.150618	55.96	54.88	
Citigroup Funding, Inc.	1730T0EL9	10/26/07	06/26/09	100.000	0.000	4.6597		0.130444	0.133483	0.136593			47.54	23.90	
Citigroup Funding, Inc.	1730T0EM7	10/30/07	06/26/09	100.000	0.000	4.6297		0.129531	0.132529	0.135597			47.20	23.73	
Citigroup Funding, Inc.	1730T0EN5	10/30/07	06/26/09	100.000	0.000	4.6297		0.129531	0.132529	0.135597			47.20	23.73	
Citigroup Funding, Inc.	1730T0ER6	11/13/07	11/13/09	100.000	0.000	4.7001		0.130561	0.133629	0.136770	0.139984		47.85	43.25	
Citigroup Funding, Inc.	1730T0EU9	12/21/07	12/21/09	100.000	0.000	4.7319		0.131442	0.134552	0.137735	0.140994		47.94	48.79	
Citigroup Funding, Inc.	1730T0EV7	12/20/07	12/20/09	100.000	4.150	4.7917		0.133103	0.133530	0.133967	0.137177		48.00	47.33	
Citigroup Funding, Inc.	1730T0EX3	01/30/08	01/30/13	100.000	2.000	4.5340			0.125945	0.127541	0.129173	0.130842	41.93	46.71	
Citigroup Funding, Inc.	1730T0EY1	01/28/08	07/28/09	100.000	0.000	4.3398			0.120550	0.123166	0.125839		40.54	25.98	
Citigroup Funding, Inc.	1730T0EZ8	02/14/08	08/14/09	100.000	0.000	3.6297			0.100826	0.102656	0.104519		32.21	23.23	
Citigroup Funding, Inc.	1730T0FA2	02/28/08	02/28/23	100.000	5.532	5.5319			0.150326	0.152818	0.150326	0.152818	46.46	55.32	
Citigroup Funding, Inc.	1730T0FD6	02/28/08	02/28/10	100.000	0.000	3.8702			0.105169	0.108981	0.109278	0.113239	32.76	40.36	
Citigroup Funding, Inc.	1730T0FE4	04/29/08	04/29/10	100.000	0.000	3.9598			0.109996	0.112173	0.114394	0.116659	26.75	41.06	
Citigroup Funding, Inc.	1730T0FF1	03/14/08	03/14/10	100.000	0.000	3.1101			0.086394	0.087738	0.089102	0.090488	24.94	32.13	
Citigroup Funding, Inc.	1730T0FG9	02/08/08	02/09/15	100.000	0.250	4.4200		0.122779	0.122795	0.125355	0.127972	0.130647	40.03	46.35	
Citigroup Funding, Inc.	1730T0FK0	04/28/08	10/28/09	100.000	0.000	3.7299			0.103611	0.105543	0.107512		25.30	31.70	
Citigroup Funding, Inc.	1730T0FL8	04/28/08	10/28/10	100.000	0.000	3.8899			0.108055	0.110157	0.112299	0.114484	26.39	40.31	
Citigroup Funding, Inc.	1730T0FQ7	05/29/08	05/29/10	100.000	0.000	4.0799			0.113332	0.115644	0.118003	0.120410	24.10	42.21	
Citigroup Funding, Inc.	1730T0FR5	04/24/08	04/24/10	100.000	0.000	3.6105			0.100293	0.102103	0.103947	0.105823	24.89	37.34	
Citigroup Funding, Inc.	1730T0FT1	05/28/08	05/28/13	100.000	VARIES	5.2999			0.147222	0.151123	0.155128	0.159239	31.49	55.39	
Citigroup Funding, Inc.	1730T0FX2	06/27/08	01/12/10	100.000	0.000	4.2859			0.119054	0.119267	0.121823	0.124433	21.94	44.27	
Citigroup Funding, Inc.	1730T0FY0	06/27/08	06/27/10	100.000	0.000	4.5498			0.126385	0.129260	0.132201	0.135209	23.27	47.09	
Citigroup Funding, Inc.	1730T0FZ7	06/27/08	06/27/11	100.000	0.000	5.1751			0.143753	0.147473	0.151289	0.155204	26.47	53.81	
Citigroup Funding, Inc.	1730T0GA1	06/27/08	06/27/20	100.000	6.035	6.0349			0.167639	0.167639	0.167639	0.167639	30.85	60.35	
Citigroup Funding, Inc.	1730T0GD5	07/30/08	07/30/13	100.000	4.000	5.6733			0.157594	0.158913	0.158913	0.160269	23.80	57.38	
Citigroup Funding, Inc.	1730T0GF0	07/29/08	07/29/10	100.000	0.000	4.2801			0.118893	0.121437	0.124036		18.07	44.04	
Citigroup Funding, Inc.	1730T0GH6	07/24/08	07/24/10	100.000	0.000	4.4699			0.124164	0.126939	0.129776		19.49	46.08	
Citigroup Funding, Inc.	1730T0GK9	08/29/08	08/29/13	100.000	VARIES	5.6500			0.154373	0.159607	0.157044		19.30	57.63	
Citigroup Funding, Inc.	17311G250	12/21/07	07/17/12	100.000	0.000	5.0040		0.139002	0.139504	0.142994	0.146572	0.150240	50.79	53.31	
Citigroup Funding, Inc.	17311G540	08/24/07	08/31/12	100.000	2.800	5.0771		0.139542	0.139598	0.143550	0.142863	0.146954	51.58	52.69	
Citigroup Funding, Inc.	17311GBD3	10/10/07	10/10/14	100.000	0.000	5.1599		0.143333	0.147031	0.150824	0.154715	0.158707	52.87	55.64	
Citigroup Funding, Inc.	17313G431	08/27/08	09/07/10	100.000	0.000	4.4502			0.123618	0.123771	0.126525	0.129340	15.35	45.69	
Citigroup Funding, Inc.	17313G456	08/26/08	08/26/10	100.000	0.000	4.3303				0.120287	0.122891	0.125552	15.04	44.43	
Citigroup Funding, Inc.	17313G589	07/30/08	08/05/10	100.000	0.000	4.6499				0.129164	0.129248	0.132253	0.135327	19.52	47.96
Citigroup Funding, Inc.	17313G746	04/29/08	05/07/13	100.000	0.000	5.5901		0.155281	0.155474	0.159819	0.164286	0.168878	37.86	58.83	

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Citigroup Funding, Inc.	17313G753	04/29/08	11/06/09	100.000	0.000	3.8378		0.106608	0.106687	0.108735	0.110821			25.93	33.54
Citigroup Funding, Inc.	17313G886	03/28/08	04/08/10	100.000	0.000	3.5060		0.097389	0.097484	0.099193	0.100932	0.102702		26.75	36.31
Citigroup Funding, Inc.	17313T862	06/27/08	07/09/10	100.000	0.000	4.6044			0.127902	0.128099	0.131048	0.134065		23.57	47.67
Clinton & Wash Cntys IL	187327AQ4	05/13/04	12/01/08	105.302	VARIES	4.2055			0.117561					38.90	
Cogent Communications	19239VAA2	06/11/07	06/15/14	97.750	1.000	1.3372	1.71	0.008591	0.008649	0.008706	0.008765	0.008823		3.10	3.15
Cogent Communications	19239VAB0	06/11/07	06/15/14	97.750	1.000	1.3372	1.71	0.008591	0.008649	0.008706	0.008765	0.008823		3.10	3.15
Community Unit SD #5, IL	193863AF4	06/26/08	12/01/11	103.045	VARIES	4.5929			0.131467	0.134067	0.137145	0.129769		24.40	48.69
Community Unit SD #5, IL	193863AG2	06/26/08	12/01/12	102.941	VARIES	4.8027			0.137334	0.140174	0.143540	0.135981		25.49	50.94
Community Unit SD #5, IL	193863AH0	06/26/08	12/01/13	102.730	VARIES	4.9590			0.141511	0.144533	0.148117	0.140425		26.27	52.55
Community Unit SD #5, IL	193863AJ6	06/26/08	12/01/14	102.273	VARIES	5.1132			0.145263	0.148461	0.152257	0.144432		26.97	54.01
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154			0.592547	0.620780	0.650498	0.681779	0.714704	222.80	244.69
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3810			0.578704	0.605859	0.634422	0.664469	0.696075	215.78	236.64
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1300			0.288790	0.294194	0.308151	0.312468	0.327577	107.31	113.89
CompuCredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1300			0.288790	0.294194	0.308151	0.312468	0.327577	107.31	113.89
CompuCredit Corporation	20478NAC4	11/23/05	01/31/36	100.000	5.875	N/A			0.259330	0.266731	0.268537	0.277987	0.278594	97.68	101.28
CompuCredit Corporation	20478NAD2	11/23/05	01/31/36	100.000	5.875	N/A			0.259330	0.266731	0.268537	0.277987	0.278594	97.68	101.28
Conseco, Inc.	208464BG1	08/15/05	09/30/35	99.000	3.500	7.3752			0.220404	0.224947	0.229657	0.234540	0.239604	81.01	84.46
Conseco, Inc.	208464BH9	08/15/05	09/30/35	99.000	3.500	7.3752			0.220404	0.224947	0.229657	0.234540	0.239604	81.01	84.46
Convergent Communication	211914AC0	04/02/98	04/01/08	95.696	13.000	13.8065	41.15	0.020957						1.89	
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	5.5696	83.80	0.094363	0.096991	0.099692	0.102468	0.105322		34.60	36.56
Cook County, Illinois	213309KS5	04/28/05	12/01/17	49.824	0.000	5.6095	79.53	0.089611	0.092124	0.094708	0.097365	0.100095		32.87	34.73
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	75.79	0.085555	0.088010	0.090536	0.093134	0.095807		31.39	33.22
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	71.72	0.080987	0.083324	0.085727	0.088200	0.090745		29.72	31.46
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	67.86	0.076686	0.078918	0.081214	0.083577	0.086009		28.14	29.81
Cook County, Illinois	213314DE4	09/16/03	12/01/08	79.030	0.000	4.5687	169.17	0.121305	0.124076					40.53	
Cook County, IL SD #89	214201FV2	09/07/05	12/01/10	78.217	0.000	4.7487	89.93	0.114586	0.117307	0.120092	0.122943	0.125862		41.91	43.92
Cook County, IL SD #89	214201FW0	09/07/05	12/01/11	73.907	0.000	4.9088	87.97	0.112313	0.115070	0.117894	0.120788	0.123752		41.10	43.14
Cook County, IL SD #89	214201FX8	09/07/05	12/01/12	70.159	0.000	4.9590	84.40	0.107827	0.110500	0.113240	0.116048	0.118926		39.46	41.44
Cook County, IL SD #89	214201FY6	09/07/05	12/01/13	66.377	0.000	5.0390	81.20	0.103841	0.106457	0.109139	0.111889	0.114708		38.01	39.95
Cook County, IL SD #89	214201FZ3	09/07/05	12/01/14	62.531	0.000	5.1492	78.25	0.100203	0.102783	0.105429	0.108143	0.110928		36.69	38.61
Cook County, IL SD #89	214201GB5	12/13/07	12/01/14	67.830	0.000	5.6497	1.92	0.106449	0.109257	0.112343	0.115517	0.118780		39.00	41.21
Cook County, IL SD #89	214201GC3	12/13/07	12/01/15	63.659	0.000	5.7497	1.83	0.101673	0.104402	0.107403	0.110491	0.113667		37.27	39.41
Cook County, IL SD #89	214201GD1	12/13/07	12/01/16	59.629	0.000	5.8497	1.74	0.096890	0.099538	0.102449	0.105446	0.108530		35.52	37.60
Cook County, IL SD #89	214201GE9	12/13/07	12/01/17	55.745	0.000	5.9498	1.66	0.092132	0.094691	0.097508	0.100408	0.103395		33.79	35.80
Cook County, IL SD #89	214201GF6	12/13/07	12/01/18	52.014	0.000	6.0498	1.57	0.087408	0.089878	0.092597	0.095398	0.098283		32.07	34.01
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1497	1.49	0.082744	0.085122	0.087739	0.090437	0.093218		30.37	32.24
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	1.41	0.078159	0.080441	0.082954	0.085547	0.088220		28.69	30.49
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3498	1.33	0.073665	0.075851	0.078259	0.080743	0.083307		27.05	28.77
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	1.25	0.069242	0.071312	0.073594	0.075949	0.078380		25.43	27.06
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4498	1.17	0.065019	0.066977	0.069137	0.071367	0.073668		23.88	25.43
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4698	1.10	0.061008	0.062851	0.064884	0.066983	0.069150		22.41	23.86
Cook County, Illinois	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7496	101.84	0.068813	0.071479	0.074249	0.077126	0.080115		25.42	27.42
Cook County, IL SD #104	214471JS4	02/08/07	12/01/10	81.913	0.000	5.2980	39.46	0.125802	0.129134	0.132555	0.136066	0.139671		46.09	48.57

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Cook County, IL SD #104	214471JT2	02/08/07	12/01/11	77.556	0.000	5.3485	37.72	0.120292	0.123509	0.126812	0.130203	0.133685	44.08	46.47
Cook County, IL SD #104	214471JU9	02/08/07	12/01/12	73.485	0.000	5.3685	35.87	0.114424	0.117495	0.120649	0.123888	0.127213	41.93	44.21
Cook County, IL SD #104	214471JV7	02/08/07	12/01/13	69.553	0.000	5.3989	34.15	0.108940	0.111880	0.114901	0.118002	0.121188	39.93	42.11
Cook County, IL SD #123	214651JV4	10/15/07	12/01/13	71.288	0.000	5.5988	8.45	0.111662	0.114788	0.118002	0.121305	0.124701	40.95	43.28
Cook County, IL SD #123	214651JW2	10/15/07	12/01/14	66.759	0.000	5.7491	8.13	0.107396	0.110483	0.113659	0.116926	0.120287	39.41	41.70
Cook County, IL SD #123	214651JX0	10/15/07	12/01/15	62.337	0.000	5.8991	7.79	0.102919	0.105954	0.109079	0.112297	0.115609	37.78	40.04
Cook County, IL SD #123	214651JY8	10/15/07	12/01/16	58.297	0.000	5.9991	7.41	0.097892	0.100829	0.103853	0.106968	0.110177	35.95	38.14
Cook County, IL SD #123	214651JZ5	10/15/07	12/01/17	54.681	0.000	6.0492	7.00	0.092593	0.095393	0.098279	0.101251	0.104314	34.01	36.10
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992	6.62	0.087489	0.090157	0.092906	0.095739	0.098659	32.14	34.13
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1392	6.24	0.082542	0.085076	0.087688	0.090379	0.093154	30.33	32.22
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	5.90	0.077949	0.080377	0.082880	0.085462	0.088123	28.65	30.46
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2694	5.55	0.073382	0.075682	0.078055	0.080501	0.083025	26.97	28.69
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	5.22	0.068999	0.071165	0.073399	0.075704	0.078081	25.36	26.98
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	4.91	0.064864	0.066904	0.069008	0.071178	0.073417	23.84	25.37
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	4.61	0.060966	0.062886	0.064867	0.066910	0.069017	22.41	23.84
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3095	4.33	0.057290	0.059098	0.060962	0.062885	0.064869	21.06	22.41
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	4.07	0.053826	0.055526	0.057281	0.059091	0.060958	19.79	21.06
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3295	3.94	0.052161	0.053812	0.055515	0.057272	0.059084	19.18	20.41
Cook County, IL SD #127	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	61.54	0.079029	0.081155	0.083337	0.085579	0.087881	28.96	30.54
Cook County, IL SD #127	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4494	58.54	0.075249	0.077299	0.079406	0.081569	0.083792	27.58	29.11
Cook County, IL SD #127	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5194	55.61	0.071540	0.073515	0.075544	0.077628	0.079771	26.23	27.70
Cook County, IL SD #127	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5794	52.73	0.067889	0.069783	0.071729	0.073730	0.075787	24.90	26.30
Cook County, IL SD #127	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6395	49.94	0.064341	0.066156	0.068021	0.069939	0.071911	23.60	24.95
Cook County, IL SD #127	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	47.23	0.060895	0.062627	0.064409	0.066241	0.068125	22.34	23.63
Cook County, IL SD #127	214723DC9	09/07/05	12/01/13	66.537	0.000	5.0090	80.89	0.103404	0.105994	0.108649	0.111370	0.114159	37.85	39.77
Cook County, Illinois	215030CN5	01/08/04	12/01/12	63.060	0.000	5.2494	144.53	0.112536	0.115489	0.118520	0.121631	0.124824	41.22	43.42
Cook County, Illinois	215030CP0	01/08/04	12/01/13	58.732	0.000	5.4494	140.24	0.109635	0.112622	0.115691	0.118843	0.122081	40.19	42.41
Cook County, Illinois	215030CQ8	01/08/04	12/01/14	54.489	0.000	5.6495	135.36	0.106253	0.109255	0.112341	0.115514	0.118777	38.97	41.21
Cook County, Illinois	215030CR6	01/08/04	12/01/15	50.650	0.000	5.7994	129.51	0.101967	0.104924	0.107966	0.111097	0.114318	37.42	39.62
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.5007			0.004022	0.004125	0.004259	0.004398	.69	1.52
Cook County, Illinois	215093EV3	06/17/03	12/01/13	59.669	0.000	4.9998	149.97	0.103269	0.105851	0.108497	0.111209	0.113990	37.80	39.71
Cook County, Illinois	215093EW1	06/17/03	12/01/14	55.539	0.000	5.1998	145.77	0.100839	0.103461	0.106151	0.108911	0.111742	36.93	38.88
Cook County, Illinois	215093EX9	06/17/03	12/01/15	51.495	0.000	5.3998	140.94	0.097939	0.100583	0.103299	0.106088	0.108952	35.89	37.86
Cook County, Illinois	215183FW9	12/10/03	12/01/12	60.122	0.000	5.7499	155.58	0.120299	0.123758	0.127316	0.130976	0.134741	44.14	46.72
Cook County, Illinois	215183FX7	12/10/03	12/01/13	55.449	0.000	5.9998	150.40	0.116895	0.120402	0.124014	0.127734	0.131566	42.93	45.54
Cook County, Illinois	215183FY5	12/10/03	12/01/14	51.438	0.000	6.1497	143.40	0.111794	0.115231	0.118774	0.122427	0.126191	41.07	43.64
Cook County, Illinois	215183FZ2	12/10/03	12/01/15	47.578	0.000	6.2999	136.24	0.106544	0.109900	0.113361	0.116932	0.120616	39.16	41.67
Cook County, IL SD #153	215183GJ7	05/14/08	12/15/13	74.458	0.000	5.3491		0.110630	0.111146	0.114118	0.117170	0.120304	25.26	41.73
Cook County, IL SD #153	215183GK4	05/14/08	12/15/14	69.640	0.000	5.5691		0.107717	0.108249	0.111263	0.114361	0.117546	24.60	40.71
Cook County, IL SD #153	215183GL2	05/14/08	12/15/15	64.808	0.000	5.7992		0.104383	0.104921	0.107964	0.111094	0.114316	23.85	39.53
Cook County, IL SD #153	215183GM0	05/14/08	12/15/16	59.694	0.000	6.0984		0.099446	0.099995	0.103610	0.106186	0.110025	23.24	38.40
Cook County, IL SD #153	215183GN8	05/14/08	12/15/17	55.331	0.000	6.2694		0.096347	0.096880	0.099917	0.103049	0.106279	22.02	36.64
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3994		0.091233	0.091747	0.094683	0.097712	0.100839	20.86	34.73

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5593		0.086247	0.086740	0.089584	0.092522	0.095557	19.72	32.87
Cook County, IL SD #155	215219DZ6	02/01/01	12/01/08	59.225	0.000	6.7985	348.38	0.176636	0.182640				59.37	
Cook County, IL SD #155	215219EA0	02/01/01	12/01/09	55.158	0.000	6.8487	327.40	0.166271	0.171964	0.177853	0.183943		61.23	59.79
Cook County, IL SD #155	215219EB8	02/01/01	12/01/10	51.321	0.000	6.8987	307.37	0.156352	0.161745	0.167324	0.173096	0.179066	57.59	61.63
Cook County, IL SD #155	215219EG7	02/01/01	12/01/14	37.337	0.000	7.2490	237.77	0.122322	0.126755	0.131350	0.136111	0.141044	45.10	48.43
Cook County, IL SD #155	215219EH5	02/01/01	12/01/15	34.277	0.000	7.3490	222.04	0.114597	0.118808	0.123174	0.127700	0.132392	42.27	45.43
Cook County, Illinois	215219FC5	06/30/03	12/01/08	81.113	0.000	3.8995	154.11	0.104218	0.106250				34.76	
Cook County, Illinois	215219FD3	06/30/03	12/01/09	76.100	0.000	4.2996	160.73	0.109694	0.112053	0.114462	0.116922		40.06	38.22
Cook County, Illinois	215219FE1	06/30/03	12/01/10	71.619	0.000	4.5496	160.87	0.110424	0.112936	0.115505	0.118132	0.120819	40.36	42.21
Cook County, Illinois	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	118.60	0.082807	0.085002	0.087254	0.089566	0.091940	30.34	31.97
Cook County, IL SD #155	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	113.09	0.079140	0.081277	0.083471	0.085725	0.088039	29.00	30.59
Cook County, IL SD #155	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	107.41	0.075250	0.077301	0.079407	0.081571	0.083794	27.58	29.11
Cook County, IL SD #155	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	102.02	0.071637	0.073624	0.075667	0.077767	0.079925	26.27	27.75
Cook County, IL SD #155	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	96.69	0.068043	0.069965	0.071941	0.073973	0.076063	24.96	26.39
Cook County, IL SD #155	215219GA8	06/02/05	12/01/15	59.242	0.000	5.0500	81.40	0.094128	0.096505	0.098941	0.101440	0.104001	34.46	36.22
Cook County, IL SD #155	215219GB6	06/02/05	12/01/16	55.669	0.000	5.1601	78.25	0.090620	0.092958	0.095356	0.097817	0.100340	33.19	34.92
Cook County, IL SD #155	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	74.90	0.086856	0.089136	0.091476	0.093877	0.096341	31.82	33.51
Cook County, IL SD #155	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3100	71.41	0.082877	0.085077	0.087336	0.089655	0.092035	30.37	32.00
Cook County, IL SD #155	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3600	67.96	0.078923	0.081038	0.083210	0.085440	0.087730	28.92	30.49
Cook County, IL SD #155	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	64.52	0.074946	0.076963	0.079033	0.081159	0.083342	27.47	28.96
Cook County, IL SD #155	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	61.37	0.071379	0.073331	0.075337	0.077397	0.079514	26.17	27.62
Cook County, IL SD #155	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	58.18	0.067703	0.069564	0.071477	0.073443	0.075463	24.82	26.21
Cook County, IL SD #155	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5600	55.15	0.064224	0.066009	0.067845	0.069731	0.071669	23.55	24.88
Cook County, IL SD #155	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6100	52.21	0.060838	0.062545	0.064299	0.066103	0.067957	22.31	23.58
Cook County, IL SD #155	215219GY6	06/29/06	12/01/08	87.231	0.000	5.7179	77.38	0.150125	0.154417				50.31	
Cook County, IL SD #155	215219GZ3	06/29/06	12/01/09	82.420	0.000	5.7285	73.25	0.142130	0.146201	0.150389	0.154697		52.15	50.40
Cook County, IL SD #155	215219HA7	06/29/06	12/01/10	77.826	0.000	5.7488	69.42	0.134721	0.138593	0.142577	0.146675	0.150891	49.43	52.31
Cook County, IL SD #155	215219HB5	06/29/06	12/01/16	54.002	0.000	5.9995	50.33	0.097896	0.100832	0.103857	0.106973	0.110181	35.95	38.14
Cook County, IL SD #155	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	47.59	0.092595	0.095396	0.098281	0.101254	0.104316	34.01	36.10
Cook County, IL SD #155	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	44.95	0.087491	0.090159	0.092909	0.095742	0.098662	32.14	34.13
Cook County, IL SD #155	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1196	42.36	0.082467	0.084990	0.087591	0.090271	0.093033	30.30	32.18
Cook County, IL SD #155	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1496	39.91	0.077728	0.080119	0.082582	0.085121	0.087739	28.56	30.34
Cook County, IL SD #155	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1696	37.58	0.073199	0.075457	0.077785	0.080184	0.082658	26.90	28.58
Cook County, IL SD #155	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1996	35.37	0.068917	0.071053	0.073256	0.075527	0.077868	25.32	26.92
Cook County, IL SD #155	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2197	33.28	0.064843	0.066859	0.068939	0.071083	0.073293	23.83	25.33
Cook County, IL SD #155	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	31.29	0.060982	0.062888	0.064853	0.066880	0.068970	22.41	23.84
Cook County, IL SD #155	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	29.41	0.057326	0.059123	0.060976	0.062888	0.064859	21.07	22.41
Cook County, IL SD #155	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2996	28.49	0.055549	0.057299	0.059104	0.060966	0.062886	20.42	21.73
Cook County, IL SD #155	215219JB3	06/29/06	12/01/08	87.231	0.000	5.7179	77.38	0.150125	0.154417				50.31	
Cook County, IL SD #155	215219JC1	06/29/06	12/01/09	82.420	0.000	5.7285	73.25	0.142130	0.146201	0.150389	0.154697		52.15	50.40
Cook County, IL SD #155	215219JD9	06/29/06	12/01/10	77.826	0.000	5.7488	69.42	0.134721	0.138593	0.142577	0.146675	0.150891	49.43	52.31
Cook County, IL SD #155	215219JE7	06/29/06	12/01/11	73.537	0.000	5.7490	65.59	0.127300	0.130960	0.134724	0.138597	0.142581	46.71	49.43
Cook County, IL SD #155	215219JF4	06/29/06	12/01/12	69.397	0.000	5.7692	62.13	0.120591	0.124070	0.127649	0.131331	0.135119	44.25	46.84

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Cook County, IL SD #155	215219JG2	06/29/06	12/01/13	65.418	0.000	5.7993	58.88	0.114317	0.117632	0.121042	0.124552	0.128164	41.95	44.42
Cook County, IL SD #155	215219JH0	06/29/06	12/01/14	61.530	0.000	5.8495	55.87	0.108527	0.111701	0.114968	0.118331	0.121792	39.83	42.20
Cook County, IL SD #155	215219JG6	06/29/06	12/01/15	57.818	0.000	5.8994	52.96	0.102921	0.105957	0.109082	0.112300	0.115612	37.78	40.04
Cook County, IL SD #155	215219JK3	06/29/06	12/01/16	54.002	0.000	5.9995	50.33	0.097896	0.100832	0.103857	0.106973	0.110181	35.95	38.14
Cook County, IL SD #155	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	47.59	0.092595	0.095396	0.098281	0.101254	0.104316	34.01	36.10
Cook County, IL SD #155	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	44.95	0.087491	0.090159	0.092909	0.095742	0.098662	32.14	34.13
Cook County, IL SD #155	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1196	42.36	0.082467	0.084990	0.087591	0.090271	0.093033	30.30	32.18
Cook County, Illinois	215255EW6	06/30/04	12/01/11	66.619	0.000	5.5494	140.88	0.123839	0.127275	0.130807	0.134436	0.138166	45.41	47.96
Cook County, Illinois	215255EX4	06/30/04	12/01/12	62.198	0.000	5.7195	135.92	0.119840	0.123267	0.126792	0.130418	0.134148	43.97	46.52
Cook County, Illinois	215255EY2	06/30/04	12/01/13	57.985	0.000	5.8696	130.33	0.115229	0.118611	0.122092	0.125675	0.129363	42.30	44.82
Cook County, Illinois	215255EZ9	06/30/04	12/01/14	53.847	0.000	6.0295	124.64	0.110507	0.113839	0.117271	0.120806	0.124448	40.59	43.07
Cook County, Illinois	215255FA3	06/30/04	12/01/15	50.015	0.000	6.1596	118.50	0.105311	0.108555	0.111898	0.115344	0.118897	38.69	41.11
Cook County, Illinois	215381HQ0	08/07/03	12/01/12	61.760	0.000	5.2392	157.91	0.112373	0.115316	0.118337	0.121437	0.124618	41.16	43.35
Cook County, Illinois	215381HR8	08/07/03	12/01/13	57.537	0.000	5.4293	153.03	0.109359	0.112328	0.115377	0.118509	0.121726	40.08	42.29
Cook County, Illinois	215381HS6	08/07/03	12/01/14	53.466	0.000	5.6091	147.44	0.105785	0.108751	0.111802	0.114937	0.118161	38.80	41.00
Cook County, Illinois	215903EV3	06/17/03	12/01/13	59.669	0.000	4.9998	149.97	0.103269	0.105851	0.108497	0.111209	0.113990	37.80	39.71
Cook County, Illinois	215903EW1	06/17/03	12/01/14	55.539	0.000	5.1998	145.77	0.100839	0.103461	0.106151	0.108911	0.111742	36.93	38.88
Cook County, Illinois	215903EX9	06/17/03	12/01/15	51.495	0.000	5.3998	140.94	0.097939	0.100583	0.103299	0.106088	0.108952	35.89	37.86
Corvallie, Benton County	2208855D5	03/12/02	01/01/09	67.064	0.000	5.9584	272.34	0.156074	0.160724				57.02	
Corvallie, Benton County	2208855E3	03/12/02	01/01/10	62.052	0.000	6.2087	264.37	0.152613	0.157351	0.162236	0.167272		55.79	59.31
Corvallie, Benton County	2208855F0	03/12/02	01/01/11	57.678	0.000	6.3487	252.25	0.146202	0.150843	0.155631	0.160572		53.47	56.92
Corvallie, Benton County	2208855G8	03/12/02	01/01/12	53.670	0.000	6.4489	239.08	0.138971	0.143452	0.148077	0.152852		50.84	54.17
Corvallie, Benton County	2208855H6	03/12/02	01/01/13	49.793	0.000	6.5588	226.27	0.131944	0.136271	0.140740	0.145355		48.28	51.50
Corvallie, Benton County	2208855J2	03/12/02	01/01/14	46.414	0.000	6.6090	212.83	0.124281	0.128388	0.132631	0.137014		45.48	48.54
Corvallie, Benton County	2208855K9	03/12/02	01/01/15	43.223	0.000	6.6591	199.97	0.116942	0.120836	0.124859	0.129016		42.80	45.70
Corvallie, Benton County	2208855L7	03/12/02	01/01/16	39.945	0.000	6.7591	188.10	0.110315	0.114043	0.117897	0.121882		40.38	43.16
Corvallie, Benton County	2208855M5	03/12/02	01/01/17	37.109	0.000	6.8092	176.28	0.103533	0.107057	0.110702	0.114471		37.91	40.53
Carvallie, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	165.04	0.097067	0.100396	0.103839	0.107400		35.54	38.02
Corvallie, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9091	154.35	0.090914	0.094054	0.097304	0.100665		33.29	35.63
Corvallie, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	144.21	0.085063	0.088023	0.091086	0.094256		31.16	33.36
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9893	134.63	0.079482	0.082259	0.085134	0.088109		29.11	31.18
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0193	125.62	0.074221	0.076826	0.079523	0.082314		27.19	29.13
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	117.09	0.069265	0.071710	0.074241	0.076862		25.38	27.20
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	216.29	0.068719	0.069922	0.071145	0.072390	0.073657	25.28	26.17
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	216.29	0.068719	0.069922	0.071145	0.072390	0.073657	25.28	26.17
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	216.29	0.068719	0.069922	0.071145	0.072390	0.073657	25.28	26.17
Covad Communications	222814AD7	03/11/98	03/15/08	50.666	VARIES	13.8062		0.378749					28.03	
Covad Communications	222814AG0	03/11/98	03/15/08	50.666	VARIES	13.8062		0.378749					28.03	
Covad Communications	222814AH8	03/11/98	03/15/08	50.666	VARIES	13.8062		0.378749					28.03	
Cox Communications, Inc.	224044BB2	02/23/01	02/23/21	69.503	0.348	2.2500	89.59	0.039060	0.039499	0.039943	0.040393	0.040847	14.25	14.58
Credit Suisse USA, Inc.	22541PDM5	04/28/06	10/30/09	100.000	0.000	5.4114		0.162902	0.167310	0.171837	0.176486		59.98	52.22
Credit Suisse USA, Inc.	22541FDN3	02/28/06	08/31/10	100.000	0.000	5.1563		0.152899	0.155136	0.161773	0.163238	0.170222	57.46	60.36
Credit Suisse USA, Inc.	22541FDP8	02/02/06	08/17/09	100.000	0.000	5.0482		0.151436	0.155258	0.159177	0.163195		56.24	36.70

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Credit Suisse USA, Inc.	22541FDQ6	03/22/06	09/30/09	100.000	0.000	5.1196		0.153613	0.157545	0.161578	0.165715		56.73	44.21
Credit Suisse USA, Inc.	22541FDR4	04/28/06	04/29/13	100.000	0.000	5.5223		0.166486	0.171083	0.175807	0.180662	0.185650	61.34	64.77
Credit Suisse USA, Inc.	22541FDS2	04/28/06	07/28/10	100.000	0.000	5.4196		0.160967	0.165329	0.169809	0.174411	0.179137	60.09	63.39
Credit Suisse USA, Inc.	22541FDT0	05/26/06	05/26/09	100.000	0.000	5.4700		0.164757	0.169264	0.173893			60.44	25.21
Credit Suisse USA, Inc.	22541FDU7	05/31/06	08/31/10	100.000	0.000	5.4966		0.161613	0.164250	0.171561	0.173402	0.181121	60.86	64.13
Credit Suisse USA, Inc.	22541FDV5	07/28/06	07/28/10	100.000	0.000	5.5850		0.163926	0.168504	0.173209	0.178046	0.183018	61.26	64.73
Credit Suisse USA, Inc.	22541FDW3	07/31/06	01/29/10	100.000	0.000	5.5553		0.162983	0.167510	0.172163	0.176946	0.181860	60.88	64.31
Credit Suisse USA, Inc.	22541FDZ6	09/29/06	06/30/10	100.000	0.000	5.0745		0.150126	0.153935	0.157841	0.161846	0.165952	54.74	57.55
Credit Suisse USA, Inc.	22541FEA0	09/29/06	09/30/10	100.000	0.000	5.0769		0.148299	0.152063	0.155923	0.159882	0.163940	54.76	57.57
Credit Suisse USA, Inc.	22541FEB8	10/27/06	04/30/10	100.000	0.000	5.3259		0.156019	0.160174	0.164440	0.168818	0.173314	57.43	60.53
Credit Suisse USA, Inc.	22541FEC6	09/28/06	09/28/21*	100.000	VARIES	5.4728		0.141580					12.32*	
Credit Suisse USA, Inc.	22541FEE2	10/31/06	10/29/10	100.000	0.000	5.1407		0.150213	0.154074	0.158034	0.162096	0.166262	55.26	58.13
Credit Suisse USA, Inc.	22541FEG7	11/29/06	11/30/10	100.000	0.000	4.9761		0.145209	0.148822	0.152525	0.156320	0.160209	53.15	55.83
Credit Suisse USA, Inc.	22541FEH5	10/31/06	10/29/10	100.000	0.000	5.3405		0.156354	0.160529	0.164815	0.169216	0.173735	57.56	60.68
Credit Suisse USA, Inc.	22541FEJ1	12/28/06	01/14/11	100.000	0.000	4.9860		0.142270	0.145817	0.149452	0.153178	0.156997	53.05	55.73
Credit Suisse USA, Inc.	22541FEM4	01/31/07	07/29/08	100.000	0.000	5.3183		0.151639	0.155671				32.27	
Credit Suisse USA, Inc.	22541FEN2	01/31/07	01/31/11	100.000	0.000	5.2714		0.150289	0.154250	0.158316	0.162488	0.166771	56.03	59.02
Credit Suisse USA, Inc.	22541FEP7	01/31/07	01/30/09	100.000	0.000	5.3522		0.149313	0.154994	0.157412			56.94	4.56
Credit Suisse USA, Inc.	22541FEQ5	02/27/07	08/29/08	100.000	0.000	5.3005		0.147874	0.153461				36.65	
Credit Suisse USA, Inc.	22541FER3	02/28/07	11/30/11	100.000	0.000	5.0891		0.146806	0.150542	0.154373	0.158301	0.162329	53.76	56.53
Credit Suisse USA, Inc.	22541HAL6	02/08/06	02/09/09*	100.000	0.000	N/A		0.152392	0.156268	0.160243			49.62*	
Credit Suisse USA, Inc.	22541HAN2	03/28/06	03/23/11*	100.000	1.000	N/A		0.153830	0.157110	0.160475			49.56*	
Credit Suisse USA, Inc.	22541HBF8	09/01/06	08/26/13	100.000	1.000	5.3576		0.155303	0.158719	0.162227	0.165829	0.169527	57.39	59.96
Credit Suisse USA, Inc.	22541HBK7	10/18/06	10/11/11	100.000	0.250	5.3153		0.155078	0.159015	0.163056	0.167205	0.171464	57.17	60.12
Credit Suisse USA, Inc.	22541HBQ4	02/13/07	02/07/14	100.000	2.000	5.2240		0.147375	0.149774	0.152235	0.154760	0.157351	54.19	56.00
Credit Suisse USA, Inc.	22541HBU5	04/27/07	04/21/14	100.000	0.250	5.0791		0.144380	0.147870	0.151449	0.155119	0.158882	53.10	55.70
Credit Suisse USA, Inc.	22541HBV3	05/11/07	05/05/14	100.000	1.750	5.1032		0.144054	0.146490	0.148987	0.151549	0.154175	52.57	54.39
Credit Suisse USA, Inc.	2254C0GB7	02/23/06	02/25/08	100.000	0.000	5.1724		0.155162					8.38	
Credit Suisse USA, Inc.	2254C0GR2	03/30/06	03/31/08	100.000	0.000	5.2704		0.158284					14.09	
Credit Suisse USA, Inc.	2254C0HJ9	05/16/06	05/16/16	100.000	0.000	5.7188		0.172876	0.177820	0.182904	0.188134	0.193514	63.58	67.26
Credit Suisse USA, Inc.	2254C0HM2	05/31/06	08/31/09	100.000	0.000	5.4674		0.163389	0.166924	0.173414	0.176175		60.67	41.60
Credit Suisse USA, Inc.	2254C0HN0	06/16/06	09/30/09	100.000	0.000	5.4959		0.163729	0.168229	0.172851	0.177601		60.58	47.35
Credit Suisse USA, Inc.	2254C0HY6	07/19/06	07/31/09	100.000	0.000	5.6243		0.165451	0.170104	0.174887	0.179805		61.82	37.44
Credit Suisse USA, Inc.	2254C0KC0	10/13/06	10/13/09	100.000	0.000	5.2653		0.154063	0.158119	0.162282	0.166554		56.83	46.53
Credit Suisse USA, Inc.	2254C0KL0	11/24/06	11/30/10	100.000	0.000	5.0169		0.146562	0.150239	0.154008	0.157871	0.161831	53.66	56.38
Credit Suisse USA, Inc.	2254C0KN6	11/30/06	11/28/08	100.000	0.000	5.0696		0.148012	0.151764				49.08	
Credit Suisse USA, Inc.	2254C0KX4	02/20/07	08/20/08	100.000	0.000	5.2452		0.149522	0.153444				34.95	
Credit Suisse USA, Inc.	2254C0LZ8	02/28/07	02/26/10	100.000	0.000	5.0235		0.139901	0.144992	0.147018	0.153209	0.154496	53.04	55.74
Credit Suisse USA, Inc.	2254C0MG9	02/28/07	03/31/08	100.000	0.000	5.4164		0.155230					13.82	
Credit Suisse USA, Inc.	2254C0MP9	03/30/07	09/30/11	100.000	0.000	4.9795		0.141764	0.145293	0.148911	0.152618	0.156418	52.32	54.96
Credit Suisse USA, Inc.	2254C0MW4	04/27/07	10/31/11	100.000	0.000	4.9514		0.141005	0.144496	0.148073	0.151739	0.155496	51.82	54.42

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Credit Suisse USA, Inc.	2254CONA1	04/30/07	07/29/11	100.000	0.000	4.9688		0.139718	0.143190	0.146747	0.150393	0.154129	51.99	54.61
Credit Suisse USA, Inc.	2254CONJ2	05/04/07	05/03/12*	100.000	0.000	N/A		0.144171	0.147821	0.151562			45.56*	
Credit Suisse USA, Inc.	2254CONP8	05/17/07	05/17/12	100.000	0.000	5.0303		0.143246	0.146849	0.150542	0.154329	0.158210	52.54	55.21
Crum & Forster Hldgs	228800AA6	06/05/03	06/15/13*	96.985	10.375	10.8761	9.93	0.007776					1.28*	
Crum & Forster Hldgs	228800AB4	06/05/03	06/15/13*	96.985	10.375	10.8761	9.93	0.007776					1.28*	
Crum & Forster Hldgs	228800AC2	06/05/03	06/15/13*	96.985	10.375	10.8761	9.93	0.007776					1.28*	
Cytc Corporation	232946AA1	03/22/04	03/15/24	100.000	VARIES	6.7499		0.219994	0.225310	0.230805	0.236485	0.242357	81.30	85.34
Cytc Corporation	232946AB9	03/22/04	03/15/24	100.000	VARIES	6.7499		0.219994	0.225310	0.230805	0.236485	0.242357	81.30	85.34
DST Systems, Inc.	233326AA5	08/12/03	08/15/23	100.000	VARIES	8.4000		0.279738	0.286674	0.293902	0.301434	0.309282	103.88	109.25
DST Systems, Inc.	233326AB3	08/12/03	08/15/23	100.000	VARIES	8.4000		0.279738	0.286674	0.293902	0.301434	0.309282	103.88	109.25
DST Systems, Inc.	233326AC1	08/12/03	08/15/23	100.000	3.625	8.4000		0.285164	0.292912	0.300985	0.313627	0.326799	106.21	114.14
DST Systems, Inc.	233326AD9	08/12/03	08/15/23	100.000	3.625	8.4000		0.285164	0.292912	0.300985	0.313627	0.326799	106.21	114.14
Dayton Superior Corp.	240028AB6	06/16/00	06/15/09	95.575	13.000	13.8760	33.06	0.019898	0.021278	0.022755			7.46	3.73
Dayton Superior Corp.	240028AC4	06/16/00	06/15/09	95.575	13.000	13.8760	33.06	0.019898	0.021278	0.022755			7.46	3.73
Dayton Superior Corp.	240028AD2	06/16/00	06/15/09	95.575	13.000	13.8760	33.06	0.019898	0.021278	0.022755			7.46	3.73
Dayton Superior Corp.	240028AE0	06/16/00	06/15/09	95.575	13.000	13.8760	33.06	0.019898	0.021278	0.022755			7.46	3.73
Dayton Superior Corp.	240028AF7	06/16/00	06/15/09	95.575	13.000	13.8760	33.06	0.019898	0.021278	0.022755			7.46	3.73
Dayton Superior Corp.	240028AG5	03/15/03	09/15/08*	98.088	10.750	11.2252	15.99	0.011837	0.012501				1.09*	
Dayton Superior Corp.	240028AH3	03/15/03	09/15/08*	98.088	10.750	11.2252	15.99	0.011837	0.012501				1.09*	
Deutsche Bank AG	251525AE1	01/29/03	01/31/08	100.000	0.000	3.3426		0.107807					3.13	
Deutsche Bank AG	251525AH4	03/31/03	04/02/08	100.000	0.000	3.3554		0.108282					9.85	
Deutsche Bank AG	25152AAB6	10/28/04	10/28/11*	100.000	VARIES	4.4042		0.129256					15.25*	
Deutsche Bank AG	25152AAC4	11/15/04	11/15/16	100.000	VARIES	5.0434		0.127089	0.125303	0.123471	0.121593	0.120953	45.26	44.00
Deutsche Bank AG	25152AAD2	03/22/05	03/22/10	100.000	VARIES	4.1450		0.115830	0.115665	0.115558	0.115443	0.115297	41.64	41.55
Deutsche Bank AG	25152AAE0	04/26/05	04/26/10	100.000	4.760	4.7599		0.132222	0.132222	0.132222	0.132222	0.132222	47.60	47.60
Deutsche Bank AG	25152AAR1	03/24/06	03/25/08	100.000	0.000	5.0294		0.150534					12.64	
Deutsche Bank AG	25152ABF6	08/10/06	08/10/09	100.000	VARIES	5.3285		0.146441	0.146655	0.146930	0.147379		52.83	32.26
Deutsche Bank AG	25152ABU3	10/09/07	10/09/22	100.000	VARIES	5.3047		0.147354	0.144558	0.141688	0.138741	0.135716	52.08	49.99
Deutsche Bank AG	25152ABV1	11/01/07	11/01/22	100.000	VARIES	5.1600		0.143335	0.140712	0.138021	0.135261	0.132430	50.81	48.86
Deutsche Bank AG	25152C171	07/03/07	01/08/09	100.000	0.000	5.3620		0.149056	0.153052	0.157155			55.78	1.10
Deutsche Bank AG	25152C197	07/31/07	07/29/11	100.000	0.000	5.1754		0.143764	0.147463	0.151279	0.155194	0.159210	53.56	56.37
Deutsche Bank AG	25152C213	07/31/07	01/30/09	100.000	0.000	5.1024		0.138655	0.143735	0.145800			52.78	4.23
Deutsche Bank AG	25152C296	06/29/07	06/30/09	100.000	0.000	5.1756		0.145890	0.148038	0.154386			53.80	27.79
Deutsche Bank AG	25152C304	12/29/06	06/30/08	100.000	0.000	5.1143		0.149466					26.75	
Deutsche Bank AG	25152C312	06/29/07	12/31/08	100.000	0.000	5.1499		0.146759	0.150538				53.37	
Deutsche Bank AG	25152C338	06/29/07	06/30/11	100.000	0.000	5.3500		0.152610	0.156693	0.160884	0.165188	0.169607	55.68	58.70
Deutsche Bank AG	25152C395	05/31/07	05/29/09	100.000	0.000	5.0502		0.142209	0.144215	0.150307			52.68	22.25
Deutsche Bank AG	25152C411	05/31/07	05/31/11	100.000	0.000	5.2220		0.148844	0.152730	0.156718	0.160810	0.165009	54.53	57.41
Deutsche Bank AG	25152C478	05/31/07	11/28/08	100.000	0.000	5.2799		0.150495	0.154468				49.93	
Deutsche Bank AG	25152C486	04/30/07	04/30/09	100.000	0.000	4.8692		0.138551	0.141924	0.145379			50.90	17.30
Deutsche Bank AG	25152C502	01/31/07	07/31/08	100.000	0.000	5.2604		0.149966	0.153911				32.05	

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Deutsche Bank AG	25152C551	04/30/07	04/29/11	100.000	0.000	4.9528		0.140968	0.144459	0.148036	0.151702	0.155459	51.81	54.41
Deutsche Bank AG	25152C569	04/30/07	10/31/08	100.000	0.000	5.0703		0.144414	0.148075				43.84	
Deutsche Bank AG	25152C601	01/31/07	01/31/11	100.000	0.000	5.1384		0.146401	0.150162	0.154020	0.157977	0.162036	54.53	57.37
Deutsche Bank AG	25152C643	03/30/07	09/30/08	100.000	0.000	5.1337		0.146265	0.150019				40.02	
Deutsche Bank AG	25152C791	02/28/07	02/29/12	100.000	0.000	5.0466		0.142142	0.144145	0.150232	0.151511	0.157909	53.39	56.01
Deutsche Bank AG	25152C817	02/28/07	08/29/08	100.000	0.000	5.2604		0.149966	0.153911				36.40	
Deutsche Bank AG	25152CAA4	03/21/03	03/26/08	100.000	0.000	3.4054		0.110172					9.36	
Deutsche Bank AG	25152CAC0	06/25/03	06/27/08	100.000	0.000	2.6192		0.081809					14.40	
Deutsche Bank AG	25152CAD8	07/02/03	07/07/08	100.000	0.000	2.8456		0.088538	0.089798				16.69	
Deutsche Bank AG	25152CAL0	10/03/03	10/07/08	100.000	VARIES	3.2878		0.090911	0.091119				25.13	
Deutsche Bank AG	25152CBJ4	04/29/04	05/04/09	100.000	VARIES	3.9589		0.110662	0.110527	0.110251			39.79	13.56
Deutsche Bank AG	25152CBL9	05/24/04	05/26/09	100.000	VARIES	4.3473		0.121376	0.121255	0.121010			43.66	17.55
Deutsche Bank AG	25152CBM7	06/03/04	06/04/09	100.000	VARIES	4.2210		0.117988	0.117844	0.117551			42.44	17.99
Deutsche Bank AG	25152CBN5	06/03/04	06/04/09	100.000	0.000	4.2445		0.136593	0.139492	0.142452			49.85	21.80
Deutsche Bank AG	25152CBP0	06/30/04	07/06/11	100.000	VARIES	4.2057		0.113647	0.113602	0.113557	0.114065	0.114585	40.89	41.15
Deutsche Bank AG	25152CBX3	09/30/04	10/05/09	100.000	VARIES	3.6803		0.102997	0.102874	0.102748	0.102492		37.04	28.11
Deutsche Bank AG	25152CCC8	12/22/04	12/24/09	100.000	0.000	3.9655		0.123952	0.126410	0.128916	0.131472		45.10	45.97
Deutsche Bank AG	25152CCG9	02/03/05	02/03/12	100.000	0.000	4.3481		0.134496	0.137421	0.140408	0.143461	0.146580	49.82	52.01
Deutsche Bank AG	25152CCM6	02/28/05	03/02/10	100.000	0.000	4.2482		0.129674	0.130989	0.135989	0.136613	0.141827	48.47	50.46
Deutsche Bank AG	25152CCN4	02/28/05	03/02/10	100.000	0.000	4.2482		0.129674	0.130989	0.135989	0.136613	0.141827	48.47	50.46
Deutsche Bank AG	25152CCQ7	03/03/05	03/03/10	100.000	0.000	4.2953		0.132691	0.135541	0.138452	0.141425	0.144463	48.96	51.09
Deutsche Bank AG	25152CCS3	04/08/05	04/12/10	100.000	0.000	4.5917		0.142951	0.146233	0.149591	0.153025	0.156539	52.58	55.02
Deutsche Bank AG	25152CCU8	04/20/05	04/22/10	100.000	0.000	4.3177		0.133486	0.136368	0.139312	0.142319	0.145392	48.98	51.11
Deutsche Bank AG	25152CDF0	07/29/05	08/03/10	100.000	0.000	4.5289		0.137660	0.140777	0.143965	0.147225	0.150559	51.05	53.39
Deutsche Bank AG	25152CDG8	07/29/05	02/02/09	100.000	0.000	4.4256		0.134234	0.137204	0.140240			49.75	4.35
Deutsche Bank AG	25152CDN3	08/30/05	09/02/11	100.000	VARIES	4.5019		0.126274	0.126359	0.126445	0.126378	0.126309	45.49	45.49
Deutsche Bank AG	25152CEL6	12/29/05	12/30/10	100.000	0.000	4.8963		0.149846	0.153515	0.157273	0.161123	0.165068	54.61	57.32
Deutsche Bank AG	25152CER3	01/31/06	02/02/11	100.000	0.000	4.9465		0.147893	0.151551	0.155299	0.159140	0.163076	55.00	57.76
Deutsche Bank AG	25152CFF8	05/02/06	05/04/09	100.000	0.000	5.3947		0.162358	0.166737	0.171235			59.74	21.06
Deutsche Bank AG	25152CFK7	05/31/06	12/03/09	100.000	0.000	5.3632		0.161362	0.165689	0.170132	0.174695		59.11	57.31
Deutsche Bank AG	25152CFM3	05/31/06	10/02/08	100.000	0.000	5.3749		0.160306	0.164614				44.22	
Deutsche Bank AG	25152CGM2	07/31/06	08/03/09	100.000	0.000	5.3098		0.155499	0.159628	0.163866	0.168216		57.96	35.52
Deutsche Bank AG	25152CGU4	09/22/06	09/28/09	100.000	0.000	4.9549		0.144662	0.148246	0.151919	0.155683		53.40	41.24
Deutsche Bank AG	25152CHU3	12/28/06	12/30/09	100.000	0.000	4.9398		0.144121	0.147680	0.151328	0.155066		52.53	55.00
Deutsche Bank AG	25152CHY5	01/05/07	01/06/12	100.000	0.000	5.0371		0.143464	0.147077	0.150782	0.154579	0.158472	53.58	56.31
Deutsche Bank AG	25152CLT1	06/28/07	06/28/22	100.000	VARIES	5.7871		0.156967	0.153070	0.149059	0.144028	0.138851	55.78	52.72
Deutsche Bank AG	25153EBR1	02/08/01	02/08/08	100.000	2.750	5.7690		0.193460					7.35	
Deutsche Bank AG	25153Q146	07/26/07	04/28/10	100.000	0.000	5.1490		0.144912	0.148643	0.152470	0.156395	0.160421	53.32	56.10
Deutsche Bank AG	25153Q237	07/31/07	07/30/10	100.000	0.000	5.1141		0.138971	0.144071	0.146149	0.152371	0.153719	52.90	55.64
Deutsche Bank AG	25153Q278	08/31/07	02/27/09	100.000	0.000	4.9792		0.138313	0.141699	0.145227			51.26	8.13
Deutsche Bank AG	25153Q336	09/28/07	09/30/10	100.000	0.000	4.7169		0.131062	0.134153	0.137317	0.140556	0.143871	48.31	50.61
Deutsche Bank AG	25153Q369	09/28/07	03/31/09	100.000	0.000	4.7427		0.131779	0.134904	0.138103			48.58	12.29
Deutsche Bank AG	25153Q393	11/30/07	11/30/10	100.000	0.000	3.9375		0.109375	0.111528	0.113724	0.115963	0.118246	39.90	41.48



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Deutsche Bank AG	25153Q401	09/28/07	09/30/09	100.000	0.000	4.6570		0.129395	0.132408	0.135491	0.138646			47.68	37.02
Deutsche Bank AG	25153Q583	12/31/07	06/30/09	100.000	0.000	3.9410		0.109473	0.111630	0.113830				39.80	20.38
Deutsche Bank AG	25153Q591	12/31/07	06/30/09	100.000	0.000	3.9411		0.109477	0.111634	0.113834				39.80	20.38
Deutsche Bank AG	25153Q609	09/28/07	09/30/13	100.000	0.000	4.9679		0.138037	0.141466	0.144980	0.148581	0.152272		50.94	53.50
Deutsche Bank AG	25153Q666	11/30/07	05/29/09	100.000	0.000	4.0744		0.113180	0.115473	0.117826				41.31	17.44
Deutsche Bank AG	25153Q682	11/30/07	05/28/10	100.000	0.000	3.9163		0.108787	0.110893	0.113065	0.115279	0.117536		39.68	41.25
Deutsche Bank AG	25153Q740	10/31/07	04/30/09	100.000	0.000	4.6278		0.128551	0.131525	0.134569				47.18	16.01
Deutsche Bank AG	25153Q781	10/31/07	10/30/09	100.000	0.000	4.5869		0.125327	0.128186	0.131846	0.134133			46.80	40.24
Deutsche Bank AG	25153Q849	08/31/07	08/31/09	100.000	0.000	4.6950		0.128985	0.130578	0.135859	0.136781			48.35	33.05
Deutsche Bank AG	25153Q856	08/31/07	08/31/10	100.000	0.000	4.7048		0.129253	0.130856	0.136154	0.137085	0.142635		48.45	50.66
Deutsche Bank AG	25154H384	05/30/08	05/28/10	100.000	0.000	3.9000		0.108334	0.110423	0.110423	0.112576	0.114771		22.93	40.28
Deutsche Bank AG	25154H673	03/31/08	09/30/09	100.000	0.000	2.5424		0.070624	0.071522	0.071522	0.072431			19.22	19.40
Deutsche Bank AG	25154H806	01/31/08	07/31/09	100.000	0.000	2.7430			0.076195	0.077240	0.078299			25.38	16.33
Deutsche Bank AG	2515A0AF0	01/23/07	01/23/17*	100.000	VARIES	5.2638		0.143851						3.16*	
Deutsche Bank AG	2515A0AJ2	01/31/07	01/31/17*	100.000	VARIES	5.3777		0.147162						4.27*	
Deutsche Bank AG	2515A0AV5	02/22/07	02/22/22*	100.000	VARIES	5.2821		0.144732						7.38*	
Deutsche Bank AG	2515A0AX1	02/28/07	02/28/22	100.000	VARIES	5.2812		0.143299	0.139923	0.140345	0.136142	0.136399		51.46	49.97
Deutsche Bank AG	2515A0AY9	02/20/07	02/20/22	100.000	VARIES	5.3403		0.146741	0.145097	0.143650	0.142165	0.140640		52.13	51.05
Deutsche Bank AG	2515A0BA0	02/28/07	02/28/22*	100.000	VARIES	5.2810		0.142850						8.29*	
Deutsche Bank AG	2515A0BJ1	03/21/07	03/24/08	100.000	0.000	5.1166		0.145829						12.10	
Deutsche Bank AG	2515A0BR3	03/14/07	09/15/08	100.000	0.000	4.8713		0.138630	0.142007					35.82	
Deutsche Bank AG	2515A0BS1	03/29/07	09/29/08	100.000	0.000	4.9193		0.140009	0.143453					38.14	
Deutsche Bank AG	2515A0BY8	04/03/07	04/03/17*	100.000	VARIES	5.1530		0.138845						.28*	
Deutsche Bank AG	2515A0BZ5	04/20/07	04/20/22*	100.000	VARIES	5.3227		0.145876						15.90*	
Deutsche Bank AG	2515A0CB7	05/02/07	05/02/22	100.000	VARIES	5.3509		0.143695	0.138622	0.131960	0.125121	0.118099		50.12	45.46
Deutsche Bank AG	2515A0CL5	05/09/07	05/09/22	100.000	VARIES	5.2771		0.142686	0.138682	0.132371	0.125894	0.119245		50.11	45.81
Deutsche Bank AG	2515A0CN1	04/26/07	04/25/22*	100.000	VARIES	5.2979		0.144823						3.48*	
Deutsche Bank AG	2515A0CP6	05/17/07	05/17/22*	100.000	VARIES	5.3356		0.145223						6.68*	
Deutsche Bank AG	2515A0CR2	05/15/07	05/15/22	100.000	VARIES	5.2912		0.143041	0.138999	0.134850	0.130591	0.125296		50.39	47.34
Deutsche Bank AG	2515A0CT8	05/09/07	05/09/17*	100.000	VARIES	5.1649		0.141331						5.37*	
Deutsche Bank AG	2515A0CV3	05/31/07	08/31/10	100.000	0.000	5.2089		0.144968	0.147127	0.153461	0.154890	0.161559		54.50	57.27
Deutsche Bank AG	2515A0DA8	06/01/07	06/01/22	100.000	VARIES	5.5353		0.151865	0.149918	0.147917	0.145860	0.143747		54.20	52.75
Deutsche Bank AG	2515A0DC4	05/23/07	05/23/12	100.000	VARIES	5.2196		0.142553	0.140011	0.137900	0.136489	0.135852		50.68	49.31
Deutsche Bank AG	2515A0DF7	05/24/07	05/24/22*	100.000	VARIES	5.4442		0.149296						7.91*	
Deutsche Bank AG	2515A0DM2	06/29/07	09/30/10	100.000	0.000	5.3991		0.152023	0.156127	0.160341	0.164670	0.169115		56.22	59.30
Deutsche Bank AG	2515A0DN0	06/29/07	06/29/22	100.000	VARIES	5.8091		0.159598	0.157779	0.155907	0.153981	0.151999		57.12	55.77
Deutsche Bank AG	2515A0DP5	06/29/07	06/29/22	100.000	VARIES	5.8106		0.159924	0.158396	0.156825	0.155207	0.153542		57.29	56.16
Deutsche Bank AG	2515A0DS9	06/27/07	06/27/22	100.000	VARIES	5.8502		0.160922	0.159291	0.157613	0.155886	0.154108		57.63	56.42
Deutsche Bank AG	2515A0DV2	07/12/07	07/12/22*	100.000	VARIES	N/A		0.163341	0.161038					16.29*	
Deutsche Bank AG	2515A0DW0	07/30/07	07/30/22	100.000	VARIES	5.7081		0.158560	0.156902	0.155196	0.153442	0.151637		56.28	55.02
Deutsche Bank AG	2515A0DX8	07/30/07	07/30/22	100.000	VARIES	5.7083		0.158566	0.157205	0.155805	0.154365	0.152884		56.42	55.39

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Deutsche Bank AG	2515A0DY6	07/19/07	07/19/22	100.000	VARIES	5.7707		0.160300	0.154506	0.148544	0.143409	0.138125	54.76	50.86
Deutsche Bank AG	2515A0DZ3	07/30/07	07/30/22	100.000	VARIES	5.6949		0.158192	0.154787	0.151285	0.147683	0.142712	55.29	52.52
Deutsche Bank AG	2515A0EK5	08/31/07	02/26/10	100.000	0.000	4.8845		0.135681	0.138921	0.142314	0.145789	0.149350	50.26	52.74
Deutsche Bank AG	2515A0EN9	09/05/07	09/05/17*	100.000	VARIES	5.2125		0.144793					7.38*	
Deutsche Bank AG	2515A0EP4	09/28/07	09/28/22	100.000	VARIES	5.4221		0.150617	0.147169	0.143628	0.137254	0.130707	52.95	49.36
Deutsche Bank AG	2515A0EW9	10/02/07	03/31/09	100.000	0.000	4.7677		0.130267	0.133339	0.137267			48.89	12.22
Deutsche Bank AG	2515A0EY5	10/30/07	04/30/09	100.000	0.000	4.5202		0.125563	0.128401	0.131303			46.06	15.63
Deutsche Bank AG	2515A0EZ2	10/30/07	04/30/09	100.000	0.000	4.5202		0.125563	0.128401	0.131303			46.06	15.63
Deutsche Bank AG	2515A0FB4	08/17/07	08/17/22*	100.000	VARIES	5.6003		0.155565	0.152143				34.54*	
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2125		0.144794	0.142776	0.140705	0.138580	0.136400	51.29	49.77
Deutsche Bank AG	2515A0FL2	10/31/07	06/26/09	100.000	0.000	4.6277		0.129474	0.132470	0.135535			47.18	23.72
Deutsche Bank AG	2515A0FM0	10/31/07	06/26/09	100.000	0.000	4.6277		0.129474	0.132470	0.135535			47.18	23.72
Deutsche Bank AG	2515A0FN8	11/30/07	05/31/12	100.000	0.000	4.1077		0.114104	0.116448	0.118840	0.121280	0.123771	41.65	43.37
Deutsche Bank AG	2515A0FP3	11/29/07	05/29/09	100.000	0.000	4.1189		0.114416	0.116773	0.119178			41.77	17.64
Deutsche Bank AG	2515A0FQ1	11/29/07	05/29/09	100.000	0.000	4.1189		0.114416	0.116773	0.119178			41.77	17.64
Deutsche Bank AG	2515A0FR9	11/29/07	05/29/09	100.000	0.000	4.1189		0.114416	0.116773	0.119178			41.77	17.64
Deutsche Bank AG	2515A0FV0	11/29/07	05/29/09	100.000	0.000	4.1189		0.114416	0.116773	0.119178			41.77	17.64
Deutsche Bank AG	2515A0FW8	11/29/07	05/29/09	100.000	0.000	4.1189		0.114416	0.116773	0.119178			41.77	17.64
Deutsche Bank AG	2515A0FX6	11/29/07	05/29/09	100.000	0.000	4.1189		0.114416	0.116773	0.119178			41.77	17.64
Deutsche Bank AG	2515A0FY4	11/30/07	05/29/09	100.000	0.000	4.0744		0.113180	0.115473	0.117826			41.31	17.44
Deutsche Bank AG	2515A0GJ6	12/04/07	06/04/09	100.000	0.000	4.0650		0.112917	0.115212	0.117554			41.19	17.99
Deutsche Bank AG	2515A0GK3	12/05/07	06/05/09	100.000	0.000	4.1002		0.113897	0.116232	0.118615			41.55	18.27
Deutsche Bank AG	2515A0GL1	12/24/07	06/24/13	100.000	0.000	4.1474		0.115208	0.117597	0.120036	0.122525	0.125066	41.94	43.70
Deutsche Bank AG	2515A0GN7	12/24/07	06/24/09	100.000	0.000	4.1475		0.115209	0.117598	0.120037			41.94	20.77
Deutsche Bank AG	2515A0GP2	12/21/07	06/22/09	100.000	0.000	4.1324		0.114805	0.117177	0.119598			41.80	20.45
Deutsche Bank AG	2515A0GQ0	12/24/07	06/24/09	100.000	0.000	4.1475		0.115209	0.117598	0.120037			41.94	20.77
Deutsche Bank AG	2515A0GR8	12/06/07	07/24/09	100.000	0.000	4.1685		0.115792	0.116436	0.118863	0.121340		42.28	24.58
Deutsche Bank AG	2515A0GU1	12/21/07	06/22/09	100.000	0.000	4.1324		0.114805	0.117177	0.119598			41.80	20.45
Deutsche Bank AG	2515A0GX5	12/07/07	06/11/09	100.000	0.000	4.2454		0.117986	0.120490	0.123048			43.03	19.69
Deutsche Bank AG	2515A0HA4	10/30/07	10/30/22	100.000	VARIES	5.1205		0.142236	0.138766	0.135207	0.131557	0.127813	50.15	47.57
Deutsche Bank AG	2515A0HB2	10/30/07	10/30/22*	100.000	VARIES	5.1185		0.142183	0.138713				41.89*	
Deutsche Bank AG	2515A0HC0	11/06/07	11/06/22	100.000	VARIES	5.1456		0.142934	0.139464	0.135906	0.132256	0.128512	50.45	47.86
Deutsche Bank AG	2515A0HD8	11/29/07	11/29/12	100.000	0.000	4.2034		0.116764	0.119218	0.121724	0.124282	0.126894	42.64	44.45
Deutsche Bank AG	2515A0HS5	11/16/07	05/16/11	100.000	0.000	4.3899		0.121944	0.124621	0.127356	0.130152	0.133009	44.63	46.61
Deutsche Bank AG	2515A0HY2	12/13/07	12/13/11	100.000	0.000	4.2850		0.119028	0.121578	0.124183	0.126844	0.129561	43.40	45.28
Deutsche Bank AG	2515A0JJ3	12/21/07	06/22/09	100.000	0.000	4.0120		0.111458	0.113693	0.115974			40.57	19.83
Deutsche Bank AG	2515A0JL8	01/29/08	07/29/09	100.000	0.000	2.8910			0.080306	0.081467	0.082644		26.84	17.16
Deutsche Bank AG	2515A0JM6	01/29/08	01/30/09	100.000	0.000	2.6520		0.073667	0.073674	0.074650			24.61	2.16
Deutsche Bank AG	2515A0JN4	01/29/08	07/29/09	100.000	0.000	2.8910			0.080306	0.081467	0.082644		26.84	17.16
Deutsche Bank AG	2515A0JT1	02/28/08	03/03/09	100.000	0.000	2.7124		0.075347	0.075376	0.076398			22.96	4.74
Deutsche Bank AG	2515A0JU8	02/28/08	08/28/09	100.000	0.000	2.8153			0.078203	0.079304	0.080420		23.83	19.00

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009		
Deutsche Bank AG	2515A0JV6	02/28/08	08/28/09	100.000	0.000	2.8153				0.078203	0.079304	0.080420			23.83	19.00
Deutsche Bank AG	2515A0JW4	02/28/08	08/28/09	100.000	0.000	2.8153				0.078203	0.079304	0.080420			23.83	19.00
Deutsche Bank AG	2515A0KC6	03/28/08	03/31/09	100.000	0.000	2.3110			0.064195	0.064208	0.064950				17.66	5.78
Deutsche Bank AG	2515A0KD4	03/28/08	09/28/09	100.000	0.000	2.5537				0.070938	0.071844	0.072762			19.45	19.35
Deutsche Bank AG	2515A0KK8	03/18/08	06/18/09	100.000	0.000	2.5360			0.070445	0.070892	0.071791				20.03	11.99
Deutsche Bank AG	2515A0KN2	04/04/08	10/01/09	100.000	0.000	2.6849				0.074583	0.075567	0.076582			20.00	20.59
Deutsche Bank AG	2515A0KP7	04/29/08	10/29/09	100.000	0.000	3.2099				0.089165	0.090596	0.092050			21.67	27.26
Deutsche Bank AG	2515A0KQ5	04/29/08	12/29/09	100.000	0.000	3.2883			0.091343	0.091843	0.093354	0.094888			22.20	33.70
Deutsche Bank AG	2515A0LY7	12/21/07	12/21/11	100.000	0.000	4.2264			0.117403	0.119884	0.122417	0.125004	0.127646		42.76	44.59
Deutsche Bank AG	2515A0MA8	12/27/07	12/27/11	100.000	0.000	4.2565			0.118236	0.120753	0.123323	0.125947	0.128628		43.04	44.89
Deutsche Bank AG	2515A0MF7	01/29/08	01/31/11	100.000	0.000	3.0570			0.084917	0.084931	0.086230	0.087548	0.088886		28.48	31.68
Deutsche Bank AG	2515A0MH3	01/29/08	01/29/13	100.000	0.000	3.4575				0.096042	0.097702	0.099391	0.101109		32.14	35.99
Deutsche Bank AG	2515A0MM2	01/25/08	01/25/13	100.000	0.000	3.4550				0.095974	0.097632	0.099318	0.101034		32.51	35.98
Deutsche Bank AG	2515A0MT7	02/08/08	08/10/11	100.000	0.000	3.0462			0.084619	0.084634	0.085923	0.087231	0.088560		27.52	31.54
Deutsche Bank AG	2515A0NN9	03/20/08	03/22/12	100.000	0.000	3.4000			0.094445	0.094463	0.096069	0.097702	0.099363		26.70	35.20
Deutsche Bank AG	2515A0NP4	03/20/08	03/22/12	100.000	0.000	2.9999			0.083333	0.083347	0.084597	0.085866	0.087154		23.54	30.94
Deutsche Bank AG	2515A0PM9	05/30/08	05/30/12	100.000	0.000	4.0000				0.111112	0.113334	0.115600	0.117912		23.51	41.35
Devon Energy	25179MAA1	08/02/98	08/15/08	97.500	4.900	7.4487			0.263197	0.267930					59.81	
Devon Energy	25179MAB9	08/02/98	08/15/08	96.562	4.950	7.4488			0.258146	0.262639					58.63	
Dex Media, Inc.	25212EAD2	11/10/03	11/15/13	64.314	VARIES	8.9997			0.228928	0.239230	0.249995	0.249995	0.249994		85.24	90.00
Dex Media, Inc.	25212EAE0	11/10/03	11/15/13	64.314	VARIES	8.9997			0.228928	0.239230	0.249995	0.249995	0.249994		85.24	90.00
Dex Media, Inc.	25212EAF7	11/10/03	11/15/13	64.314	VARIES	8.9997			0.228928	0.239230	0.249995	0.249995	0.249994		85.24	90.00
Dex Media, Inc.	25212EAG5	02/11/04	11/15/13	69.384	VARIES	8.3689			0.219604	0.228793	0.238367	0.237880	0.237373		81.57	85.68
Dex Media, Inc.	25212EAH3	02/11/04	11/15/13	69.384	VARIES	8.3689			0.219604	0.228793	0.238367	0.237880	0.237373		81.57	85.68
Domtar Corporation	257559AB0	11/19/07	12/01/13	93.400	5.375	6.7237	1.06		0.025194	0.026041	0.026916	0.027821	0.028756		9.27	9.91
Downtown Dallas Dev Auth	261149BE7	11/07/07	08/15/12	77.223	0.000	5.4882	6.36		0.117726	0.119486	0.122765	0.126134	0.129595		43.38	45.73
Downtown Dallas Dev Auth	261149BF4	11/07/07	08/15/13	72.742	0.000	5.5885	6.10		0.112921	0.114640	0.117844	0.121136	0.124521		41.63	43.92
Downtown Dallas Dev Auth	261149BG2	11/07/07	08/15/14	68.074	0.000	5.7585	5.88		0.108891	0.110599	0.113783	0.117059	0.120430		40.17	42.46
Downtown Dallas Dev Auth	261149BH0	11/07/07	08/15/15	63.688	0.000	5.8886	5.63		0.104175	0.105847	0.108963	0.112171	0.115474		38.46	40.69
Downtown Dallas Dev Auth	261149BJ6	11/07/07	08/15/16	59.688	0.000	5.9687	5.34		0.098960	0.100570	0.103571	0.106662	0.109846		36.54	38.70
Downtown Dallas Dev Auth	261149BK3	11/07/07	08/15/17	55.746	0.000	6.0689	5.07		0.093977	0.095531	0.098430	0.101417	0.104494		34.72	36.80
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	4.80		0.088944	0.090433	0.093213	0.096079	0.099033		32.87	34.86
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1989	4.53		0.083917	0.085333	0.087978	0.090705	0.093516		31.02	32.92
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	4.28		0.079177	0.080531	0.083060	0.085667	0.088357		29.28	31.09
DuPage County, IL SDN99	263417GR2	04/04/02	02/01/11	55.425	0.000	6.7986	259.53		0.149451	0.154531	0.159784	0.165216	0.170832		56.27	60.16
Duarte, Calif Redev Agy	263594AB9	06/16/92	12/01/12	16.484	0.000	9.0085	483.65		0.161069	0.168324	0.175906	0.183830	0.192110		59.74	65.24
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4698	104.71		0.071387	0.073696	0.076080	0.078542	0.081082		26.54	28.28
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.4999	98.20		0.066991	0.069169	0.071417	0.073738	0.076134		24.91	26.55
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	92.09		0.062837	0.064882	0.066994	0.069174	0.071426		23.36	24.91
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	86.31		0.058918	0.060842	0.062829	0.064880	0.066998		21.91	23.36
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5498	80.86		0.055223	0.057031	0.058899	0.060828	0.062820		20.54	21.90
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	75.77		0.051757	0.053455	0.055208	0.057019	0.058889		19.25	20.53
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5699	70.98		0.048499	0.050093	0.051738	0.053438	0.055193		18.04	19.24

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009		
Edwards Lifesciences	28176EAA6	05/09/03	05/15/33*	100.000	VARIABLES	N/A		0.141294	0.142109						22.34*	
Edwards Lifesciences	28176EAB4	05/09/03	05/15/33*	100.000	VARIABLES	N/A		0.141294	0.142109						22.34*	
Eksportfinans ASA	282645AR1	05/04/07	05/25/10	100.000	0.000	4.7576		0.135677	0.138905	0.142209	0.145592	0.149056			49.66	52.05
Eksportfinans ASA	28264QBR4	04/19/06	10/19/09	100.000	0.000	5.1373		0.153984	0.157940	0.161997	0.166158				56.72	47.40
Eksportfinans ASA	28264QBX1	04/18/06	04/18/12	100.000	2.000	5.0935		0.148221	0.150581	0.153001	0.155483	0.158028			54.13	55.89
Eksportfinans ASA	28264QDX9	12/06/06	12/06/10	100.000	0.000	4.5670		0.132723	0.135754	0.138854	0.142025	0.145268			48.48	50.72
El Paso Corporation	28336LAA7	02/28/01	02/28/21	45.289	0.000	4.0000	140.89	0.064380	0.064954	0.067352	0.067578	0.070073			24.03	24.96
El Paso Corporation	28336LAC3	02/28/01	02/28/21	45.289	0.000	4.0000	140.89	0.064380	0.064954	0.067352	0.067578	0.070073			24.03	24.96
Electronics for Imaging	284745AA4	06/04/03	06/01/23	100.000	VARIABLES	7.9030		0.293602	0.303558	0.313906	0.324664	0.335462	108.10	115.59		
Electronic Data SYS Corp	285661AB0	10/10/01	10/10/21	77.941	VARIABLES	5.3200		0.155244	0.158949	0.163647	0.166658	0.171605			58.19	60.94
Electronic Data SYS Corp	285661AE4	06/30/03	07/15/23	100.000	VARIABLES	5.7999		0.175013	0.176967	0.178978	0.181047	0.183175			64.01	65.50
Electronic Data SYS Corp	285661AF1	06/30/03	07/15/23	100.000	VARIABLES	5.7999		0.175013	0.176967	0.178978	0.181047	0.183175			64.01	65.50
Enbridge U.S. Inc.	292502AA9	06/20/07	06/20/22	43.706	0.000	5.5947	12.99	0.069823	0.071776	0.073784	0.075848	0.077970			25.53	26.98
Enbridge Energy Partners	29250RAJ5	08/29/07	08/28/22	45.249	0.000	5.3580	8.22	0.067345	0.069141	0.070993	0.072895	0.074848			25.02	26.37
Entergy Corporation	29364G202	12/20/05	02/17/11	100.000	VARIABLES	5.8649		0.163237	0.163340	0.163447	0.163556	0.163403			58.81	58.85
Entergy Corporation	29364GAD5	12/20/05	02/17/11	100.000	VARIABLES	5.8649		0.163237	0.163340	0.163447	0.163556	0.163403			58.81	58.85
Essex Cnty Util Auth	296816AY7	03/30/99	04/01/12	60.121	0.000	3.9516	245.62	0.092045	0.093863	0.095718	0.097609	0.099537			33.79	35.14
Euronet Worldwide, Inc.	298736AC3	12/15/04	12/15/24	100.000	VARIABLES	9.0521		0.314212	0.326391	0.339121	0.352426	0.366335	115.71	124.91		
Euronet Worldwide, Inc.	298736AD1	12/15/04	12/15/24	100.000	VARIABLES	9.0521		0.314212	0.326391	0.339121	0.352426	0.366335	115.71	124.91		
Euronet Worldwide, Inc.	298736AE9	10/04/05	10/15/25	100.000	VARIABLES	8.5029		0.257457	0.264337	0.273001	0.278987	0.288358			96.70	101.94
Euronet Worldwide, Inc.	298736AF6	10/04/05	10/15/25	100.000	VARIABLES	8.5029		0.257457	0.264337	0.273001	0.278987	0.288358			96.70	101.94
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000	5.4449	45.62	0.073236	0.075230	0.077278	0.079382	0.081543			27.17	28.67
First Citizens Bancorp	30244CAC0	03/24/98	03/15/28	100.000	8.250	8.2499		0.229167	0.229167	0.229167	0.229167	0.229167			82.50	82.50
Freddie Mac	3128X02Z1	03/28/03	03/28/33*	15.782	0.000	6.2500	53.72	0.036142	0.037272						9.85*	
Freddie Mac	3128X03C1	04/01/03	04/01/33*	15.108	0.000	6.4000	52.73	0.035662							3.21*	
Freddie Mac	3128X03L1	04/14/03	04/14/33*	13.648	0.000	6.7499	50.17	0.034499							3.55*	
Freddie Mac	3128X04L0	04/21/03	04/21/33*	14.464	0.000	6.5499	51.13	0.035171							3.87*	
Freddie Mac	3128X04V8	04/29/03	04/29/33	14.152	0.000	6.6250	50.40	0.034921	0.036078	0.037273	0.038507	0.039783			12.93	13.80
Freddie Mac	3128X0AR0	10/03/02	12/30/09	75.410	0.000	3.9348	171.03	0.101107	0.103096	0.105125	0.107193				36.76	38.11
Freddie Mac	3128X0AS8	10/03/02	01/02/13	63.710	0.000	4.4476	165.36	0.096996	0.099153	0.101358	0.103612	0.105917			36.09	37.71
Freddie Mac	3128X0AT6	10/03/02	01/02/22	36.810	0.000	5.2599	115.25	0.068822	0.070632	0.072490	0.074396	0.076353			25.76	27.13
Freddie Mac	3128X0AU3	10/03/02	01/02/30	23.710	0.000	5.3523	75.71	0.045301	0.046513	0.047758	0.049036	0.050348			16.97	17.89
Freddie Mac	3128X0AV1	10/03/02	04/15/32	21.010	0.000	5.3530	67.10	0.040758	0.041849	0.042969	0.044119	0.045300			15.04	15.85
Freddie Mac	3128X0AW9	10/03/02	06/15/32	20.810	0.000	5.3554	66.50	0.040753	0.041844	0.042965	0.044115	0.045296			14.90	15.71
Freddie Mac	3128X0AX7	10/03/02	09/15/32	20.510	0.000	5.3601	65.60	0.039679	0.040743	0.041835	0.042956	0.044107			14.70	15.50
Freddie Mac	3128X0AY5	10/03/02	12/15/32	20.210	0.000	5.3650	64.71	0.039668	0.040732	0.041825	0.042947	0.044099			14.51	15.30
Freddie Mac	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	61.25	0.036658	0.037640	0.038648	0.039684	0.040747			13.73	14.48
Freddie Mac	3128X0DS5	11/05/02	11/05/32*	14.675	0.000	6.5001	57.35	0.036484							4.52*	
Freddie Mac	3128X0L23	03/04/03	03/04/33	14.890	0.000	6.4500	53.39	0.035500	0.036645	0.037826	0.039046	0.040306			13.26	14.13
Freddie Mac	3128X0S91	04/07/03	04/07/33	15.108	0.000	6.4000	52.51	0.035662	0.036804	0.037981	0.039197	0.040451			13.24	14.10
Freddie Mac	3128X0TU3	12/27/02	12/27/17	100.000	VARIABLES	5.3942		0.037366	0.037025	0.036675					13.39	

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Freddie Mac	3128X0V48	03/24/03	03/24/23*	30.359	0.000	6.0500	99.87	0.066716	0.068735					17.91*	
Freddie Mac	3128X0W47	04/07/03	04/07/33	14.676	0.000	6.4999	51.92	0.035336	0.036485	0.037670	0.038895	0.040159	13.12	13.99	
Freddie Mac	3128X0WW5	01/28/03	01/28/33	14.675	0.000	6.5001	54.36	0.035336	0.036484	0.037670	0.038894	0.040158	13.28	14.16	
Freddie Mac	3128X0Z69	04/14/03	04/14/33*	14.152	0.000	6.6250	50.92	0.034921					3.60*		
Freddie Mac	3128X0Z93	04/01/03	04/01/33*	13.847	0.000	6.7001	50.92	0.034668					3.12*		
Freddie Mac	3128X12R7	11/05/03	11/05/14*	54.324	0.000	5.6249	140.90	0.105968					13.14*		
Freddie Mac	3128X1BK2	05/12/03	05/12/33	15.108	0.000	6.4000	51.27	0.035662	0.036804	0.037981	0.039197	0.040451	13.16	14.01	
Freddie Mac	3128X1BY2	05/20/03	05/20/33*	15.727	0.000	6.2620	51.77	0.036104					5.02*		
Freddie Mac	3128X1CN5	05/27/03	05/27/33	15.419	0.000	6.3300	51.13	0.035888	0.037024	0.038196	0.039405	0.040652	13.20	14.05	
Freddie Mac	3128X1DB0	05/27/03	05/27/33	15.285	0.000	6.3600	50.96	0.035792	0.036930	0.038104	0.039316	0.040566	13.17	14.02	
Freddie Mac	3128X1GZ4	06/17/03	06/17/33	18.796	0.000	5.6500	54.09	0.037906	0.038977	0.040078	0.041210	0.042374	13.87	14.66	
Freddie Mac	3128X1HA8	06/23/03	06/23/33*	16.728	0.000	6.0499	51.75	0.036760	0.037872				13.14*		
Freddie Mac	3128X1HB6	06/13/03	06/13/33	17.732	0.000	5.8499	53.20	0.037350	0.038443	0.039567	0.040724	0.041915	13.68	14.49	
Freddie Mac	3128X1HD2	06/23/03	06/23/33	16.728	0.000	6.0499	51.75	0.036760	0.037872	0.039018	0.040198	0.041414	13.45	14.28	
Freddie Mac	3128X1HZ3	06/17/03	06/17/33	16.925	0.000	6.0097	52.19	0.036881	0.037990	0.039131	0.040307	0.041518	13.51	14.33	
Freddie Mac	3128X1JE8	06/20/03	06/20/28	23.542	0.000	5.8700	70.56	0.049802	0.051264	0.052769	0.054317	0.055912	18.22	19.31	
Freddie Mac	3128X1MD6	06/30/03	06/30/33*	16.631	0.000	6.0699	51.39	0.036700	0.037814				13.38*		
Freddie Mac	3128X1MS3	06/30/03	06/30/33*	17.222	0.000	5.9500	52.04	0.037059	0.038161				13.50*		
Freddie Mac	3128X1NP8	07/07/03	07/07/33	17.680	0.000	5.8599	52.26	0.036259	0.037321	0.038415	0.039540	0.040699	13.62	14.43	
Freddie Mac	3128X1NV5	07/07/03	07/07/33	17.475	0.000	5.9000	52.05	0.036139	0.037205	0.038303	0.039433	0.040596	13.58	14.39	
Freddie Mac	3128X1PP6	07/07/03	07/07/33	16.728	0.000	6.0499	51.25	0.035681	0.036760	0.037872	0.039018	0.040198	13.42	14.24	
Freddie Mac	3128X1QB6	07/07/03	07/07/33	16.201	0.000	6.1599	50.65	0.035336	0.036424	0.037546	0.038702	0.039894	13.30	14.13	
Freddie Mac	3128X1QT7	06/30/03	06/30/33*	16.679	0.000	6.0600	51.44	0.036730	0.037843				13.39*		
Freddie Mac	3128X1RP4	07/16/03	07/16/33	14.890	0.000	6.4500	48.72	0.034391	0.035500	0.036645	0.037826	0.039046	12.95	13.80	
Freddie Mac	3128X1RQ2	07/03/03	06/26/08	87.646	0.000	2.6651	110.75	0.073057					12.79		
Freddie Mac	3128X1TM9	07/28/03	07/28/33	14.676	0.000	6.4999	48.03	0.034224	0.035336	0.036485	0.037670	0.038895	12.87	13.72	
Freddie Mac	3128X1Y76	10/21/03	10/21/33*	14.152	0.000	6.6250	44.52	0.033801					3.72*		
Freddie Mac	3128X23Z6	04/27/05	04/27/35*	14.152	0.000	6.6250	27.01	0.030653					3.56*		
Freddie Mac	3128X24W2	04/15/04	04/15/19*	42.355	0.000	5.8100	100.36	0.083529					8.69*		
Freddie Mac	3128X26L4	04/28/04	04/28/34	15.108	0.000	6.4000	39.38	0.033485	0.034557	0.035662	0.036804	0.037981	12.38	13.19	
Freddie Mac	3128X2GG4	12/30/03	12/30/19	100.000	VARIABLES	5.6824		0.042771	0.042170	0.041632	0.041157	0.040747	15.29	14.90	
Freddie Mac	3128X2KW4	12/30/03	12/22/08	83.523	0.000	3.6498	130.13	0.097782	0.099566				34.64		
Freddie Mac	3128X2RX5	01/30/04	04/01/08	88.056	0.000	3.0734	111.87	0.084081					7.57		
Freddie Mac	3128X2RY3	01/30/04	10/01/08	85.870	0.000	3.2884	117.17	0.088416	0.089869				24.13		
Freddie Mac	3128X2RZ0	01/30/04	04/01/09	83.646	0.000	3.4838	121.32	0.091887	0.093487	0.095116			33.66	8.56	
Freddie Mac	3128X2S48	04/07/04	04/07/34	15.782	0.000	6.2500	40.79	0.033985	0.035047	0.036142	0.037272	0.038436	12.61	13.41	
Freddie Mac	3128X2S97	04/08/04	04/08/19*	42.727	0.000	5.7500	100.68	0.083222					8.07*		
Freddie Mac	3128X2SA4	01/30/04	10/01/09	81.441	0.000	3.6533	124.24	0.094393	0.096117	0.097873	0.099661		34.61	26.75	
Freddie Mac	3128X2SB2	01/30/04	04/01/10	79.227	0.000	3.8094	126.37	0.096292	0.098126	0.099995	0.101900	0.103841	35.33	36.69	
Freddie Mac	3128X2SC0	01/30/04	10/01/10	77.037	0.000	3.9494	127.70	0.097562	0.099489	0.101454	0.103457	0.105500	35.82	37.25	
Freddie Mac	3128X2SD8	01/30/04	04/01/11	74.840	0.000	4.0828	128.55	0.098453	0.100463	0.102514	0.104606	0.106742	36.17	37.66	

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Freddie Mac	3128X2SE6	01/30/04	10/01/11	72.645	0.000	4.2100	128.95	0.098994	0.101078	0.103206	0.105378	0.107596	36.39	37.94
Freddie Mac	3128X2SF3	01/30/04	04/01/12	70.491	0.000	4.3258	128.83	0.099113	0.101257	0.103447	0.105685	0.107971	36.46	38.05
Freddie Mac	3128X2SG1	01/30/04	10/01/12	68.379	0.000	4.4321	128.28	0.098883	0.101075	0.103315	0.105604	0.107944	36.39	38.02
Freddie Mac	3128X2SH9	01/30/04	04/01/13	66.275	0.000	4.5362	127.48	0.098458	0.100691	0.102975	0.105310	0.107699	36.25	37.92
Freddie Mac	3128X2SJ5	01/30/04	10/01/13	64.227	0.000	4.6310	126.33	0.097741	0.100004	0.102320	0.104689	0.107113	36.01	37.69
Freddie Mac	3128X2SK2	01/30/04	04/01/14	62.210	0.000	4.7217	124.96	0.096841	0.099127	0.101467	0.103863	0.106315	35.69	37.40
Freddie Mac	3128X2SL0	01/30/04	10/01/14	60.256	0.000	4.8040	123.32	0.095716	0.098015	0.100369	0.102780	0.105249	35.29	37.01
Freddie Mac	3128X2SM8	01/30/04	04/01/15	58.361	0.000	4.8793	121.48	0.094414	0.096718	0.099077	0.101495	0.103971	34.82	36.54
Freddie Mac	3128X2SN6	01/30/04	10/01/15	56.535	0.000	4.9468	119.44	0.092949	0.095248	0.097604	0.100018	0.102492	34.29	36.01
Freddie Mac	3128X2SP1	01/30/04	04/01/16	54.741	0.000	5.0126	117.32	0.091412	0.093703	0.096051	0.098459	0.100926	33.74	35.45
Freddie Mac	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	5.0758	115.12	0.089801	0.092080	0.094417	0.096814	0.099271	33.15	34.86
Freddie Mac	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1327	112.82	0.088095	0.090356	0.092675	0.095053	0.097493	32.53	34.22
Freddie Mac	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	110.45	0.086334	0.088572	0.090869	0.093225	0.095643	31.89	33.57
Freddie Mac	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	108.06	0.084539	0.086753	0.089025	0.091356	0.093748	31.24	32.89
Freddie Mac	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2834	105.61	0.082697	0.084882	0.087124	0.089425	0.091788	30.56	32.20
Freddie Mac	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3272	103.16	0.080839	0.082992	0.085203	0.087472	0.089802	29.88	31.50
Freddie Mac	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	100.69	0.078966	0.081086	0.083262	0.085497	0.087791	29.20	30.78
Freddie Mac	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	98.23	0.077083	0.079166	0.081306	0.083503	0.085760	28.50	30.07
Freddie Mac	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	95.77	0.075202	0.077246	0.079347	0.081505	0.083721	27.81	29.35
Freddie Mac	3128X2U94	04/08/04	04/08/19*	42.727	0.000	5.7500	100.68	0.083222					8.07*	
Freddie Mac	3128X2V28	04/08/04	04/08/19*	42.727	0.000	5.7500	100.68	0.083222					8.07*	
Freddie Mac	3128X2V36	04/07/04	04/07/34	15.329	0.000	6.3501	40.32	0.033653	0.034721	0.035823	0.036961	0.038134	12.49	13.30
Freddie Mac	3128X2V85	03/17/04	03/17/34	15.782	0.000	6.2500	41.47	0.033985	0.035047	0.036142	0.037272	0.038436	12.65	13.45
Freddie Mac	3128X2ZJ7	03/04/04	03/04/19*	41.198	0.000	6.0001	104.59	0.084449	0.086983				20.98*	
Freddie Mac	3128X32B8	12/29/04	12/29/34	16.486	0.000	6.1000	32.63	0.033453	0.034473	0.035525	0.036608	0.037725	12.23	12.99
Freddie Mac	3128X32G7	01/19/05	01/19/35	13.948	0.000	6.6750	29.82	0.030476	0.031493	0.032544	0.033630	0.034753	11.49	12.27
Freddie Mac	3128X32J1	01/19/05	01/19/35	14.463	0.000	6.5502	30.30	0.030917	0.031929	0.032975	0.034055	0.035170	11.65	12.42
Freddie Mac	3128X33A9	01/19/05	01/19/35*	14.152	0.000	6.6250	30.01	0.030653					.55*	
Freddie Mac	3128X33P6	01/26/05	01/26/35	15.152	0.000	6.3900	30.68	0.031475	0.032481	0.033519	0.034590	0.035695	11.83	12.60
Freddie Mac	3128X33R2	01/26/05	01/26/35	15.374	0.000	6.3400	30.87	0.031648	0.032651	0.033686	0.034754	0.035856	11.89	12.66
Freddie Mac	3128X33S0	02/01/05	02/01/35	15.108	0.000	6.4000	30.49	0.031441	0.032447	0.033485	0.034557	0.035662	11.81	12.57
Freddie Mac	3128X33V3	02/01/05	02/01/35	14.675	0.000	6.5001	30.11	0.031092	0.032103	0.033146	0.034223	0.035336	11.68	12.45
Freddie Mac	3128X33Y7	02/14/05	02/14/25*	30.359	0.000	6.0500	56.90	0.059219					2.55*	
Freddie Mac	3128X34B6	02/16/05	02/16/35	14.890	0.000	6.4500	29.83	0.031267	0.032275	0.033316	0.034391	0.035500	11.71	12.48
Freddie Mac	3128X34E0	03/01/05	03/28/13	70.400	0.000	4.3936	92.32	0.096097	0.098209	0.100366	0.102571	0.104824	35.37	36.94
Freddie Mac	3128X34J9	02/14/05	02/14/35	16.154	0.000	6.1699	30.92	0.032228	0.033222	0.034247	0.035304	0.036393	12.06	12.81
Freddie Mac	3128X34N0	02/16/05	02/16/35	15.644	0.000	6.2801	30.45	0.031853	0.032854	0.033885	0.034949	0.036047	11.92	12.68
Freddie Mac	3128X35C3	02/28/05	02/28/35	15.463	0.000	6.3202	29.88	0.031368	0.032007	0.033566	0.034062	0.035721	11.87	12.61
Freddie Mac	3128X35M1	02/28/05	02/28/35	15.329	0.000	6.3501	29.78	0.031266	0.031908	0.033467	0.033966	0.035626	11.83	12.57
Freddie Mac	3128X35S8	02/28/05	02/28/35	14.890	0.000	6.4500	29.41	0.030923	0.031574	0.033132	0.033643	0.035304	11.71	12.45
Freddie Mac	3128X36B4	03/23/05	03/23/35	15.782	0.000	6.2500	29.38	0.031957	0.032955	0.033985	0.035047	0.036142	11.88	12.64

\* Called in 2008; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009		
Freddie Mac	3128X36K4	03/28/05	03/28/35*	14.847	0.000	6.4600	28.48	0.031232	0.032241						8.52*	
Freddie Mac	3128X36W8	04/06/05	04/06/35*	14.675	0.000	6.5001	28.09	0.031092							2.95*	
Freddie Mac	3128X37C1	03/30/05	03/30/35*	14.463	0.000	6.5502	28.10	0.030917							2.75*	
Freddie Mac	3128X37F4	03/28/05	03/28/35*	14.255	0.000	6.6001	27.98	0.030741							2.67*	
Freddie Mac	3128X3A37	10/20/04	10/20/34*	14.049	0.000	6.6502	32.71	0.031580							3.44*	
Freddie Mac	3128X3D59	10/27/04	10/27/34*	14.463	0.000	6.5502	32.90	0.031929							3.70*	
Freddie Mac	3128X3DR1	04/26/04	04/21/09	82.475	0.000	3.9017	126.09	0.102277	0.104273	0.106307					37.46	11.69
Freddie Mac	3128X3E90	11/03/04	11/03/34	14.675	0.000	6.5001	32.91	0.032103	0.033146	0.034223	0.035336	0.036484			11.87	12.65
Freddie Mac	3128X3K36	11/15/04	11/15/34*	14.675	0.000	6.5001	32.52	0.032103							4.30*	
Freddie Mac	3128X3R39	12/06/04	12/06/34	14.464	0.000	6.5499	31.65	0.031930	0.032976	0.034056	0.035171	0.036323			11.74	12.52
Freddie Mac	3128X3RA3	07/06/04	07/06/09	80.880	0.000	4.2894	128.98	0.109454	0.111802	0.114200	0.116649				40.66	21.57
Freddie Mac	3128X3TY9	08/26/04	08/26/24	29.204	0.000	6.2499	66.84	0.060982	0.062888	0.064853	0.066880	0.068970			22.78	24.23
Freddie Mac	3128X3V42	12/13/04	12/13/34	15.218	0.000	6.3751	32.11	0.032532	0.033569	0.034639	0.035743	0.036882			11.94	12.71
Freddie Mac	3128X3V75	12/22/04	12/22/34	14.569	0.000	6.5250	31.24	0.032016	0.033061	0.034140	0.035253	0.036403			11.73	12.51
Freddie Mac	3128X3W25	12/22/04	12/22/34	14.463	0.000	6.5502	31.14	0.031929	0.032975	0.034055	0.035170	0.036322			11.70	12.48
Freddie Mac	3128X3W66	12/28/04	12/28/34*	14.675	0.000	6.5001	31.14	0.032103	0.033146						11.65*	
Freddie Mac	3128X3W74	12/06/04	12/06/34	14.463	0.000	6.5502	31.65	0.031929	0.032975	0.034055	0.035170	0.036322			11.74	12.52
Freddie Mac	3128X3X57	12/22/04	12/22/34	14.675	0.000	6.5001	31.33	0.032103	0.033146	0.034223	0.035336	0.036484			11.76	12.54
Freddie Mac	3128X3Y72	12/29/04	12/29/34*	14.890	0.000	6.4500	31.30	0.032275	0.033316						11.74*	
Freddie Mac	3128X3YB3	10/20/04	10/20/34*	14.890	0.000	6.4500	33.53	0.032275							3.52*	
Freddie Mac	3128X3Z63	12/29/04	12/29/34*	14.675	0.000	6.5001	31.11	0.032103	0.033146						11.68*	
Freddie Mac	3128X44Z1	04/20/06	06/28/12	72.625	0.000	5.2343	66.63	0.115234	0.118250	0.121345	0.124521	0.127779			42.05	44.28
Freddie Mac	3128X47F2	05/30/06	05/30/36*	12.048	0.000	7.1801	14.28	0.026712							3.98*	
Freddie Mac	3128X4AC5	04/19/05	04/15/14	65.973	0.000	4.6809	87.84	0.096253	0.098506	0.100812	0.103171	0.105586			35.40	37.08
Freddie Mac	3128X4AD3	04/19/05	12/15/14	63.722	0.000	4.7214	85.62	0.094603	0.096836	0.099122	0.101462	0.103857			34.53	36.18
Freddie Mac	3128X4AE1	04/19/05	04/15/17	56.285	0.000	4.8518	77.83	0.085470	0.087544	0.089668	0.091843	0.094071			31.46	33.01
Freddie Mac	3128X4AG6	05/18/05	05/18/35*	14.675	0.000	6.5001	26.79	0.031092							4.26*	
Freddie Mac	3128X4AU5	05/18/05	05/18/35	15.108	0.000	6.4000	27.12	0.031441	0.032447	0.033485	0.034557	0.035662			11.59	12.34
Freddie Mac	3128X4B59	01/26/06	08/31/10	81.134	0.000	4.6074	74.52	0.112260	0.114208	0.118152	0.119531	0.123658			41.48	43.45
Freddie Mac	3128X4BN0	06/15/05	06/15/35	15.329	0.000	6.3501	26.44	0.031613	0.032617	0.033653	0.034721	0.035823			11.59	12.34
Freddie Mac	3128X4CH2	06/29/05	06/29/35*	16.874	0.000	6.0201	27.04	0.032728	0.033713						11.89*	
Freddie Mac	3128X4DN8	07/06/05	07/06/35	15.966	0.000	6.2101	26.22	0.031126	0.032092	0.033089	0.034116	0.035175			11.72	12.46
Freddie Mac	3128X4ES6	08/10/05	08/10/35	15.509	0.000	6.3099	24.86	0.030780	0.031751	0.032753	0.033786	0.034852			11.53	12.27
Freddie Mac	3128X4EY3	08/10/05	08/10/35	15.782	0.000	6.2500	25.04	0.030988	0.031957	0.032955	0.033985	0.035047			11.61	12.34
Freddie Mac	3128X4FC0	08/10/05	08/10/35	15.419	0.000	6.3300	24.80	0.030711	0.031683	0.032685	0.033720	0.034787			11.51	12.25
Freddie Mac	3128X4FV8	08/04/05	06/01/11	77.489	0.000	4.4255	86.23	0.105471	0.107805	0.110190	0.112628	0.115121			38.53	40.26
Freddie Mac	3128X4FZ9	08/04/05	06/01/08	88.800	0.000	4.2474	94.67	0.115530							17.33	
Freddie Mac	3128X4GA3	08/04/05	12/01/11	75.722	0.000	4.4446	84.64	0.103555	0.105856	0.108209	0.110613	0.113071			37.83	39.53
Freddie Mac	3128X4GB1	08/04/05	12/01/08	86.894	0.000	4.2683	93.11	0.113663	0.116089						37.95	
Freddie Mac	3128X4GC9	08/24/05	08/24/35	15.108	0.000	6.4000	24.16	0.030466	0.031441	0.032447	0.033485	0.034557			11.39	12.14
Freddie Mac	3128X4GD7	08/04/05	06/01/12	73.943	0.000	4.4715	83.17	0.101795	0.104071	0.106398	0.108777	0.111209			37.19	38.88

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Freddie Mac	3128X4GE5	08/04/05	06/01/09	84.918	0.000	4.3187	92.11	0.112517	0.114946	0.117428			41.09	17.61
Freddie Mac	3128X4GF2	08/04/05	12/01/09	83.027	0.000	4.3460	90.66	0.110775	0.113183	0.115642	0.118155		40.46	38.61
Freddie Mac	3128X4GG0	08/04/05	12/01/12	72.215	0.000	4.4929	81.63	0.099941	0.102187	0.104482	0.106829	0.109229	36.52	38.18
Freddie Mac	3128X4GH8	08/04/05	06/01/10	81.144	0.000	4.3765	89.25	0.109100	0.111487	0.113927	0.116420	0.118968	39.85	41.61
Freddie Mac	3128X4GJ4	08/04/05	12/01/10	79.323	0.000	4.3967	87.67	0.107192	0.109548	0.111957	0.114418	0.116933	39.16	40.90
Freddie Mac	3128X4GK1	08/04/05	06/01/13	70.468	0.000	4.5226	80.21	0.098235	0.100456	0.102728	0.105051	0.107426	35.90	37.54
Freddie Mac	3128X4HU8	08/12/05	01/10/13	71.011	0.000	4.6724	82.77	0.100674	0.103026	0.105433	0.107896	0.110417	37.48	39.25
Freddie Mac	3128X4HY0	09/06/05	09/06/35	14.675	0.000	6.5001	23.49	0.030113	0.031092	0.032103	0.033146	0.034223	11.25	11.99
Freddie Mac	3128X4J28	02/09/06	06/09/08	89.458	0.000	4.8289	84.73	0.130976					20.69	
Freddie Mac	3128X4JH5	09/06/05	09/06/35	15.196	0.000	6.3801	23.85	0.030536	0.031510	0.032515	0.033552	0.034622	11.40	12.13
Freddie Mac	3128X4KK6	10/05/05	10/05/35	15.329	0.000	6.3501	23.05	0.030640	0.031613	0.032617	0.033653	0.034721	11.38	12.11
Freddie Mac	3128X4ML2	09/28/05	09/28/35	15.374	0.000	6.3400	23.29	0.030676	0.031648	0.032651	0.033686	0.034754	11.40	12.14
Freddie Mac	3128X4MR9	09/28/05	09/28/35*	15.196	0.000	6.3801	23.18	0.030536	0.031510				8.33*	
Freddie Mac	3128X4MY4	09/30/05	09/30/30	22.810	0.000	6.0001	32.52	0.042789	0.044073	0.045395	0.046757	0.048160	15.87	16.84
Freddie Mac	3128X4NC1	09/28/05	09/28/35	15.285	0.000	6.3600	23.24	0.030606	0.031579	0.032583	0.033620	0.034689	11.38	12.11
Freddie Mac	3128X4NH0	10/05/05	10/05/35	15.329	0.000	6.3501	23.05	0.030640	0.031613	0.032617	0.033653	0.034721	11.38	12.11
Freddie Mac	3128X4NP2	10/05/05	10/05/35*	14.977	0.000	6.4300	22.82	0.030360					2.85*	
Freddie Mac	3128X4PQ8	10/05/05	10/05/35*	15.064	0.000	6.4101	22.88	0.030430					2.86*	
Freddie Mac	3128X4QQ7	10/18/05	10/18/35*	14.675	0.000	6.5001	22.23	0.030113					3.22*	
Freddie Mac	3128X4QW4	10/24/05	10/24/35*	14.675	0.000	6.5001	22.05	0.030113					3.40*	
Freddie Mac	3128X4RH6	10/24/05	10/24/35*	14.675	0.000	6.5001	22.05	0.030113					3.40*	
Freddie Mac	3128X4S77	03/24/06	06/20/16	59.540	0.000	5.1280	55.87	0.092627	0.095002	0.097438	0.099936	0.102498	33.83	35.58
Freddie Mac	3128X4SE2	11/02/05	11/02/35*	14.255	0.000	6.6001	21.52	0.029759					3.60*	
Freddie Mac	3128X4T92	04/04/06	04/04/36*	12.693	0.000	7.0001	16.18	0.027365					2.54*	
Freddie Mac	3128X4TD3	11/16/05	11/16/35*	13.928	0.000	6.6800	20.89	0.029474					3.98*	
Freddie Mac	3128X4TJ0	11/21/05	11/21/35*	13.847	0.000	6.7001	20.68	0.029402					4.12*	
Freddie Mac	3128X4TT8	11/01/05	06/10/08	88.755	0.000	4.6243	92.49	0.125552					19.96	
Freddie Mac	3128X4U41	03/28/06	04/09/14	66.671	0.000	5.1122	61.95	0.102284	0.104899	0.107580	0.110330	0.113150	37.73	39.68
Freddie Mac	3128X4W56	04/04/06	04/04/36	14.255	0.000	6.6001	17.09	0.028808	0.029759	0.030741	0.031756	0.032803	10.71	11.43
Freddie Mac	3128X4XP1	01/11/06	01/11/36	13.219	0.000	6.8600	18.81	0.027872	0.028828	0.029817	0.030839	0.031897	10.54	11.27
Freddie Mac	3128X4XQ9	12/21/05	06/04/10	81.270	0.000	4.7117	80.54	0.116497	0.119242	0.122051	0.124926	0.127869	42.58	44.61
Freddie Mac	3128X4XZ9	01/18/06	01/18/36*	13.529	0.000	6.7801	18.82	0.028161	0.029115				5.72*	
Freddie Mac	3128X4YT2	01/30/06	01/30/36*	13.807	0.000	6.7100	18.66	0.028413					.82*	
Freddie Mac	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2421	8.34	0.031641	0.032470	0.033321	0.034195	0.035091	11.69	12.31
Freddie Mac	3128X52U1	04/04/07	07/31/14	70.210	0.000	4.8862	25.77	0.096808	0.099173	0.101596	0.104078	0.106621	36.00	37.78
Freddie Mac	3128X52W7	04/05/07	01/10/12	79.775	0.000	4.7983	28.51	0.107677	0.110260	0.112906	0.115614	0.118388	40.12	42.07
Freddie Mac	3128X53Z9	04/13/07	04/30/13	74.533	0.000	4.9196	26.49	0.104603	0.107176	0.109812	0.112513	0.115281	38.44	40.35
Freddie Mac	3128X54N5	04/18/07	12/30/14	68.522	0.000	4.9690	24.10	0.097894	0.100326	0.102819	0.105373	0.107992	35.68	37.48
Freddie Mac	3128X54W5	04/30/07	04/30/37	14.548	0.000	6.5300	6.41	0.027250	0.028140	0.029059	0.030008	0.030987	10.08	10.75
Freddie Mac	3128X55E4	05/04/07	05/04/37	16.728	0.000	6.0499	6.71	0.028963	0.029839	0.030741	0.031671	0.032629	10.69	11.34
Freddie Mac	3128X55H7	04/27/07	11/30/12	76.622	0.000	4.8161	25.29	0.105452	0.107991	0.110592	0.113255	0.115982	38.58	40.46

\* Called in 2008; reportable OID is computed to call date.



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Freddie Mac	3128X55L8	05/01/07	05/10/12	78.630	0.000	4.8418	25.54	0.108445	0.111070	0.113759	0.116513	0.119334	39.78	41.73
Freddie Mac	3128X56M5	05/22/07	05/22/37	14.676	0.000	6.4999	5.84	0.027359	0.028248	0.029166	0.030114	0.031093	10.08	10.75
Freddie Mac	3128X57F9	05/17/07	02/26/10	87.508	0.000	4.8642	26.68	0.119822	0.122736	0.125721	0.128779	0.131911	44.40	46.58
Freddie Mac	3128X57G7	05/17/07	12/31/09	88.200	0.000	4.8493	26.74	0.122395	0.125363	0.128402	0.131516		44.60	46.66
Freddie Mac	3128X5DU9	07/11/06	08/15/12	72.660	0.000	5.3088	58.36	0.113481	0.116493	0.119585	0.122759	0.126018	42.23	44.50
Freddie Mac	3128X5DV7	07/11/06	05/15/12	73.645	0.000	5.3020	59.09	0.116379	0.119464	0.122631	0.125882	0.129219	42.74	45.04
Freddie Mac	3128X5EQ7	06/30/06	06/30/36	12.330	0.000	7.1002	13.63	0.027001	0.027960	0.028953	0.029980	0.031045	9.89	10.61
Freddie Mac	3128X5ES3	06/29/06	06/29/12	72.129	0.000	5.5200	61.63	0.120011	0.123324	0.126727	0.130225	0.133819	43.81	46.27
Freddie Mac	3128X5EZ7	07/12/06	04/10/08	91.050	0.000	5.4424	74.93	0.147174					14.57	
Freddie Mac	3128X5FD5	07/13/06	12/28/12	70.884	0.000	5.3995	57.64	0.114911	0.118013	0.121200	0.124472	0.127832	41.95	44.24
Freddie Mac	3128X5FH6	07/19/06	12/31/12	71.004	0.000	5.3796	56.95	0.114598	0.117680	0.120846	0.124096	0.127434	41.82	44.10
Freddie Mac	3128X5FS2	07/21/06	06/28/13	69.242	0.000	5.3695	55.11	0.111447	0.114439	0.117511	0.120666	0.123906	40.68	42.89
Freddie Mac	3128X5FT0	07/21/06	05/29/09	86.149	0.000	5.2873	67.56	0.135812	0.139403	0.143088			49.77	21.18
Freddie Mac	3128X5G69	02/27/07	05/29/09	89.466	0.000	4.9929	38.16	0.128803	0.132019	0.135314			47.16	20.03
Freddie Mac	3128X5HF8	08/10/06	01/31/11	79.500	0.000	5.1924	58.96	0.120546	0.123675	0.126886	0.130180	0.133560	44.92	47.28
Freddie Mac	3128X5HG6	08/10/06	10/31/12	72.515	0.000	5.2285	54.24	0.112202	0.115135	0.118145	0.121234	0.124403	41.28	43.47
Freddie Mac	3128X5HX9	08/24/06	02/26/10	84.132	0.000	4.9899	58.07	0.122541	0.125599	0.128732	0.131944	0.135236	45.44	47.73
Freddie Mac	3128X5JC3	08/25/06	08/10/09	86.407	0.000	4.9993	59.63	0.125811	0.128956	0.132179	0.135483		46.76	29.54
Freddie Mac	3128X5JD1	08/25/06	07/31/09	86.441	0.000	5.0282	60.14	0.126468	0.129648	0.132908	0.136249		47.07	28.38
Freddie Mac	3128X5JX7	09/19/06	09/19/36*	12.693	0.000	7.0001	11.74	0.026439	0.027365				6.99*	
Freddie Mac	3128X5LH9	09/29/06	02/29/12	77.393	0.000	4.7840		0.106242	0.107601	0.112001	0.112810	0.117423	39.84	41.70
Freddie Mac	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	15.91	0.036503	0.037424	0.038368	0.039336	0.040328	13.47	14.16
Freddie Mac	3128X5MX3	10/20/06	05/28/10	83.869	0.000	4.9375	50.52	0.121409	0.124407	0.127478	0.130625	0.133850	44.45	46.67
Freddie Mac	3128X5MY1	10/25/06	05/30/14	68.360	0.000	5.0693	41.79	0.101703	0.104280	0.106924	0.109634	0.112413	37.24	39.15
Freddie Mac	3128X5MZ8	10/26/06	10/31/08	90.425	0.000	5.0602	55.16	0.133712	0.137095				40.59	
Freddie Mac	3128X5ND6	11/01/06	03/10/09	89.333	0.000	4.8381	51.36	0.125093	0.128119	0.131219			46.26	9.05
Freddie Mac	3128X5P69	03/09/07	09/15/15	66.760	0.000	4.8010	26.24	0.091243	0.093433	0.095676	0.097972	0.100324	33.71	35.35
Freddie Mac	3128X5PN2	11/14/06	05/30/08	92.725	0.000	4.9492	52.76	0.134159					19.99	
Freddie Mac	3128X5Q43	03/14/07	12/01/12	76.253	0.000	4.8003	29.47	0.105187	0.107711	0.110297	0.112944	0.115655	38.47	40.34
Freddie Mac	3128X5Q50	03/14/07	06/01/08	94.213	0.000	4.9653	37.68	0.134586					20.19	
Freddie Mac	3128X5Q68	03/14/07	12/01/08	92.106	0.000	4.8516	35.99	0.128461	0.131577				42.95	
Freddie Mac	3128X5Q76	03/14/07	06/01/12	78.159	0.000	4.7812	30.09	0.107374	0.109941	0.112569	0.115260	0.118015	39.27	41.17
Freddie Mac	3128X5Q84	03/14/07	12/01/11	80.074	0.000	4.7686	30.74	0.109705	0.112320	0.114998	0.117740	0.120548	40.12	42.06
Freddie Mac	3128X5Q92	03/14/07	06/01/11	82.025	0.000	4.7562	31.41	0.112076	0.114742	0.117471	0.120264	0.123124	40.99	42.96
Freddie Mac	3128X5QQ4	11/22/06	04/12/10	85.169	0.000	4.7921	46.00	0.118252	0.121085	0.123987	0.126958	0.130000	43.53	45.64
Freddie Mac	3128X5R26	03/14/07	06/01/13	74.414	0.000	4.8117	28.83	0.102903	0.105378	0.107914	0.110510	0.113169	37.64	39.47
Freddie Mac	3128X5R34	03/14/07	06/01/09	90.056	0.000	4.7842	34.69	0.123796	0.126758	0.129790			45.28	19.47
Freddie Mac	3128X5R42	03/14/07	12/01/09	88.010	0.000	4.7594	33.73	0.120336	0.123199	0.126131	0.129133		44.01	42.16
Freddie Mac	3128X5R59	03/14/07	06/01/10	85.999	0.000	4.7465	32.87	0.117258	0.120041	0.122890	0.125807	0.128792	42.88	44.94
Freddie Mac	3128X5R67	03/14/07	12/01/10	83.993	0.000	4.7505	32.13	0.114624	0.117347	0.120134	0.122987	0.125909	41.92	43.94
Freddie Mac	3128X5RJ9	12/01/06	04/30/09	89.288	0.000	4.7476	46.65	0.122916	0.125834	0.128821			45.14	15.33

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Freddie Mac	3128X5SF6	12/22/06	12/22/36	14.804	0.000	6.4700	9.99	0.028355	0.029273	0.030220	0.031197	0.032207	10.39	11.07
Freddie Mac	3128X5T24	03/13/07	06/30/09	89.760	0.000	4.7554	34.45	0.123104	0.126031	0.129027			44.85	23.10
Freddie Mac	3128X5T32	03/13/07	07/31/09	89.470	0.000	4.7213	34.23	0.119463	0.122283	0.125170	0.128124		44.38	26.69
Freddie Mac	3128X5UN6	12/19/06	11/28/12	75.500	0.000	4.7858	37.87	0.104943	0.107455	0.110026	0.112659	0.115355	38.40	40.26
Freddie Mac	3128X5XD5	01/17/07	01/17/12*	100.000	VARIES	5.1899		0.143364					2.29*	
Freddie Mac	3128X5Y93	03/28/07	11/10/09	88.508	0.000	4.7183	31.96	0.119392	0.122209	0.125092	0.128043		43.78	39.18
Freddie Mac	3128X5YP7	02/09/07	02/09/37	14.675	0.000	6.5001	8.65	0.027358	0.028247	0.029166	0.030113	0.031092	10.27	10.94
Freddie Mac	3128X5Z43	04/03/07	04/03/37	14.675	0.000	6.5001	7.18	0.027358	0.028247	0.029166	0.030113	0.031092	10.17	10.84
Freddie Mac	3128X5ZD3	01/26/07	06/09/10	84.810	0.000	4.9482	39.55	0.121640	0.124650	0.127734	0.130894	0.134133	44.47	46.69
Freddie Mac	3128X62A3	03/05/08	03/05/38	14.464	0.000	6.5499			0.026316	0.027178	0.028068	0.028988	7.89	10.15
Freddie Mac	3128X63N4	03/05/08	03/05/38	14.676	0.000	6.4999			0.026498	0.027359	0.028248	0.029166	7.94	10.22
Freddie Mac	3128X64T0	02/27/08	03/30/09*	100.000	0.000	N/A		0.082564	0.082789				7.44*	
Freddie Mac	3128X6AX4	05/24/07	09/30/14	69.050	0.000	5.1017	21.39	0.099601	0.102141	0.104747	0.107419	0.110159	36.78	38.68
Freddie Mac	3128X6BB1	05/25/07	06/10/08	94.817	0.000	5.1726	29.56	0.140061					22.27	
Freddie Mac	3128X6BZ8	06/07/07	06/07/28	26.771	0.000	6.3749	9.71	0.048918	0.050477	0.052086	0.053746	0.055459	17.97	19.13
Freddie Mac	3128X6CP9	06/19/07	06/19/37	13.648	0.000	6.7499	4.92	0.026454	0.027346	0.028269	0.029223	0.030210	9.71	10.37
Freddie Mac	3128X6DK9	06/15/07	06/15/37	13.258	0.000	6.8499	4.96	0.026091	0.026984	0.027909	0.028864	0.029853	9.58	10.25
Freddie Mac	3128X6DL7	06/25/07	06/25/37*	12.693	0.000	7.0001	4.60	0.025545	0.026439				9.20*	
Freddie Mac	3128X6EC6	06/14/07	08/31/12	75.547	0.000	5.4515	22.81	0.114451	0.116293	0.121443	0.122719	0.128154	43.09	45.39
Freddie Mac	3128X6EQ5	06/22/07	06/22/37	12.693	0.000	7.0001	4.67	0.025545	0.026439	0.027365	0.028322	0.029314	9.37	10.04
Freddie Mac	3128X6FL5	07/13/07	07/13/37	12.693	0.000	7.0001	4.15	0.024681	0.025545	0.026439	0.027365	0.028322	9.34	10.00
Freddie Mac	3128X6FS0	06/29/07	02/28/10	87.300	0.000	5.1469	23.01	0.124531	0.126347	0.131746	0.132934	0.138615	46.80	49.15
Freddie Mac	3128X6GT7	07/10/07	09/30/14	67.455	0.000	5.5250	17.82	0.104796	0.107691	0.110666	0.113723	0.116865	38.78	40.95
Freddie Mac	3128X6H66	01/25/08	08/05/10	93.470	0.000	2.6892		0.069822	0.069875	0.070815	0.071767	0.072732	23.61	25.94
Freddie Mac	3128X6HA7	07/13/07	06/30/09	90.466	0.000	5.1591	21.91	0.132767	0.136192	0.139705			48.42	25.01
Freddie Mac	3128X6HU3	07/20/07	09/28/18	54.270	0.000	5.5370	13.52	0.084344	0.086679	0.089078	0.091545	0.094079	31.22	32.98
Freddie Mac	3128X6J6	07/31/07	08/01/08	95.010	0.000	5.1702	20.56	0.133503	0.138460				29.34	
Freddie Mac	3128X6JK3	07/31/07	07/31/09	90.400	0.000	5.1104	19.38	0.128330	0.131609	0.134972	0.138421		47.79	28.83
Freddie Mac	3128X6JL1	07/31/07	07/30/10	85.850	0.000	5.1555	18.52	0.120270	0.124711	0.126535	0.131948	0.133142	45.80	48.19
Freddie Mac	3128X6JM9	07/31/07	08/01/11	81.360	0.000	5.2205	17.82	0.118001	0.121081	0.124241	0.127484	0.130812	43.97	46.30
Freddie Mac	3128X6JN7	07/31/07	08/01/12	77.040	0.000	5.2825	17.07	0.113063	0.116049	0.119114	0.122260	0.125489	42.15	44.40
Freddie Mac	3128X6JY3	08/03/07	09/01/11	81.672	0.000	5.0260	16.93	0.114470	0.117347	0.120296	0.123319	0.126418	42.43	44.59
Freddie Mac	3128X6JZ0	08/03/07	10/06/11	81.295	0.000	5.0204	16.86	0.114367	0.117238	0.120181	0.123198	0.126290	42.18	44.33
Freddie Mac	3128X6KX3	08/22/07	02/28/12	80.662	0.000	4.8063	14.06	0.106633	0.108009	0.112438	0.113263	0.117907	39.99	41.86
Freddie Mac	3128X6NN2	10/02/07	05/10/13	77.376	0.000	4.6276	8.88	0.099949	0.102262	0.104628	0.107049	0.109526	36.64	38.35
Freddie Mac	3128X6PP5	10/11/07	07/02/15	68.530	0.000	4.9512	7.54	0.094250	0.095302	0.097661	0.100079	0.102557	34.73	36.47
Freddie Mac	3128X6QB5	10/19/07	08/31/15	68.362	0.000	4.8939	6.80	0.091908	0.092539	0.096375	0.097123	0.101149	34.30	35.90
Freddie Mac	3128X6QE9	10/19/07	08/30/13	76.143	0.000	4.7019	7.24	0.097818	0.099491	0.102390	0.104225	0.107261	36.67	38.31
Freddie Mac	3128X6QQ2	11/01/07	06/28/13	77.875	0.000	4.4676	5.80	0.097328	0.099502	0.101724	0.103997	0.106320	35.44	37.04
Freddie Mac	3128X6RD0	11/20/07	11/20/37	14.463	0.000	6.5502	1.08	0.026316	0.027177	0.028068	0.028987	0.029936	9.70	10.35
Freddie Mac	3128X6RF5	12/18/07	02/15/12	84.080	0.000	4.2125	1.28	0.098374	0.099044	0.101130	0.103260	0.105435	35.91	37.38

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Freddie Mac	3128X6TE6	12/06/07	06/17/09	94.728	0.000	3.5695	2.35	0.094028	0.095706	0.097414				34.20	16.17
Freddie Mac	3128X6TL0	12/20/07	08/15/13	80.325	0.000	3.9128	.96	0.087291	0.087828	0.089546	0.091298	0.093084		31.83	33.03
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9802	.32	0.031625	0.032412	0.033219	0.034047	0.034894		11.54	12.12
Freddie Mac	3128X7A61	06/05/08	10/10/14	76.930	0.000	4.1743			0.089202	0.090497	0.092386	0.094314		18.48	33.23
Freddie Mac	3128X7CH5	03/18/08	08/01/10	94.330	0.000	2.4780			0.064932	0.065527	0.066339	0.067161		18.47	23.98
Freddie Mac	3128X7E83	06/11/08	06/30/10	93.250	0.000	3.4329		0.088882	0.089083	0.090612	0.092168	0.093750		17.81	32.90
Freddie Mac	3128X7FE9	04/14/08	04/14/38	16.973	0.000	6.0000			0.028289	0.029137	0.030011	0.030912		7.34	10.78
Freddie Mac	3128X7FM1	04/09/08	04/09/13	100.000	VARIES	3.7046			0.102907	0.102241	0.101562	0.101720		26.91	36.64
Freddie Mac	3128X7KB9	04/22/08	04/22/13	100.000	VARIES	3.5068			0.097413	0.096686	0.095946	0.096118		24.21	34.63
Freddie Mac	3128X7KD5	04/22/08	04/22/13	100.000	VARIES	3.5716			0.099211	0.098627	0.098032	0.098170		24.66	35.37
Freddie Mac	3128X7KF0	04/23/08	04/23/13	100.000	VARIES	3.4727			0.096465	0.095849	0.095223	0.095369		23.88	34.36
Freddie Mac	3128X7KM5	04/22/08	04/22/13	100.000	VARIES	3.5068			0.097413	0.096686	0.095946	0.096118		24.21	34.63
Freddie Mac	3128X7KP8	04/22/08	04/22/13	100.000	VARIES	3.5068			0.097413	0.096686	0.095946	0.096118		24.21	34.63
Freddie Mac	3128X7LQ5	04/29/08	04/29/13	100.000	VARIES	3.7447			0.104021	0.103082	0.102125	0.102347		25.11	36.89
Freddie Mac	3128X7LS1	04/23/08	04/23/13	100.000	VARIES	3.8231			0.106198	0.105574	0.104937	0.105084		26.29	37.86
Freddie Mac	3128X7LU6	04/24/08	04/24/13	100.000	VARIES	3.8626			0.107295	0.106684	0.106062	0.106206		26.46	38.26
Freddie Mac	3128X7LV4	05/13/08	07/01/12	87.140	0.000	3.3575		0.081258	0.081635	0.083006	0.084399		18.59	30.13	
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394			0.031150	0.031951	0.032772	0.033614		5.64	11.65
Freddie Mac	3128X7Q72	07/11/08	07/30/09	97.260	0.000	2.6556			0.071716	0.071847	0.072801			12.21	15.19
Freddie Mac	3129026G9	12/06/00	03/30/10	56.100	0.000	6.3003	308.99	0.149868	0.154589	0.159459	0.164482	0.169664		55.68	59.24
Freddie Mac	312902FU8	10/12/99	08/01/08	55.888	0.000	6.7184	403.38	0.174689	0.180557					37.74	
Freddie Mac	312902FZ7	10/12/99	07/01/08	56.244	0.000	6.7083	405.11	0.180296						32.45	
Freddie Mac	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	97.71	0.043936	0.045386	0.046884	0.048431	0.050030		16.12	17.20
Freddie Mac	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	168.65	0.076432	0.078987	0.081627	0.084356	0.087176		28.89	30.86
Freddie Mac	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6795	157.94	0.071563	0.073953	0.076423	0.078975	0.081613		27.05	28.89
Freddie Mac	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	147.92	0.067012	0.069248	0.071560	0.073948	0.076416		25.33	27.05
Freddie Mac	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	138.57	0.062759	0.064850	0.067012	0.069246	0.071554		23.72	25.33
Freddie Mac	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	130.05	0.058823	0.060771	0.062783	0.064863	0.067011		22.23	23.72
Freddie Mac	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	121.90	0.055123	0.056947	0.058831	0.060777	0.062787		20.83	22.23
Freddie Mac	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6033	114.32	0.051674	0.053380	0.055143	0.056963	0.058844		19.52	20.83
Freddie Mac	312902VS5	04/25/00	01/04/12	46.161	0.000	6.7212	305.62	0.138659	0.143319	0.148136	0.153114	0.158259		52.43	56.02
Freddie Mac	312902VT3	04/25/00	01/04/13	43.203	0.000	6.7221	286.08	0.129801	0.134164	0.138673	0.143334	0.148152		49.08	52.44
Freddie Mac	312902VU0	04/25/00	01/04/14	40.436	0.000	6.7227	267.79	0.121503	0.125587	0.129808	0.134171	0.138681		45.95	49.09
Freddie Mac	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7034	205.49	0.093180	0.096303	0.099531	0.102867	0.106315		35.23	37.63
Freddie Mac	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7017	192.38	0.087229	0.090152	0.093173	0.096295	0.099522		32.98	35.23
Freddie Mac	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6997	180.11	0.081660	0.084395	0.087222	0.090144	0.093164		30.87	32.98
Freddie Mac	312902WF2	04/25/00	01/04/08	59.995	0.000	6.7521	399.51	0.181434						.54	
Freddie Mac	312902WG0	04/25/00	01/04/09	56.172	0.000	6.7454	373.58	0.169625	0.175346	0.181260				64.15	.54
Freddie Mac	312902WH8	04/25/00	01/04/10	52.605	0.000	6.7376	349.35	0.158583	0.163925	0.169447	0.175156	0.181056		59.97	64.08
Freddie Mac	312902WJ4	04/25/00	01/04/11	49.272	0.000	6.7297	326.74	0.148281	0.153271	0.158428	0.163759	0.169270		56.08	59.91
Freddie Mac	312902WK1	04/25/00	01/04/15	37.975	0.000	6.6992	250.39	0.113525	0.117328	0.121258	0.125320	0.129517		42.92	45.85
Freddie Mac	312902WL9	04/25/00	01/04/16	35.607	0.000	6.6893	234.34	0.106215	0.109767	0.113438	0.117233	0.121154		40.16	42.89
Freddie Mac	312902WM7	04/25/00	01/04/17	33.256	0.000	6.7048	219.51	0.099539	0.102876	0.106325	0.109890	0.113574		37.64	40.20

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Freddie Mac	312923CN3	01/10/01	08/17/12	61.750	1.000	5.5038	200.73	0.095364	0.097988	0.100685	0.103456	0.106303	35.52	37.50
Freddie Mac	312924TN3	11/19/01	11/19/20	100.000	5.881	N/A		0.163363	0.168166	0.173111	0.178202	0.183442	60.08	63.67
Federal Home Loan Banks	31339X6F6	06/12/03	06/12/23*	100.000	VARIES	3.1248		0.081081	0.080395				20.29*	
Federal Home Loan Banks	31339XA53	06/09/03	06/09/28*	22.811	0.000	5.9999	70.61	0.049605	0.051093				17.03*	
Federal Home Loan Banks	31339XAF1	06/09/03	06/09/33*	15.782	0.000	6.2500	51.15	0.036142	0.037272				12.42*	
Federal Home Loan Banks	31339XBL7	06/10/03	06/10/33*	15.108	0.000	6.4000	50.27	0.035662	0.036804				12.29*	
Federal Home Loan Banks	31339XDQ4	06/16/03	06/16/33*	15.554	0.000	6.3000	50.62	0.035984	0.037117				12.62*	
Federal Home Loan Banks	31339XGE8	06/16/03	06/16/33*	15.967	0.000	6.2099	51.13	0.036268	0.037394				12.72*	
Federal Home Loan Banks	31339XKS2	06/23/03	06/23/28*	23.714	0.000	5.8400	70.52	0.049845	0.051300				17.81*	
Federal Home Loan Banks	31339XKT0	06/19/03	06/19/18*	100.000	VARIES	3.1035		0.082301					6.42*	
Federal Home Loan Banks	31339XMN1	06/18/03	06/18/18*	44.966	0.000	5.4000	122.96	0.085726	0.088041				30.16*	
Federal Home Loan Banks	31339XMW1	06/26/03	06/26/23*	31.870	0.000	5.8000	93.84	0.066412	0.068338				23.92*	
Federal Home Loan Banks	31339XQ72	07/03/03	07/03/23	32.181	0.000	5.7500	93.39	0.064484	0.066338	0.068245	0.070207	0.072226	24.22	25.63
Federal Home Loan Banks	31339XRT3	06/30/03	06/30/23*	33.134	0.000	5.6000	93.55	0.066084	0.067935				24.06*	
Federal Home Loan Banks	31339XSM7	07/02/03	07/02/18*	100.000	VARIES	2.9907		0.079368	0.078872				7.18*	
Federal Home Loan Banks	31339XUQ5	06/30/03	07/02/18	46.694	0.000	5.1400	119.89	0.081699	0.083798	0.085952	0.088161	0.090427	30.55	32.14
Federal Home Loan Banks	31339Y4A7	07/16/03	07/16/18*	100.000	VARIES	2.9616		0.078668	0.078188				8.22*	
Federal Home Loan Banks	31339YBR2	07/07/03	07/07/23	32.181	0.000	5.7500	93.13	0.064484	0.066338	0.068245	0.070207	0.072226	24.20	25.61
Federal Home Loan Banks	31339YMR0	07/28/03	07/28/23*	30.656	0.000	5.9999	91.68	0.064723					1.75*	
Federal Home Loan Banks	31339YPD8	07/29/03	07/29/19*	39.750	0.000	5.8499	115.48	0.081349					2.28*	
Federal Home Loan Banks	31339YQP0	08/07/03	08/07/08	100.000	VARIES	2.7564		0.036584	0.035748				7.75	
Federal Home Loan Banks	3133M2JB4	12/18/97	12/18/12	33.623	0.000	7.4000	360.99	0.142936	0.148225	0.153709	0.159396	0.165294	52.55	56.51
Federal Home Loan Banks	3133M4JQ7	06/05/98	06/05/28*	12.678	0.000	7.0041	118.28	0.047440					7.31*	
Federal Home Loan Banks	3133M4T86	07/07/98	07/07/28	13.648	0.000	6.7499	119.67	0.046510	0.048080	0.049703	0.051380	0.053114	17.58	18.79
Federal Home Loan Banks	3133M5ER7	09/08/98	09/08/28*	13.727	0.000	6.7301	117.05	0.046561	0.048128				11.78*	
Federal Home Loan Banks	3133M5LN8	09/18/98	09/18/28*	13.928	0.000	6.6800	117.14	0.046687	0.048247				12.28*	
Federal Home Loan Banks	3133M5QZ6	09/29/98	09/29/28*	14.934	0.000	6.4399	119.20	0.047261	0.048783				12.94*	
Federal Home Loan Banks	3133M95W8	07/13/99	07/13/29	12.331	0.000	7.0999	99.31	0.042496	0.044005	0.045567	0.047185	0.048860	16.09	17.25
Federal Home Loan Banks	3133M9CD2	08/17/99	08/17/29	11.806	0.000	7.2501	96.28	0.042033	0.043557	0.045136	0.046772	0.048467	15.82	16.99
Federal Home Loan Banks	3133MCF83	10/27/00	04/27/10	79.882	0.000	N/A		0.020324	0.016003	0.016513	0.013065	0.013481	6.30	5.13
Federal Home Loan Banks	3133MSHD5	10/17/02	10/19/09	76.775	0.000	3.8083	166.64	0.098100	0.099968	0.101871	0.103811		35.92	29.69
Federal Home Loan Banks	3133MSHE3	10/17/02	10/19/09	76.745	0.000	3.8140	166.84	0.098235	0.100109	0.102018	0.103963		35.97	29.73
Federal Home Loan Banks	3133MSYC8	11/05/02	11/05/32*	14.255	0.000	6.6001	56.70	0.036159					4.48*	
Federal Home Loan Banks	3133MUP74	12/27/02	12/27/32	15.241	0.000	6.3699	56.27	0.036899	0.038074	0.039287	0.040538	0.041829	13.50	14.38
Federal Home Loan Banks	3133MUSN6	01/13/03	01/13/33	14.675	0.000	6.5001	54.89	0.035336	0.036484	0.037670	0.038894	0.040158	13.32	14.20
Federal Home Loan Banks	3133MW7G0	03/03/03	03/03/08	100.000	VARIES	3.2123		0.089860					5.57	
Federal Home Loan Banks	3133MXEJ4	04/01/03	04/01/33*	14.977	0.000	6.4300	52.55	0.035565					3.20*	
Federal Home Loan Banks	3133MXWJ4	04/14/03	04/14/15*	55.287	0.000	5.0000	144.98	0.095899					9.88*	
Federal Home Loan Banks	3133X1BR7	09/17/03	09/12/08	84.441	0.000	3.4206	132.25	0.091848	0.093419				23.34	
Federal Home Loan Banks	3133X4V65	03/10/04	03/10/08	100.000	VARIES	3.2987		0.049695					3.42	
Federal Home Loan Banks	3133X4V81	03/09/04	01/23/09	100.000	1.560	N/A		0.049715	0.049214	0.048725			17.68	1.07

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Federal Home Loan Banks	3133X5PZ5	04/23/04	04/23/13*	100.000	VARIES	3.5104		0.095752						10.72*	
Federal Home Loan Banks	3133X5SZ2	04/06/04	04/06/09*	100.000	VARIES	2.6889		0.074063						.37*	
Federal Home Loan Banks	3133X5VL9	04/23/04	04/23/14*	100.000	VARIES	3.6511		0.100113						11.21*	
Federal Home Loan Banks	3133X64Y9	04/15/04	04/15/09*	100.000	VARIES	2.9488		0.080948						1.13*	
Federal Home Loan Banks	3133X65D4	04/28/04	04/28/09*	100.000	VARIES	3.0683		0.084713						9.91*	
Federal Home Loan Banks	3133XBNM3	04/29/05	04/29/15*	100.000	VARIES	4.6920		0.129114						3.62*	
Federal Home Loan Banks	3133XC6C2	06/30/05	06/30/20*	100.000	VARIES	4.9759		0.050100	0.049273					17.84*	
Federal Home Loan Banks	3133XEJ1	02/24/06	02/24/11*	100.000	VARIES	5.3280		0.146469						7.76*	
Federal Home Loan Banks	3133XEYQ6	03/29/06	03/29/11*	100.000	VARIES	5.4106		0.148351						13.05*	
Federal Home Loan Banks	3133XEZB8	03/28/06	03/28/11*	100.000	VARIES	5.3280		0.146470						12.74*	
Federal Home Loan Banks	3133XGGN8	08/14/06	08/14/36*	12.331	0.000	7.0999	12.48	0.026077						1.12*	
Federal Home Loan Banks	3133XJ3E6	12/12/06	02/01/08	100.000	0.000	4.9619		0.142205						4.27	
Federal Home Loan Banks	3133XJDZ8	12/19/06	01/15/08	100.000	0.000	5.2760		0.150997						2.11	
Federal Home Loan Banks	3133XJKZ0	01/09/07	04/09/08	100.000	0.000	5.0474		0.145559						14.26	
Federal Home Loan Banks	3133XJNN4	01/17/07	02/13/08*	100.000	0.000	5.3148		0.152140						2.43*	
Federal Home Loan Banks	3133XK4D4	03/06/07	04/11/08	100.000	0.000	4.9376		0.141216						14.12	
Federal Home Loan Banks	3133XKFP5	04/27/07	04/27/22*	100.000	VARIES	5.4093		0.149045						3.88*	
Federal Home Loan Banks	3133XKLNH6	04/19/07	05/19/08	100.000	0.000	5.1288		0.146746						20.25	
Federal Home Loan Banks	3133XKLW3	05/01/07	05/30/08	100.000	0.000	5.0477		0.144340						21.51	
Federal Home Loan Banks	3133XKSN6	05/17/07	05/29/08	100.000	0.000	5.0937		0.145344						21.51	
Federal Home Loan Banks	3133XKZL2	05/25/07	06/02/08	100.000	0.000	5.2033		0.148449						22.42	
Federal Home Loan Banks	3133XL3U5	05/29/07	06/02/08	100.000	0.000	5.1958		0.148142						22.37	
Federal Home Loan Banks	3133XL4J9	05/29/07	06/02/08	100.000	0.000	5.2006		0.148283						22.39	
Federal Home Loan Banks	3133XLEC3	06/13/07	06/10/11*	79.498	0.000	5.8311	25.57	0.132460						21.06*	
Federal Home Loan Banks	3133XLGA5	06/18/07	07/18/08	100.000	0.000	5.2838		0.147419	0.151313					29.74	
Federal Home Loan Banks	3133XLGC1	06/18/07	07/18/08	100.000	0.000	5.2860		0.144273	0.149714					29.70	
Federal Home Loan Banks	3133XLN82	07/05/07	10/24/08	100.000	0.000	5.1659		0.145744	0.149509					43.38	
Federal Home Loan Banks	3133XLNE9	07/09/07	08/13/08	100.000	0.000	5.1656		0.144191	0.147916					32.68	
Federal Home Loan Banks	3133XLNB0	07/27/07	07/27/37	12.331	0.000	7.0999	3.75	0.024319	0.025183	0.026077	0.027002	0.027961		9.18	9.84
Federal Home Loan Banks	3133XLT45	07/25/07	08/29/08	100.000	0.000	5.2235		0.145814	0.149623					35.39	
Federal Home Loan Banks	3133XLTU7	07/30/07	07/30/37*	11.807	0.000	7.2499	3.59	0.023778	0.024640					5.12*	
Federal Home Loan Banks	3133XLUT8	08/07/07	08/15/08	100.000	0.000	5.1405		0.142956	0.146631					32.68	
Federal Home Loan Banks	3133XLV26	08/09/07	08/11/08	100.000	0.000	5.1622		0.143438	0.147141					32.22	
Federal Home Loan Banks	3133XMBZ3	09/11/07	03/11/10*	100.000	VARIES	5.3243		0.147899	0.147562					36.91*	
Federal Home Loan Banks	3133XMC25	09/17/07	03/17/10*	100.000	VARIES	5.3326		0.148130	0.147784					37.86*	
Federal Home Loan Banks	3133XMCN9	09/24/07	10/08/08*	100.000	0.000	N/A		0.131840						10.94*	
Federal Home Loan Banks	3133XMK26	10/02/07	10/28/08*	100.000	0.000	N/A		0.131224						11.94*	
Federal Home Loan Banks	3133XMKX8	10/16/07	10/28/08*	100.000	0.000	N/A		0.131151						13.77*	
Federal Home Loan Banks	3133XMTG6	10/30/07	10/28/11*	100.000	VARIES	4.5881		0.127449	0.127001					37.77*	
Federal Home Loan Banks	3133XMUN9	11/01/07	11/28/08*	100.000	0.000	N/A		0.125929						15.11*	
Federal Home Loan Banks	3133XMUU3	11/05/07	11/28/08*	100.000	0.000	N/A		0.125633						15.58*	

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Federal Home Loan Banks	3133XVMVF5	11/02/07	11/28/08*	100.000	0.000	N/A		0.125652						15.20*	
Federal Home Loan Banks	3133XVMVJ7	11/05/07	11/28/08*	100.000	0.000	N/A		0.125635						15.58*	
Federal Home Loan Banks	3133XMW56	11/07/07	11/28/08*	100.000	0.000	N/A		0.125625						15.83*	
Federal Home Loan Banks	3133XMXA4	11/09/07	12/02/08*	100.000	0.000	N/A		0.125635						16.08*	
Federal Home Loan Banks	3133XMZ53	11/08/07	11/28/08*	100.000	0.000	N/A		0.125073						15.88*	
Federal Home Loan Banks	3133XN4Y2	11/23/07	12/08/08*	100.000	0.000	N/A		0.123690						17.56*	
Federal Home Loan Banks	3133XNAN9	11/27/07	12/15/08*	100.000	0.000	N/A		0.122888						17.94*	
Federal Home Loan Banks	3133XNJH3	12/12/07	12/15/08	100.000	0.000	3.8814		0.107852	0.109945					37.48	
Federal Home Loan Banks	3133XNKU2	12/06/07	12/30/08*	100.000	0.000	N/A		0.121011						18.76*	
Federal Home Loan Banks	3133XNSB6	12/24/07	01/13/09*	100.000	0.000	N/A		0.120710	0.120987					10.04*	
Federal Home Loan Banks	3133XQCJ9	03/24/08	03/24/38	15.108	0.000	6.4000			0.026859	0.027719	0.028606	0.029521		7.52	10.31
Federal Home Loan Banks	3133XREU0	05/30/08	06/30/09	100.000	0.000	2.6778		0.074386	0.074552	0.075550				15.73	13.52
Federal Home Loan Banks	3133XRM80	06/25/08	06/30/09	100.000	0.000	3.0754		0.085428	0.085465	0.086779				15.90	15.53
Federal Home Loan Banks	3133XRMN7	06/20/08	06/22/09	100.000	0.000	3.1154		0.086541	0.086556	0.087904				16.54	15.03
Federal Home Loan Banks	3133XRPT1	06/24/08	06/30/09	100.000	0.000	3.0752		0.085422	0.085466	0.086780				15.98	15.53
Freddie Mac	3134A12K5	02/04/98	02/04/28*	13.067	0.000	6.8999	125.26	0.047709						1.57*	
Freddie Mac	3134A1BU3	09/25/96	06/01/16	23.214	0.000	7.5580	303.49	0.111749	0.115972	0.120355	0.124903	0.129623		41.25	44.42
Freddie Mac	3134A1CT5	10/21/96	09/15/16	23.550	0.000	7.3996	295.82	0.106882	0.110836	0.114937	0.119189	0.123599		40.04	43.06
Freddie Mac	3134A1DL1	11/01/96	02/01/16	25.038	0.000	7.3237	308.77	0.110384	0.114426	0.118616	0.122960	0.127462		41.70	44.81
Freddie Mac	3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	239.31	0.085261	0.088264	0.091373	0.094592	0.097924		31.96	34.25
Freddie Mac	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8126	164.71	0.062655	0.064790	0.066997	0.069279	0.071639		23.06	24.66
Freddie Mac	3134A1HH6	12/23/96	12/01/15	26.483	0.000	7.1396	309.08	0.113147	0.117186	0.121370	0.125702	0.130190		41.71	44.74
Freddie Mac	3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	232.87	0.085598	0.088682	0.091878	0.095188	0.098618		31.55	33.87
Freddie Mac	3134A1JD3	12/31/96	12/01/14	28.804	0.000	7.0673	330.55	0.120729	0.124995	0.129412	0.133985	0.138720		44.49	47.69
Freddie Mac	3134A1MX5	02/12/97	02/01/14	30.030	0.000	7.2159	349.46	0.126439	0.131001	0.135727	0.140624	0.145698		47.73	51.24
Freddie Mac	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	227.83	0.082762	0.085785	0.088919	0.092167	0.095534		31.26	33.59
Freddie Mac	3134A1MZ0	02/12/97	03/01/16	25.716	0.000	7.2560	301.65	0.109973	0.113963	0.118097	0.122382	0.126822		41.28	44.33
Freddie Mac	3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2857	246.27	0.088872	0.092109	0.095465	0.098942	0.102547		33.76	36.26
Freddie Mac	3134A1X39	12/11/97	06/01/15	33.207	0.000	6.4099	294.26	0.110928	0.114483	0.118152	0.121939	0.125847		40.79	43.45
Freddie Mac	3134A2EX2	05/22/98	05/22/28*	12.511	0.000	7.0499	118.36	0.047319						6.67*	
Freddie Mac	3134A2FE3	06/02/98	06/02/28*	12.879	0.000	6.9499	119.05	0.047581						7.18*	
Freddie Mac	3134A2FR4	06/09/98	06/09/28*	12.602	0.000	7.0249	117.85	0.047385						7.49*	
Freddie Mac	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4198	125.25	0.048974	0.050301	0.051664	0.053064	0.054502		17.99	18.98
Freddie Mac	3134A2GC6	06/05/98	06/05/28*	12.804	0.000	6.9700	118.68	0.047529						7.32*	
Freddie Mac	3134A2GJ1	06/12/98	06/12/28*	12.712	0.000	6.9949	118.06	0.047464						7.64*	
Freddie Mac	3134A2HF8	06/30/98	11/24/14	38.078	0.000	5.9744	285.55	0.109908	0.113191	0.116573	0.120055	0.123641		40.40	42.85
Freddie Mac	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9699	149.04	0.057519	0.059236	0.061004	0.062825	0.064700		21.09	22.36
Freddie Mac	3134A2NQ7	07/30/98	08/15/14	37.992	0.000	6.1246	290.79	0.111527	0.114943	0.118463	0.122090	0.125829		41.71	44.30
Freddie Mac	3134A2QA9	09/08/98	09/08/28*	14.152	0.000	6.6250	118.20	0.046823	0.048374					11.84*	
Freddie Mac	3134A2QP6	09/18/98	09/18/28*	14.078	0.000	6.6431	117.54	0.046779	0.048333					12.30*	
Freddie Mac	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	113.64	0.049293	0.051000	0.052766	0.054593	0.056483		18.52	19.83

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Freddie Mac	3134A3ZJ8	09/14/99	09/14/29	12.656	0.000	7.0101	97.64	0.042767	0.044266	0.045818	0.047424	0.049086	15.99	17.13
Freddie Mac	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2410	104.78	0.044851	0.046250	0.047694	0.049182	0.050717	16.45	17.49
Fannie Mae	31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	233.65	0.093893	0.096635	0.099457	0.102361	0.105351	34.46	36.50
Fannie Mae	31359MZQ9	12/21/05	03/21/10	83.248	0.000	N/A		0.109429	0.109198	0.108961	0.108718		39.35	39.18
Fannie Mae	31364KSS0	08/17/00	08/17/12	60.070	2.000	6.9636	205.83	0.097916	0.101326	0.104854	0.108504	0.112282	36.79	39.40
Fannie Mae	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	74.45	0.040991	0.042264	0.043576	0.044928	0.046323	15.25	16.22
Fannie Mae	3136F1KN9	01/29/02	02/01/09	87.729	0.000	N/A		0.013724	0.013706	0.010236			4.41	.31
Fannie Mae	3136F2B31	12/20/02	12/30/32	19.252	0.000	5.5626	61.20	0.039198	0.040289	0.041409	0.042561	0.043745	14.31	15.12
Fannie Mae	3136F2C63	12/24/02	12/30/09	76.570	0.000	3.8410	161.13	0.098878	0.100778	0.102713	0.104686		35.94	37.23
Fannie Mae	3136F2W20	01/30/03	01/22/08	84.961	0.000	3.3009	148.50	0.090204					1.89	
Fannie Mae	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	57.13	0.037784	0.038785	0.039813	0.040868	0.041951	13.96	14.71
Fannie Mae	3136F3QM1	04/28/03	04/22/08	85.266	0.000	3.2241	137.56	0.088140					9.78	
Fannie Mae	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.039164	0.040105	0.041068	0.042055	0.043066	14.30	14.99
Fannie Mae	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	44.71	0.035101	0.036079	0.037084	0.038116	0.039178	12.84	13.57
Fannie Mae	3136F66E4	05/13/05	02/15/09	98.144	3.600	4.1385	12.72	0.014067	0.014358	0.014656			5.20	.64
Fannie Mae	3136F6E62	03/01/05	05/01/10	92.689	0.000	N/A		0.026574	0.026329	0.026080	0.022229	0.001738	9.49	7.24
Fannie Mae	3136F6G86	02/24/05	02/15/15	63.549	0.000	4.5968	88.02	0.090808	0.092895	0.095030	0.097215	0.099449	33.64	35.20
Fannie Mae	3136F75Q6	11/14/06	11/14/36	12.693	0.000	7.0001	10.28	0.026439	0.027365	0.028322	0.029314	0.030340	9.77	10.47
Fannie Mae	3136F75W3	11/03/06	12/01/11	78.531	0.000	4.8158	44.68	0.110586	0.113249	0.115976	0.118768	0.121628	40.45	42.42
Fannie Mae	3136F7B55	05/09/06	11/28/08	87.740	0.000	5.1884	77.18	0.136927	0.140480				45.41	
Fannie Mae	3136F7DC8	06/29/05	12/01/10	87.017	0.000	N/A		0.069046	0.063759	0.053478	0.035984	0.019731	23.44	15.08
Fannie Mae	3136F7J24	06/27/06	06/27/36	11.807	0.000	7.2499	13.42	0.026458	0.027417	0.028411	0.029441	0.030508	9.71	10.42
Fannie Mae	3136F7J73	06/16/06	07/10/11	84.228	0.000	N/A		0.105430	0.098174	0.090722	0.082963	0.075049	34.13	28.58
Fannie Mae	3136F7M53	06/30/06	06/30/36	11.637	0.000	7.3000	13.24	0.026277	0.027236	0.028230	0.029260	0.030328	9.63	10.35
Fannie Mae	3136F7M61	07/10/06	07/10/36	10.982	0.000	7.5002	12.60	0.024628	0.025552	0.026510	0.027504	0.028536	9.35	10.07
Fannie Mae	3136F7MB0	11/17/05	06/07/12	73.724	0.000	4.7041	76.51	0.106001	0.108495	0.111047	0.113658	0.116332	38.73	40.57
Fannie Mae	3136F7NJ2	11/15/05	02/28/14	67.000	0.000	4.8887	72.63	0.098119	0.099424	0.103543	0.104344	0.108667	36.82	38.57
Fannie Mae	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	31.83	0.044179	0.045353	0.046559	0.047796	0.049067	16.23	17.10
Fannie Mae	3136F7NQ6	11/17/05	03/10/10	81.307	0.000	4.8534	87.22	0.119586	0.122488	0.125460	0.128505	0.131623	44.23	46.40
Fannie Mae	3136F7P35	07/03/06	05/30/08	90.240	0.000	5.4516	75.63	0.147417					21.97	
Fannie Mae	3136F7PA9	11/28/05	06/10/08	88.990	0.000	4.6571	90.00	0.126423					20.10	
Fannie Mae	3136F7PG6	12/05/05	06/10/10	80.940	0.000	4.7398	82.54	0.117111	0.119887	0.122728	0.125636	0.128614	42.78	44.83
Fannie Mae	3136F7Q34	07/14/06	10/31/14	63.950	0.000	5.4603	52.69	0.104027	0.106867	0.109784	0.112782	0.115861	38.31	40.43
Fannie Mae	3136F7QX8	01/06/06	10/10/13	69.750	0.000	4.6951	67.45	0.098723	0.101040	0.103412	0.105840	0.108325	36.34	38.06
Fannie Mae	3136F7UM7	02/22/06	10/01/12	96.825	4.318	4.8859	7.94	0.012392	0.012695	0.013005	0.013323	0.013648	4.57	4.80
Fannie Mae	3136F8BF1	12/12/06	12/12/36	14.464	0.000	6.5499	10.16	0.028068	0.028988	0.029937	0.030917	0.031930	10.31	10.99
Fannie Mae	3136F8JD8	03/16/07	05/31/13	74.650	0.000	4.7639	28.53	0.102142	0.104575	0.107066	0.109616	0.112227	37.36	39.16
Fannie Mae	3136F8JY2	03/30/07	04/10/13	75.160	0.000	4.7935	27.35	0.102614	0.105073	0.107592	0.110170	0.112811	37.79	39.62
Fannie Mae	3136F8KC8	04/02/07	01/29/10	87.515	0.000	4.7745	31.50	0.117870	0.120683	0.123565	0.126514	0.129535	43.81	45.92
Fannie Mae	3136F8LJ2	05/16/07	10/01/29	60.778	0.000	N/A		0.082848	0.082804	0.080367	0.080320	0.077761	29.59	28.69
Fannie Mae	3136F8LW3	05/03/07	06/01/15	75.398	0.000	N/A		0.098609	0.095305	0.095123	0.091548	0.091353	34.80	33.49
Fannie Mae	3136F8MZ5	05/22/07	07/15/08	94.320	0.000	5.1478	29.85	0.132955	0.137876				26.95	
Fannie Mae	3136F8NZ4	06/11/07	12/10/14	66.600	0.000	5.4956	20.39	0.104448	0.107318	0.110267	0.113297	0.116410	38.24	40.37

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Fannie Mae	3136F8P25	02/08/08	02/08/38	16.973	0.000	6.0000				0.027978	0.028504	0.029846	0.030240	9.25	10.90
Fannie Mae	3136F8QH1	07/11/07	02/28/14	69.767	0.000	5.4960	18.37	0.106143	0.107875	0.112676	0.113885	0.118954	39.97	42.12	
Fannie Mae	3136F8QL2	07/19/07	10/29/10	84.360	0.000	5.2540	20.06	0.124918	0.128199	0.131567	0.135023	0.138570	45.97	48.42	
Fannie Mae	3136F8QM0	07/30/07	07/30/37	12.693	0.000	7.0001	3.73	0.024681	0.025545	0.026439	0.027365	0.028322	9.31	9.97	
Fannie Mae	3136F8RD9	08/09/07	04/10/12	79.420	0.000	4.9945	15.72	0.111117	0.113892	0.116736	0.119651	0.122639	40.96	43.03	
Fannie Mae	3136F8SE6	08/29/07	06/30/10	87.435	0.000	4.7840	14.29	0.118075	0.120900	0.123792	0.126753	0.129785	43.02	45.10	
Fannie Mae	3136F8SH9	09/07/07	07/31/09	91.845	0.000	4.5334	13.12	0.113139	0.116445	0.117790	0.122456		42.73	25.70	
Fannie Mae	3136F8UT0	11/06/07	05/01/14	95.257	0.000	N/A		0.054781	0.026563	0.026527	0.025214	0.023403	12.95	9.12	
Fannie Mae	3136F8XP5	11/20/07	07/10/12	82.235	0.000	4.2600	3.99	0.097300	0.097889	0.099974	0.102103	0.104278	35.59	37.11	
Fannie Mae	3136F8YZ2	12/13/07	02/15/12	85.070	0.000	3.9122	1.66	0.092438	0.093072	0.094893	0.096749	0.098642	33.73	35.01	
Fannie Mae	3136F9A29	08/01/08	07/01/10	93.880	0.000	3.3212			0.086607	0.087809	0.089267		12.99	31.87	
Fannie Mae	3136F9A37	08/01/08	12/31/10	91.840	0.000	3.5525			0.090628	0.091972	0.093606	0.095269	13.69	33.41	
Fannie Mae	3136F9A45	08/01/08	07/01/11	89.720	0.000	3.7531			0.093536	0.095000	0.096782		14.03	34.52	
Fannie Mae	3136F9A52	08/01/08	12/30/11	87.670	0.000	3.8911			0.094760	0.096287	0.098160	0.100070	14.22	35.00	
Fannie Mae	3136F9A60	08/01/08	06/29/12	85.645	0.000	4.0007			0.095176	0.096745	0.098681	0.100655	14.28	35.18	
Fannie Mae	3136F9A78	08/01/08	12/31/12	83.605	0.000	4.0950			0.095098	0.096725	0.098705	0.100726	14.36	35.18	
Fannie Mae	3136F9B44	08/07/08	12/01/13	84.261	0.000	N/A			0.094981	0.090442	0.090187	0.086193	13.54	32.39	
Fannie Mae	3136F9FX6	04/03/08	12/30/12	93.811	0.000	N/A		0.073578	0.074080	0.053644	0.054401	0.035916	19.79	19.43	
Fannie Mae	3136F9FY4	04/03/08	06/29/12	93.719	0.000	N/A		0.071646	0.072117	0.073109	0.048271	0.048936	19.29	21.80	
Fannie Mae	3136F9FZ1	04/03/08	12/29/12	94.297	0.000	N/A		0.072138	0.072613	0.059108	0.046952	0.034911	19.39	19.04	
Fannie Mae	3136F9KB8	04/22/08	04/22/38	14.890	0.000	6.4500			0.026678	0.027539	0.028427	0.029344	6.70	10.20	
Fannie Mae	3136F9KS1	04/28/08	04/28/38	15.108	0.000	6.4000			0.026419	0.027414	0.028137	0.029197	6.62	10.25	
Fannie Mae	3136F9LJ0	04/28/08	04/28/38	14.676	0.000	6.4999			0.026498	0.027359	0.028248	0.029166	6.49	10.12	
Fannie Mae	3136F9PQ0	05/21/08	05/21/38	15.782	0.000	6.2500			0.027399	0.028256	0.029139	0.030049	6.06	10.40	
Fannie Mae	3136F9PW7	05/20/08	05/20/38	15.108	0.000	6.4000			0.026859	0.027719	0.028606	0.029521	5.97	10.21	
Fannie Mae	3136F9QD8	05/28/08	05/28/38	15.329	0.000	6.3501			0.027039	0.027898	0.028784	0.029697	5.79	10.26	
Fannie Mae	3136F9QN6	05/28/08	05/28/38	14.675	0.000	6.5001			0.026497	0.027358	0.028247	0.029166	5.67	10.07	
Fannie Mae	3136F9QV8	06/02/08	06/02/28	30.596	0.000	6.0100			0.051079	0.052614	0.054195	0.055823	10.72	19.32	
Fannie Mae	3136F9SM6	06/04/08	06/04/38	14.675	0.000	6.5001			0.026497	0.027358	0.028247	0.029166	5.51	10.06	
Fannie Mae	3136F9UK7	06/24/08	06/24/38	13.451	0.000	6.8001			0.025408	0.026272	0.027165	0.028089	4.76	9.63	
Fannie Mae	3136F9VS9	06/30/08	06/30/38	12.693	0.000	7.0001			0.024681	0.025545	0.026439	0.027365	4.47	9.36	
Fannie Mae	3136F9XU2	06/30/08	07/15/09	96.935	0.000	3.0100			0.081037	0.081151	0.082372		14.69	15.96	
Fannie Mae	3136F9ZA4	07/30/08	07/30/38	14.255	0.000	6.6001				0.026135	0.026997	0.027888	3.95	9.83	
Fannie Mae	3136F9ZF3	08/05/08	06/01/10	94.000	0.000	3.4227			0.089365	0.090357	0.091904	0.093477	13.08	32.90	
Fannie Mae	3136F9ZZ9	08/01/08	12/31/09	95.790	0.000	3.0581			0.081370	0.082409	0.083669		12.29	29.81	
Financial Federal Corp	317492AE6	04/12/04	04/15/34	100.000	VARIES	7.3755		0.248079	0.255179	0.262541	0.270174	0.278089	91.69	97.07	
Financial Federal Corp	317492AF3	04/12/04	04/15/34	100.000	VARIES	7.3755		0.248079	0.255179	0.262541	0.270174	0.278089	91.69	97.07	
The Finova Group Inc.	317928AA7	08/22/01	11/15/09	76.270	7.500	N/A		0.164972	0.169478	0.174297	0.179451		60.63	55.66	
First Data Corporation	319963AN4	10/24/07	09/24/15	94.796	9.875	10.8718	.80	0.011974	0.012517	0.013197	0.013915	0.014671	4.53	5.02	
First Data Corporation	319963AP9	10/24/07	09/24/15	94.796	9.875	10.8718	.80	0.011974	0.012517	0.013197	0.013915	0.014671	4.53	5.02	
Frnkln & Hamltn HSD #103	35241RAE5	03/15/06	11/01/10	76.493	0.000	5.8733	83.88	0.137139	0.141167	0.145312	0.149580	0.153972	50.59	53.60	
Frnkln & Hamltn HSD #103	35241RAF2	03/15/06	11/01/11	71.698	0.000	5.9985	80.36	0.131544	0.135490	0.139554	0.143739	0.148050	48.55	51.50	
Franklin Cnty SD #47	352730CF0	02/15/07	12/01/13	68.938	0.000	5.5487	34.03	0.110988	0.114067	0.117232	0.120484	0.123827	40.70	42.99	



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Franklin Cnty SD #47	352730CG8	02/15/07	12/01/14	65.167	0.000	5.5688	32.29	0.105312	0.108245	0.111259	0.114357	0.117541	38.62	40.80
Franklin Cnty SD #47	352730CH6	02/15/07	12/01/15	61.525	0.000	5.5989	30.65	0.099989	0.102788	0.105666	0.108624	0.111665	36.67	38.75
Franklin Cnty SD #47	352730CJ2	02/15/07	12/01/16	57.942	0.000	5.6491	29.13	0.095047	0.097731	0.100492	0.103330	0.106249	34.86	36.86
Fremont Genl Fin I	356905208	03/06/96	03/31/26	100.000	9.000	N/A		0.247253	0.254426	0.261448	0.277931	0.292175	93.13	102.35
GGP Limited Partnership	36170XAA3	04/16/07	04/15/12	98.000	3.980	4.4305	2.59	0.010107	0.010331	0.010618	0.010794	0.011093	3.78	3.94
GATX Financial Corp.	36804PAC0	10/25/04	06/15/11	95.703	6.273	7.0956	18.15	0.017903	0.018538	0.019196	0.019877	0.020582	6.58	7.06
GATX Financial Corp.	36804PAD8	10/25/04	06/15/11	95.703	6.273	7.0956	18.15	0.017903	0.018538	0.019196	0.019877	0.020582	6.58	7.06
GATX Financial Corp.	36804PAE6	10/25/04	06/15/11	95.703	6.273	7.0956	18.15	0.017903	0.018538	0.019196	0.019877	0.020582	6.58	7.06
General Electric Capital	36962FTF3	04/14/94	04/01/08	99.800	VARIES	7.2406		0.201988					18.18	
GMAC	37042FDC9	01/16/97	01/15/12	34.258	0.000	7.2720	406.84	0.146473	0.151799	0.157318	0.163038	0.168967	55.49	59.60
General Motors Corp.	370442AT2	03/20/96	03/15/36	19.874	VARIES	8.0787		0.110765	0.115239	0.119894	0.124737	0.129776	41.65	45.08
Globe Holdings, Inc.	379432AA5	08/06/98	08/01/09	49.672	VARIES	14.2895		0.394992	0.395428	0.395895	0.396395		142.41	83.23
Globe Holdings, Inc.	379432AB3	08/06/98	08/01/09	49.672	VARIES	14.2895		0.394992	0.395428	0.395895	0.396395		142.41	83.23
Globe Holdings, Inc.	379432AC1	08/06/98	08/01/09	49.672	VARIES	14.2895		0.394992	0.395428	0.395895	0.396395		142.41	83.23
Globe Holdings, Inc.	379432AD9	08/06/98	08/01/09	49.672	VARIES	14.2895		0.394992	0.395428	0.395895	0.396395		142.41	83.23
Globe Holdings, Inc.	379432AE7	08/06/98	08/01/09	49.672	VARIES	14.2895		0.394992	0.395428	0.395895	0.396395		142.41	83.23
Globe Holdings, Inc.	379432AF4	08/06/98	08/01/09	49.672	VARIES	14.2895		0.394992	0.395428	0.395895	0.396395		142.41	83.23
Goldman Sachs Group, Inc.	38141G310	04/21/03	04/18/08	100.000	0.000	3.7499		0.123084					13.17	
Goldman Sachs Group, Inc.	38141GAX2	01/12/01	01/12/08	100.000	0.250	6.6999		0.281919					3.10	
Goldman Sachs Group, Inc.	38141GAY0	01/16/01	01/16/08	100.000	0.250	6.9299		0.295872					4.44	
Goldman Sachs Group, Inc.	38141GBB9	02/23/01	02/23/08	100.000	1.000	6.7050		0.271069					14.10	
Goldman Sachs Group, Inc.	38141GBC7	05/17/01	05/17/08	100.000	0.000	6.5499		0.276615					37.62	
Goldman Sachs Group, Inc.	38141GBD5	05/24/01	05/24/08	100.000	1.000	6.6499		0.267891					38.31	
Goldman Sachs Group, Inc.	38141GBF0	07/12/01	07/12/08	100.000	3.500	6.6000		0.224357	0.228552				43.61	
Goldman Sachs Group, Inc.	38141GBH6	09/04/01	09/04/08	100.000	3.500	6.3349		0.211712	0.215338				52.10	
Goldman Sachs Group, Inc.	38141GBJ2	10/05/01	10/05/08	100.000	3.000	5.7949		0.192713	0.195882				53.37	
Goldman Sachs Group, Inc.	38141GBK9	10/05/01	10/05/08	100.000	2.000	5.7949		0.204069	0.208372				56.69	
Goldman Sachs Group, Inc.	38141GBL7	10/16/01	09/04/08	100.000	VARIES	5.7699		0.201400	0.205607				49.70	
Goldman Sachs Group, Inc.	38141GBN3	10/30/01	10/05/08	101.920	2.000	5.6336		0.200065	0.204135				55.55	
Goldman Sachs Group, Inc.	38141GBP8	11/09/01	11/09/08	100.000	1.250	5.7999		0.212834	0.217999				66.48	
Goldman Sachs Group, Inc.	38141GBQ6	11/09/01	11/09/08	100.000	0.000	5.7999		0.227044	0.233628				71.11	
Goldman Sachs Group, Inc.	38141GBV5	01/15/02	01/15/09	100.000	3.500	5.9499		0.191176	0.193971	0.196849			70.27	2.76
Goldman Sachs Group, Inc.	38141GBW3	02/01/02	02/01/12	100.000	0.000	6.6999		0.267416	0.276375	0.285633	0.295202	0.305091	100.61	107.47
Goldman Sachs Group, Inc.	38141GBX1	01/22/02	09/04/08	102.800	2.000	6.0249		0.218158	0.223056				53.89	
Goldman Sachs Group, Inc.	38141GBY9	02/08/02	02/08/09	100.000	1.000	6.0499		0.222474	0.228364	0.234431			82.86	8.67
Goldman Sachs Group, Inc.	38141GBZ6	02/12/02	02/12/09	100.000	2.000	6.2499		0.221167	0.226342	0.231679			82.01	9.50
Goldman Sachs Group, Inc.	38141GCA0	03/08/02	03/08/09	100.000	2.000	6.4250		0.229603	0.235194	0.240965			84.95	16.14
Goldman Sachs Group, Inc.	38141GCB8	04/08/02	04/08/12	100.000	2.000	6.6499		0.240657	0.246812	0.253171	0.259742	0.266531	88.78	93.43
Goldman Sachs Group, Inc.	38141GCC6	04/10/02	04/10/12	100.000	2.500	6.7200		0.238056	0.243721	0.249577	0.255630	0.261885	87.65	91.93
Goldman Sachs Group, Inc.	38141GCD4	04/29/02	04/29/12	100.000	3.500	6.8099		0.230109	0.234634	0.239313	0.244151	0.249154	84.22	87.63
Goldman Sachs Group, Inc.	38141GCE2	07/03/02	07/03/12	100.000	3.000	6.3397		0.210080	0.214098	0.218243	0.222519	0.226931	77.80	80.88
Goldman Sachs Group, Inc.	38141GCH5	08/27/02	08/27/09	100.000	0.000	5.1749		0.185589	0.190391	0.195317	0.200371		68.88	47.00

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Goldman Sachs Group, Inc.	38141GCGJ1	09/16/02	09/16/12	100.000	2.500	5.5999		0.182943	0.186121	0.189388	0.192746	0.196199	67.11	69.50
Goldman Sachs Group, Inc.	38141GCK8	10/28/02	10/28/12	100.000	3.000	5.7299		0.183919	0.186801	0.189765	0.192814	0.195951	67.10	69.25
Goldman Sachs Group, Inc.	38141GCT9	02/11/03	02/11/10	100.000	0.500	4.7499		0.159714	0.163177	0.166722	0.170352	0.174068	59.10	61.70
Goldman Sachs Group, Inc.	38141GCV4	02/28/03	02/28/13	100.000	0.000	5.1699		0.178708	0.181335	0.189105	0.190831	0.199009	67.17	70.56
Goldman Sachs Group, Inc.	38141GCW2	02/27/03	02/27/13	100.000	0.500	5.1499		0.176266	0.180447	0.184736	0.189135	0.193648	65.26	68.40
Goldman Sachs Group, Inc.	38141GCX0	03/05/03	03/05/13	100.000	0.000	5.0499		0.175573	0.180006	0.184551	0.189211	0.193988	65.05	68.37
Goldman Sachs Group, Inc.	38141GCZ5	04/21/03	04/18/13	100.000	0.000	5.1500		0.179762	0.184390	0.189138	0.194009	0.199005	66.23	69.69
Goldman Sachs Group, Inc.	38141GDC5	04/21/03	04/21/13	100.000	2.250	5.1500		0.163767	0.166375	0.169050	0.171793	0.174608	59.80	61.74
Goldman Sachs Group, Inc.	38141GDD3	05/09/03	05/09/10	100.000	2.500	4.1499		0.124583	0.125727	0.126895	0.128087	0.129304	45.18	46.02
Goldman Sachs Group, Inc.	38141GDF8	05/30/03	05/30/13	100.000	0.000	4.6300		0.158027	0.161686	0.165429	0.169259	0.173177	57.78	60.48
Goldman Sachs Group, Inc.	38141GDG6	06/11/03	06/11/13	100.000	3.000	4.2499		0.125289	0.126180	0.127091	0.128021	0.128970	45.30	45.96
Goldman Sachs Group, Inc.	38141GDH4	06/20/03	06/20/13	100.000	0.250	4.3500		0.145169	0.148175	0.151247	0.154385	0.157592	52.87	55.08
Goldman Sachs Group, Inc.	38141GDJ0	07/08/03	07/08/10	100.000	0.000	4.1500		0.135863	0.138682	0.141560	0.144497	0.147495	50.40	52.52
Goldman Sachs Group, Inc.	38141GDL5	08/07/03	08/07/11	100.000	0.000	5.0600		0.171655	0.175998	0.180450	0.185016	0.189697	63.84	67.12
Goldman Sachs Group, Inc.	38141GDM3	08/04/03	08/04/10	100.000	0.000	5.0799		0.172468	0.176848	0.181340	0.185946	0.190669	64.18	67.48
Goldman Sachs Group, Inc.	38141GDN1	08/25/03	08/25/10	100.000	1.000	4.8700		0.158093	0.161266	0.164517	0.167847	0.171257	58.29	60.67
Goldman Sachs Group, Inc.	38141GDP6	08/28/03	08/28/10	100.000	1.500	4.9500		0.158203	0.161087	0.164043	0.167072	0.170175	58.19	60.35
Goldman Sachs Group, Inc.	38141GDR2	01/21/04	04/06/10	100.000	0.000	3.9420		0.126562	0.129057	0.131600	0.134194	0.136839	46.44	48.29
Goldman Sachs Group, Inc.	38141GDS0	04/13/04	06/13/11	100.000	0.000	4.6749		0.153848	0.157445	0.161125	0.164891	0.168746	56.16	58.82
Goldman Sachs Group, Inc.	38141GDT8	04/16/04	04/16/09	100.000	0.250	4.0750		0.129307	0.131800	0.134344			47.38	14.11
Goldman Sachs Group, Inc.	38141GDW1	11/23/04	11/23/11	100.000	2.000	4.5999		0.138335	0.140239	0.142187	0.144180	0.146218	50.29	51.70
Goldman Sachs Group, Inc.	38141GDY7	01/11/05	01/11/12	100.000	1.000	4.7300		0.144234	0.146989	0.149808	0.152694	0.155648	53.37	55.44
Goldman Sachs Group, Inc.	38141GEB6	02/15/05	02/15/12	100.000	2.000	4.5499		0.134821	0.136625	0.138469	0.140355	0.142284	49.36	50.71
Goldman Sachs Group, Inc.	38141GEC4	06/29/05	06/29/12	100.000	1.000	4.6499		0.141514	0.144158	0.146864	0.149633	0.152466	51.43	53.38
Goldman Sachs Group, Inc.	38141GED2	08/30/05	08/30/08	100.000	0.250	4.3049		0.127474	0.130071				31.32	
Goldman Sachs Group, Inc.	38141GEH3	04/13/06	04/13/10	100.000	0.000	5.5399		0.167034	0.171661	0.176416	0.181303	0.186325	61.70	65.16
Goldman Sachs Group, Inc.	38141GEN0	06/28/06	06/28/11	100.000	0.125	5.8999		0.178509	0.183672	0.188988	0.194461	0.200095	65.22	69.05
Goldman Sachs Group, Inc.	38141GEY6	02/21/07	02/29/08	100.000	0.000	5.3223		0.150263					8.87	
Goldman Sachs Group, Inc.	38143U457	04/16/04	10/16/11	100.000	0.000	4.7359		0.154974	0.158644	0.162400	0.166246	0.170183	57.01	59.74
Goldman Sachs Group, Inc.	38143U648	02/05/04	02/05/09	100.000	0.000	3.7999		0.120420	0.122708	0.125040			44.44	4.25
Goldman Sachs Group, Inc.	38143UAD3	03/09/04	03/09/09	100.000	2.000	3.3500		0.097680	0.098385	0.099103			35.45	6.74
Goldman Sachs Group, Inc.	38143UAE1	03/31/04	03/31/09	100.000	0.250	3.5000		0.108879	0.110663	0.112478			39.85	10.01
Goldman Sachs Group, Inc.	38143UAF8	04/08/04	04/08/09	100.000	1.250	3.9200		0.119683	0.121348	0.123046			43.66	11.94
Goldman Sachs Group, Inc.	38143UAG6	04/08/04	04/08/09	100.000	0.250	3.9199		0.123725	0.126014	0.128348			45.34	12.45
Goldman Sachs Group, Inc.	38143UAH4	04/12/04	04/12/09	100.000	0.750	3.8700		0.119943	0.121861	0.123816			43.83	12.51
Goldman Sachs Group, Inc.	38143UAK7	09/21/04	09/21/09	100.000	VARIABLES	3.9198		0.114288	0.113963	0.113406	0.112640		41.00	29.35
Goldman Sachs Group, Inc.	38143UAL5	05/20/04	05/20/14	100.000	VARIABLES	5.9515		0.191667	0.194395	0.197205	0.199838	0.202551	69.72	71.69
Goldman Sachs Group, Inc.	38143UAM3	06/11/04	06/11/09	100.000	0.000	4.8500		0.159324	0.163188	0.167145			58.21	26.74
Goldman Sachs Group, Inc.	38143UAN1	07/22/04	07/22/09	100.000	1.500	4.5000		0.136902	0.139045	0.141236	0.143477		50.36	28.79
Goldman Sachs Group, Inc.	38143UAQ4	09/10/04	09/10/11	100.000	VARIABLES	4.5701		0.134381	0.135782	0.137196	0.138605	0.140046	48.94	49.96
Goldman Sachs Group, Inc.	38143UAR2	09/01/04	09/01/09	100.000	1.000	4.0499		0.123329	0.125264	0.127238	0.129252		45.22	30.90
Goldman Sachs Group, Inc.	38143UAS0	09/10/04	09/10/12	100.000	0.500	4.7699		0.150518	0.153777	0.157113	0.160529	0.164026	55.51	57.94
Goldman Sachs Group, Inc.	38143UAT8	09/20/04	09/20/11	100.000	VARIABLES	4.4505		0.131578	0.131563	0.131304	0.130691	0.130064	47.34	47.03

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Goldman Sachs Group, Inc.	38143UAU5	09/28/04	09/28/09	100.000	VARIABLES	3.9299		0.114817	0.114653	0.114275	0.113692			41.25	30.41
Goldman Sachs Group, Inc.	38143UAX9	10/08/04	10/08/11	100.000	1.500	4.5499		0.138631	0.140837	0.143093	0.145401	0.147761		50.67	52.32
Goldman Sachs Group, Inc.	38143UAZ4	12/15/04	12/15/09	120.000	0.000	4.0399		0.151835	0.154902	0.158031	0.161223			55.31	54.94
Goldman Sachs Group, Inc.	38143UBA8	02/02/05	02/02/12*	100.000	2.000	N/A		0.137137	0.139021					4.53*	
Goldman Sachs Group, Inc.	38143UBB6	03/16/05	03/16/12	100.000	1.000	5.0399		0.154871	0.158073	0.161357	0.164723	0.168174		57.01	59.41
Goldman Sachs Group, Inc.	38143UBC4	04/13/05	04/13/12	100.000	0.500	4.9999		0.155315	0.158850	0.162474	0.166189	0.169997		57.11	59.75
Goldman Sachs Group, Inc.	38143UBF7	08/18/05	08/18/11	100.000	0.000	4.8399		0.147938	0.151519	0.155185	0.158941	0.162787		54.87	57.55
Goldman Sachs Group, Inc.	38143UBH3	10/03/05	10/03/12	100.000	1.000	5.0999		0.153735	0.156947	0.160241	0.163619	0.167083		56.50	58.90
Goldman Sachs Group, Inc.	38143UBJ9	10/17/05	10/17/10	100.000	0.000	5.0229		0.154081	0.157951	0.161918	0.165985	0.170153		56.75	59.63
Goldman Sachs Group, Inc.	38143UBN0	03/16/07	03/16/14	100.000	0.000	5.7599		0.164608	0.169349	0.174226	0.179244	0.184406		61.12	64.69
Goldman Sachs Group, Inc.	38143UBU4	05/04/07	11/04/08	100.000	0.000	5.3599		0.152877	0.156974					47.06	
Goldman Sachs Group, Inc.	38143UBW0	07/09/07	07/09/10	100.000	0.000	5.4600		0.151667	0.155807	0.160061	0.164431	0.168920		56.79	59.93
Goldman Sachs Group, Inc.	38143UCE9	10/03/07	10/03/10	100.000	0.000	5.0199		0.139444	0.142944	0.146532	0.150210	0.153980		51.45	54.07
Goldman Sachs Group, Inc.	38143UCG4	10/09/07	10/13/15	100.000	0.000	5.8199		0.161771	0.166479	0.171323	0.176309	0.181439		59.83	63.36
Goldman Sachs Group, Inc.	38143UCK5	01/31/08	01/31/15	100.000	1.000	5.2500			0.145834	0.148933	0.152114	0.155378		48.74	55.16
Goldman Sachs Group, Inc.	38143UCN9	04/11/08	09/11/15	100.000	3.000	5.7277			0.159103	0.160911	0.163133	0.165418		41.57	58.82
Goldman Sachs Group, Inc.	38143Y145	04/07/06	01/07/09	100.000	0.000	5.3774		0.159632	0.163925	0.168332				59.75	1.01
Goldman Sachs Group, Inc.	38143YAA1	03/07/05	03/07/11	100.000	0.000	4.6499		0.144897	0.148266	0.151713	0.155240	0.158849		53.55	56.07
Goldman Sachs Group, Inc.	38144P135	02/21/08	05/28/09	100.000	0.000	3.1999		0.088888	0.089654	0.091089				27.77	13.39
Goldman Sachs Group, Inc.	38144P218	02/05/08	05/05/09	100.000	0.000	3.7499		0.104166	0.105142	0.107114				34.30	13.28
Goldman Sachs Group, Inc.	38144P226	02/05/08	05/05/09	100.000	0.000	3.7499		0.104166	0.105142	0.107114				34.30	13.28
Goldman Sachs Group, Inc.	38144P267	02/11/08	05/11/09	100.000	0.000	3.4999		0.097222	0.098072	0.099789				31.39	12.97
Goldman Sachs Group, Inc.	38144P275	02/11/08	05/11/09	100.000	0.000	3.4999		0.097222	0.098072	0.099789				31.39	12.97
Goldman Sachs Group, Inc.	38144P432	02/04/08	08/04/10	100.000	0.000	4.3500			0.120834	0.123462	0.126147	0.128891		39.90	45.73
Goldman Sachs Group, Inc.	38144P853	07/11/07	07/16/08	100.000	0.000	5.3199		0.147886	0.151820					29.55	
Goldman Sachs Group, Inc.	38144U407	03/06/08	06/05/09	100.000	0.000	3.7299		0.103610	0.104566	0.106516				30.81	16.40
Goldman Sachs Group, Inc.	38144U779	03/14/08	06/15/09	100.000	0.000	3.7500		0.104168	0.105155	0.107127				30.12	17.57
Goldman Sachs Group, Inc.	38144U803	03/27/08	06/29/09	100.000	0.000	4.4999		0.124999	0.126436	0.129281				34.52	23.01
Goldman Sachs Group, Inc.	38144X203	09/28/05	06/18/08	100.000	0.000	4.5765		0.140582						23.48	
Goldman Sachs Group, Inc.	38145E220	04/23/08	07/23/09	100.000	0.000	3.9499			0.109722	0.110806	0.112994			27.38	22.78
Goldman Sachs Group, Inc.	38145E402	04/02/08	04/09/09	100.000	0.000	3.5999		0.099998	0.100069	0.101870				27.07	9.98
Goldman Sachs Group, Inc.	38145E501	04/03/08	04/09/09	100.000	0.000	3.5500		0.098611	0.098670	0.100421				26.59	9.84
Goldman Sachs Group, Inc.	38145E808	04/09/08	07/09/09	100.000	0.000	3.8999			0.108333	0.109389	0.111522			28.56	20.95
Great Lakes Carbon Corp.	390559AC6	05/22/98	05/15/09	53.092	VARIABLES	13.1241		0.364564	0.364563	0.364562				131.24	48.85
Great Plains Energy, Inc.	391164AA8	06/14/04	02/16/09	100.000	VARIABLES	5.0136		0.141546	0.140805	0.140046				50.62	6.30
Greater Peoria Airport	392298KQ7	10/11/07	12/01/08	102.889	0.000	5.1593		0.148513	0.152344					49.70	
Grey Global Group, Inc.	39787MAA6	03/07/05	10/15/33	100.000	VARIABLES	5.6502		0.159774	0.160364	0.160970	0.161594	0.162236		57.72	58.16
Grey Global Group, Inc.	39787MAB4	03/07/05	10/15/33	100.000	VARIABLES	5.6502		0.159774	0.160364	0.160970	0.161594	0.162236		57.72	58.16
Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIABLES	8.5003		0.285515	0.292928	0.300655	0.308711	0.317110		106.59	112.37
Griffon Corporation	398433AB8	07/18/03	07/18/23	100.000	VARIABLES	8.5003		0.285515	0.292928	0.300655	0.308711	0.317110		106.59	112.37
HCA Inc.	404119AY5	11/17/06	11/15/16	100.000	9.625	9.6249		0.267361	0.267361	0.267361	0.267361	0.267361		96.25	96.25

\* Called in 2008; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
HCA Inc.	404119AZ2	11/17/06	11/15/16	100.000	9.625	9.6249		0.267361	0.267361	0.267361	0.267361	0.267361	96.25	96.25
HCA Inc.	404119BA6	11/17/06	11/15/16	100.000	9.625	9.6249		0.267361	0.267361	0.267361	0.267361	0.267361	96.25	96.25
HSBC USA, Inc.	40428HCU4	07/27/06	01/27/10	100.000	0.000	5.4266		0.159031	0.163346	0.167778	0.172330	0.177006	59.37	62.64
John Hancock Life Ins Co	41013MBT6	10/29/02	04/15/15	50.000	0.000	5.6403	166.75	0.103235	0.106147	0.109140	0.112218	0.115383	38.14	40.32
Harrisburg, PA	414738NP5	12/28/95	04/01/08	44.423	0.000	6.7288	539.49	0.180829					16.27	
Harrisburg, PA	414738NQ3	12/28/95	04/01/09	41.259	0.000	6.7889	507.47	0.170611	0.176403	0.182391			63.52	16.42
Harrisburg, PA	414738NR1	12/28/95	04/01/10	38.328	0.000	6.8391	476.42	0.160578	0.166069	0.171748	0.177621	0.183695	59.80	63.96
Harrisburg, PA	414738NS9	12/28/95	04/01/11	35.259	0.000	6.9490	448.43	0.151981	0.157261	0.162725	0.168379	0.174230	56.63	60.63
Harrisburg, PA	414738NT7	12/28/95	04/01/12	32.621	0.000	7.0092	420.08	0.142800	0.147805	0.152985	0.158346	0.163896	53.23	57.02
Harrisburg, PA	414738NU4	12/28/95	04/01/13	30.247	0.000	7.0491	392.73	0.133770	0.138484	0.143365	0.148419	0.153650	49.87	53.45
Harrisburg, PA	414738NV2	12/28/95	04/01/14	27.925	0.000	7.1092	367.07	0.125406	0.129864	0.134480	0.139260	0.144210	46.77	50.15
Harrisburg, PA	414738NW0	12/28/95	04/01/15	25.992	0.000	7.1193	342.36	0.117025	0.121190	0.125504	0.129972	0.134598	43.64	46.80
Harrisburg, PA	414738NX8	12/28/95	04/01/16	24.047	0.000	7.1593	319.34	0.109371	0.113286	0.117342	0.121542	0.125893	40.80	43.77
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1792	297.63	0.102039	0.105702	0.109497	0.113427	0.117499	38.06	40.85
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2393	277.16	0.095304	0.098753	0.102328	0.106032	0.109870	35.56	38.18
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	258.13	0.088762	0.091975	0.095304	0.098754	0.102328	33.12	35.56
Town of Harrison, NJ	415342KR4	01/09/07	06/01/09	88.217	0.000	5.3025	46.41	0.136173	0.139784	0.143490			49.89	21.52
Town of Harrison, NJ	415342KS2	01/09/07	06/01/10	83.578	0.000	5.3535	44.40	0.130309	0.133797	0.137379	0.141056	0.144832	47.75	50.34
Town of Harrison, NJ	415342KY9	01/09/07	06/01/09	88.217	0.000	5.3025	46.41	0.136173	0.139784	0.143490			49.89	21.52
Town of Harrison, NJ	415342KZ6	01/09/07	06/01/10	83.578	0.000	5.3535	44.40	0.130309	0.133797	0.137379	0.141056	0.144832	47.75	50.34
Hartford Life Insurance	416515AH7	05/23/03	08/16/08	100.000	VARIABLE	3.5845		0.101014	0.100298				22.60	
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	0.000	5.7021		0.158392	0.162908	0.167553	0.172330	0.177243	59.07	62.49
Hartford Life Insurance	4165X2AA4	12/22/06	12/22/11	100.000	0.000	4.8221		0.140485	0.143872	0.147341	0.150893	0.154531	51.25	53.75
Hartford Life Insurance	4165X2AB2	12/22/06	12/22/11	100.000	2.000	4.8220		0.137772	0.139754	0.141785	0.143864	0.145993	49.99	51.45
Hartford Life Insurance	4165X2AC0	01/23/07	01/23/13	100.000	0.000	4.9060		0.139622	0.143047	0.146556	0.150151	0.153834	51.98	54.56
Hartford Life Insurance	4165X2AE6	02/06/07	02/06/13	100.000	0.000	4.9496		0.140893	0.144380	0.147953	0.151614	0.155367	52.37	55.00
Hartford Life Insurance	4165X2AG1	02/20/07	02/20/13	100.000	0.000	4.8472		0.137908	0.141251	0.144674	0.148180	0.151772	51.13	53.64
Hartford Life Insurance	4165X2AJ5	03/05/07	03/05/13	100.000	0.000	4.6977		0.133560	0.136697	0.139908	0.143194	0.146557	49.38	51.73
Hartford Life Insurance	4165X2AL0	03/06/07	09/20/12	100.000	0.000	4.6360		0.132002	0.135062	0.138193	0.141396	0.144674	48.70	50.98
Hartford Life Insurance	4165X2AM8	03/19/07	03/19/13	100.000	0.000	4.8023		0.136601	0.139881	0.143240	0.146680	0.150202	50.44	52.90
Hartford Life Insurance	4165X2AP1	04/23/07	04/23/14	100.000	0.000	4.5737		0.129953	0.132925	0.135965	0.139074	0.142254	47.73	49.93
Hartford Life Insurance	4165X2AQ9	04/23/07	04/23/12	100.000	0.000	4.5578		0.129491	0.132442	0.135461	0.138548	0.141705	47.55	49.75
Hartford Life Insurance	4165X2AR7	05/07/07	05/07/13	100.000	0.000	4.6205		0.131314	0.134348	0.137452	0.140627	0.143876	48.15	50.40
Hartford Life Insurance	4165X2AT3	06/11/07	06/11/14	100.000	0.000	5.0297		0.143230	0.146832	0.150525	0.154310	0.158191	52.36	55.02
Hartford Life Insurance	4165X2AU0	07/02/07	07/02/14	100.000	0.000	5.2090		0.144696	0.148464	0.152331	0.156299	0.160369	54.14	56.99
Hartford Life Insurance	4165X2AV8	07/23/07	07/23/14	100.000	0.000	5.1914		0.144207	0.147950	0.151790	0.155730	0.159773	53.79	56.61
Hartford Life Insurance	4165X2AW6	08/13/07	08/13/14	100.000	0.000	5.1603		0.143344	0.147043	0.150837	0.154729	0.158721	53.30	56.09
Hartford Life Insurance	4165X2AX4	09/04/07	09/04/14	100.000	0.000	5.1515		0.143099	0.146785	0.150566	0.154444	0.158422	53.05	55.82
Hartford Life Insurance	4165X2AZ9	10/29/07	10/29/12	100.000	0.000	4.3252		0.120146	0.122744	0.125399	0.128111	0.130881	44.05	45.97
Hartford Life Insurance	4165X2BA3	11/19/07	11/19/12	100.000	0.000	4.3476		0.120769	0.123394	0.126077	0.128817	0.131618	44.17	46.11
Hartford Life Insurance	4165X2BB1	12/10/07	12/10/12	100.000	0.000	4.1902		0.116396	0.118834	0.121324	0.123866	0.126461	42.44	44.24
Hartford Life Insurance	4165X2BD7	01/30/08	01/30/13	100.000	0.000	3.6931		0.102586	0.104481	0.106410	0.108375	0.110345	34.24	38.55
Hartford Life Insurance	4165X2BG0	06/04/08	06/04/10	100.000	0.000	3.1889			0.088581	0.089993	0.091428	0.092886	18.37	32.73

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Hartford Life Insurance	4165X2BH8	07/02/08	06/25/13	100.000	0.000	4.4925				0.124792	0.127487	0.130350	0.133278	22.35	46.45
Hartford Life Insurance	4165X2BJ4	07/09/08	07/09/15	100.000	0.000	4.1028					0.113967	0.116305	0.118691	19.60	42.26
Hartford Life Insurance	4165X2BK1	07/24/08	01/15/13	100.000	0.000	4.5364					0.126013	0.128728	0.131648	19.78	46.79
Hartford Life Insurance	41660A201	09/10/08	03/03/10	100.000	0.000	2.5347					0.070410	0.071268	0.072171	7.82	25.71
Hasbro, Inc.	418056AM9	11/30/01	12/01/21	100.000	VARIES	8.2395			0.323603	0.333700	0.344212	0.355157	0.366554	118.93	126.56
Hasbro, Inc.	418056AN7	11/30/01	12/01/21	100.000	VARIES	8.2395			0.323603	0.333700	0.344212	0.355157	0.366554	118.93	126.56
Headwaters, Inc.	42210PAA0	06/01/04	06/01/16	100.000	VARIES	7.9999			0.267198	0.274691	0.282484	0.290589	0.299018	98.00	103.65
Headwaters, Inc.	42210PAB8	06/01/04	06/01/16	100.000	VARIES	7.9999			0.267198	0.274691	0.282484	0.290589	0.299018	98.00	103.65
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1397	68.10		0.050498	0.052301	0.054168	0.056102	0.058104	18.83	20.20
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1396	63.48		0.047077	0.048758	0.050498	0.052301	0.054168	17.56	18.83
City of Hoboken	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	59.18		0.043888	0.045454	0.047077	0.048758	0.050498	16.37	17.56
City of Hoboken	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	55.17		0.040914	0.042375	0.043888	0.045454	0.047077	15.26	16.37
City of Hoboken	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1397	51.43		0.038142	0.039504	0.040914	0.042375	0.043888	14.23	15.26
City of Hoboken	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	47.95		0.035558	0.036827	0.038142	0.039504	0.040914	13.26	14.23
City of Hoboken	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1396	44.70		0.033150	0.034333	0.035559	0.036828	0.038143	12.36	13.26
Hologic, Inc.	436440AA9	12/10/07	12/15/37	100.000	VARIES	9.1269			0.249614	0.258511	0.269286	0.277543	0.289296	93.32	100.14
Host Marriott Corp.	441079209	12/02/96	12/02/26	100.000	6.750	6.7499			0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
Host Marriott Corp.	441079308	12/02/96	12/02/26	100.000	6.750	6.7499			0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
Household Finance Corp.	441815AQ0	10/30/02	02/15/08	94.200	VARIES	11.0028			0.305226					13.43	
Insilco Holdings Co.	457661AA4	08/17/98	08/15/08	49.411	VARIES	14.3566			0.397514	0.398133				89.15	
Insilco Holdings Co.	457661AB2	08/17/98	08/15/08	49.411	VARIES	14.3566			0.397514	0.398133				89.15	
Insilco Holdings Co.	457661AC0	08/17/98	08/15/08	49.411	VARIES	14.3566			0.397514	0.398133				89.15	
Insignia Financing I	45766X304	11/01/96	09/30/16	100.000	6.500	6.4999			0.177596	0.177596	0.178571	0.177596	0.178571	65.09	65.00
Intrmedia Commu Inc	458801BA4	02/24/99	03/01/09	55.057	VARIES	12.2493			0.340263	0.340262	0.340261			122.49	20.42
Intl Bnk for Reconstr	459056GG6	03/06/85	02/15/08	7.690	0.000	11.4964	909.81		0.295421					13.29	
Intl Bnk for Reconstr	459056GH4	03/06/85	08/15/08	7.272	0.000	11.4964	860.35		0.279363	0.298667				66.93	
Intl Bnk for Reconstr	459056GJ0	03/06/85	02/15/09	6.955	0.000	11.4464	813.27		0.263215	0.281338	0.294206			103.94	13.24
Intl Bnk for Reconstr	459056GK7	03/06/85	08/15/09	6.732	0.000	11.3467	768.98		0.247264	0.264163	0.276116	0.296617		97.58	66.11
Intl Bnk for Reconstr	459056GL5	03/06/85	02/15/10	6.446	0.000	11.2968	727.73		0.233236	0.249118	0.260328	0.279591	0.290568	92.02	102.71
Intl Bnk for Reconstr	459056GM3	03/06/85	08/15/10	6.175	0.000	11.2470	689.02		0.220104	0.235036	0.245555	0.263663	0.273950	86.81	96.85
Intl Bnk for Reconstr	459056GN1	03/06/85	02/15/11	5.992	0.000	11.1468	652.98		0.207215	0.221169	0.230957	0.247871	0.257419	81.68	91.04
Intl Bnk for Reconstr	459056GP6	03/06/85	08/15/11	5.676	0.000	11.1466	618.51		0.196274	0.209490	0.218761	0.234782	0.243825	77.37	86.23
Intl Bnk for Reconstr	459056GQ4	03/06/85	02/15/12	5.445	0.000	11.0969	586.41		0.185476	0.197918	0.206629	0.221709	0.230195	73.09	81.42
Intl Bnk for Reconstr	459056GR2	03/06/85	08/15/12	5.159	0.000	11.0967	555.59		0.175725	0.187513	0.195765	0.210052	0.218092	69.25	77.14
Intl Bnk for Reconstr	459056GS0	03/06/85	02/15/13	5.019	0.000	10.9967	527.87		0.165849	0.176891	0.184589	0.197966	0.205445	65.32	72.70
Intl Bnk for Reconstr	459056GT8	03/06/85	08/15/13	4.757	0.000	10.9970	500.35		0.157207	0.167674	0.174971	0.187651	0.194741	61.91	68.91
Intl Bnk for Reconstr	459056GU5	03/06/85	02/15/14	4.634	0.000	10.8975	476.03		0.148573	0.158390	0.165205	0.177094	0.183699	58.48	65.02
Intl Bnk for Reconstr	459056GV3	03/06/85	08/15/14	4.395	0.000	10.8971	451.44		0.140895	0.150204	0.156667	0.167941	0.174204	55.45	61.66
Intl Bnk for Reconstr	459056GW1	03/06/85	02/15/15	4.349	0.000	10.7474	431.08		0.133190	0.141890	0.147890	0.158420	0.164211	52.37	58.15
Intl Bnk for Reconstr	459056HY6	01/07/86	02/15/16	5.299	0.000	9.9989	399.82		0.118556	0.125852	0.130707	0.139517	0.144103	46.41	51.16
Intl Bnk for Reconstr	459056JF5	01/07/86	02/15/08	10.303	0.000	10.5488	884.72		0.272292					12.25	
Intl Bnk for Reconstr	459056JG3	01/07/86	02/15/09	9.297	0.000	10.5486	798.28		0.245686	0.261486	0.272286			96.49	12.25
Intl Bnk for Reconstr	459056JH1	01/07/86	02/15/10	8.388	0.000	10.5490	720.30		0.221691	0.235948	0.245694	0.262940	0.272295	87.07	96.50

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Intl Bnk for Reconstr	459056JJ7	01/07/86	02/15/11	7.569	0.000	10.5487	649.93	0.200030	0.212894	0.221687	0.237247	0.245689	78.56	87.07
Intl Bnk for Reconstr	459056JK4	01/07/86	02/15/12	6.915	0.000	10.4986	586.87	0.180016	0.191548	0.199411	0.213358	0.220896	70.68	78.30
Intl Bnk for Reconstr	459056JL2	01/07/86	02/15/13	6.323	0.000	10.4488	530.42	0.162158	0.172505	0.179544	0.192056	0.198795	63.65	70.47
Intl Bnk for Reconstr	459056JM0	01/07/86	02/15/14	5.865	0.000	10.3490	480.63	0.145954	0.155193	0.161450	0.172618	0.178590	57.25	63.33
Intl Bnk for Reconstr	459056JN8	01/07/86	02/15/15	5.604	0.000	10.1490	438.13	0.131255	0.139431	0.144914	0.154792	0.159995	51.43	56.78
Intl Fin Corp	45950K209	12/08/03	12/08/10	100.000	0.000	3.9408		0.127961	0.130482	0.133053	0.135675	0.138348	46.64	48.49
International Game Tech	459902AN2	12/20/06	12/15/36	98.625	VARIES	6.5404		0.186190	0.189917	0.193766	0.197740	0.201845	67.82	70.60
International Game Tech	459902AP7	12/20/06	12/15/36	98.625	VARIES	6.5404		0.186190	0.189917	0.193766	0.197740	0.201845	67.82	70.60
Irvington Township, NJ	464080JN1	12/21/06	07/15/11	79.066	0.000	5.2093	42.97	0.117800	0.120868	0.124016	0.127246	0.130561	43.99	46.31
Irvington Township, NJ	464080JP6	12/21/06	07/15/12	75.184	0.000	5.1894	40.70	0.111575	0.114470	0.117440	0.120487	0.123614	41.66	43.85
Irvington Township, NJ	464080JQ4	12/21/06	07/15/13	71.337	0.000	5.2095	38.77	0.106289	0.109058	0.111899	0.114813	0.117804	39.69	41.79
Irvington Township, NJ	464080JR2	12/21/06	07/15/14	67.412	0.000	5.2795	37.13	0.101830	0.104518	0.107278	0.110109	0.113016	38.05	40.08
Irvington Township, NJ	464080JS0	12/21/06	07/15/15	63.882	0.000	5.2996	35.33	0.096875	0.099442	0.102078	0.104782	0.107559	36.20	38.14
Irvington Township, NJ	464080JT8	12/21/06	07/15/16	60.176	0.000	5.3796	33.79	0.092674	0.095167	0.097727	0.100356	0.103055	34.65	36.54
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3997	32.09	0.088039	0.090415	0.092857	0.095364	0.097938	32.92	34.72
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4396	30.52	0.083729	0.086006	0.088345	0.090748	0.093216	31.32	33.05
Irvington Township, NJ	464080JY7	12/21/06	07/15/10	83.153	0.000	5.2389	45.45	0.124612	0.127876	0.131226	0.134663	0.138191	46.55	49.02
Itron Inc.	465741AJ5	08/04/06	08/01/26	100.000	VARIES	7.3789		0.215068	0.220440	0.226011	0.231788	0.237777	80.03	84.17
Ivax Corporation	465823AH5	03/03/04	03/01/24	100.000	VARIES	7.0001		0.235975	0.242776	0.249815	0.257100	0.264640	87.84	93.02
Ivax Corporation	465823AJ1	03/03/04	03/01/24	100.000	VARIES	7.0001		0.235975	0.242776	0.249815	0.257100	0.264640	87.84	93.02
Ivax Corporation	465823AK8	12/22/04	12/15/24	98.500	VARIES	5.7510		0.176737	0.180322	0.184009	0.187803	0.191705	64.39	67.05
Ivax Corporation	465823AL6	03/03/04	03/01/24	100.000	VARIES	7.0001		0.235975	0.242776	0.249815	0.257100	0.264640	87.84	93.02
Ivax Corporation	465823AM4	03/03/04	03/01/24	100.000	VARIES	7.0001		0.235975	0.242776	0.249815	0.257100	0.264640	87.84	93.02
Ivax Corporation	465823AN2	12/22/04	12/15/24	98.500	VARIES	5.7510		0.176737	0.180322	0.184009	0.187803	0.191705	64.39	67.05
Ivax Corporation	465823AP7	05/09/05	05/15/25	100.000	VARIES	6.9833		0.222706	0.229027	0.235569	0.242339	0.249346	81.90	86.66
Ivax Corporation	465823AQ5	05/09/05	05/15/25	100.000	VARIES	6.9833		0.222706	0.229027	0.235569	0.242339	0.249346	81.90	86.66
JDS Uniphase Corporation	46612JAA9	10/31/03	11/15/10	98.000	0.000	0.2871	11.79	0.007907	0.007918	0.007930	0.007941	0.007952	2.85	2.86
JDS Uniphase Corporation	46612JAB7	10/31/03	11/15/10	98.000	0.000	0.2871	11.79	0.007907	0.007918	0.007930	0.007941	0.007952	2.85	2.86
JP Morgan Chase & Co.	46623EBY4	11/01/04	11/01/11	100.000	VARIES	4.4004		0.122201	0.122223	0.122228	0.122233	0.122253	44.00	44.00
JP Morgan Chase & Co.	46625H647	07/31/08	07/31/13	100.000	0.000	5.9091				0.164143	0.168992	0.173985	24.79	61.45
JP Morgan Chase & Co.	46625HAU4	03/12/03	03/12/08	100.000	0.000	3.2111		0.102948					7.31	
JP Morgan Chase & Co.	46625HAY6	09/18/03	09/22/08	100.000	0.000	3.8017		0.122825	0.125160				32.48	
JP Morgan Chase & Co.	46625HAZ3	10/30/03	10/30/08	100.000	0.000	3.7816		0.122028	0.124336				36.90	
JP Morgan Chase & Co.	46625HBB5	12/17/03	01/21/09	100.000	0.000	3.8081		0.121146	0.123452	0.125803			44.77	2.52
JP Morgan Chase & Co.	46625HBG4	03/31/04	03/31/09	100.000	0.000	3.3591		0.104850	0.106611	0.108402			38.39	9.65
JP Morgan Chase & Co.	46625HBT6	06/25/04	07/07/09	100.000	0.000	4.7504		0.152156	0.155770	0.159470	0.163258		56.70	30.34
JP Morgan Chase & Co.	46625HBU3	09/21/04	09/21/09	100.000	0.000	4.0042		0.125279	0.127787	0.130345	0.132955		46.06	34.36
JP Morgan Chase & Co.	46625HBW9	09/30/04	09/30/10	100.000	0.000	4.1218		0.129403	0.132070	0.134792	0.137569	0.140405	47.56	49.54
JP Morgan Chase & Co.	46625HBZ2	10/29/04	10/29/10	100.000	0.000	4.1314		0.129740	0.132420	0.135156	0.137948	0.140797	47.52	49.51
JP Morgan Chase & Co.	46625HCB4	01/31/05	01/29/10	100.000	VARIES	4.2977		0.117437	0.117679	0.118046	0.118421	0.118897	42.41	42.69
JP Morgan Chase & Co.	46625HCF5	03/23/05	03/22/12	100.000	0.000	4.9619		0.155780	0.159645	0.163605	0.167664	0.171824	57.55	60.44
JP Morgan Chase & Co.	46625HCG3	03/31/05	04/02/08	100.000	0.000	4.6146		0.143709					13.08	
JP Morgan Chase & Co.	46625HCH1	04/29/05	05/01/08	100.000	0.000	4.3834		0.135736					16.29	

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
JP Morgan Chase & Co.	46625HCJ7	04/27/05	04/27/10	100.000	0.000	4.5824		0.142557	0.145823	0.149165	0.152582	0.156078	52.33	54.76
JP Morgan Chase & Co.	46625HCL2	05/31/05	05/31/12	100.000	0.000	4.6009		0.143197	0.146491	0.149861	0.153308	0.156835	52.35	54.79
JP Morgan Chase & Co.	46625HCQ1	06/22/05	06/22/11	100.000	0.000	4.6504		0.144914	0.148284	0.151731	0.155260	0.158870	52.84	55.32
JP Morgan Chase & Co.	46625HCZ1	09/26/05	09/24/10	100.000	0.000	4.5627		0.138676	0.141839	0.145075	0.148385	0.151770	51.11	53.47
JP Morgan Chase & Co.	46625HDP2	11/29/05	11/29/11	100.000	0.000	5.1216		0.157412	0.161443	0.165577	0.169817	0.174166	57.66	60.65
JP Morgan Chase & Co.	46625HFT2	04/28/06	04/28/11	100.000	0.000	5.6132		0.169425	0.174181	0.179069	0.184095	0.189262	62.46	66.01
JP Morgan Chase & Co.	46625HFU9	04/26/06	04/26/13	100.000	0.000	5.6025		0.169074	0.173811	0.178679	0.183685	0.188830	62.34	65.89
JP Morgan Chase & Co.	46625HGC8	05/31/06	05/28/10	100.000	0.000	5.5328		0.166753	0.171366	0.176107	0.180979	0.185985	61.17	64.60
JP Morgan Chase & Co.	46625HGD6	05/31/06	11/28/08	100.000	0.000	5.4437		0.163854	0.168314				54.38	
JP Morgan Chase & Co.	4662AONW7	08/08/05	09/03/10	100.000	0.000	4.7413		0.145122	0.148563	0.152085	0.155690	0.159381	53.68	56.26
Community HS DS #165, IL	466484EV0	06/28/07	12/01/11	78.317	0.000	5.5991	22.38	0.124706	0.128198	0.131787	0.135476	0.139269	45.74	48.33
Community HS DS #165, IL	466484EW8	06/28/07	12/01/12	74.109	0.000	5.5992	21.18	0.118008	0.121312	0.124708	0.128199	0.131789	43.28	45.74
Community HS DS #165, IL	466484EX6	06/28/07	12/01/13	69.690	0.000	5.6993	20.27	0.113003	0.116223	0.119535	0.122941	0.126445	41.46	43.85
Community HS DS #165, IL	466484EY4	06/28/07	12/01/14	65.644	0.000	5.7494	19.26	0.107399	0.110486	0.113663	0.116930	0.120292	39.41	41.71
Community HS DS #165, IL	466484EZ1	06/28/07	12/01/15	61.520	0.000	5.8495	18.37	0.102447	0.105444	0.108528	0.111702	0.114969	37.60	39.83
Community HS DS #165, IL	466484FA5	06/28/07	12/01/16	57.808	0.000	5.8995	17.41	0.097109	0.099973	0.102922	0.105958	0.109084	35.65	37.78
Community HS DS #165, IL	466484FB3	06/28/07	12/01/17	53.993	0.000	5.9995	16.54	0.092277	0.095045	0.097896	0.100833	0.103857	33.89	35.95
Community HS DS #165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0496	15.63	0.087238	0.089877	0.092596	0.095396	0.098282	32.04	34.01
Community HS DS #165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1496	14.79	0.082582	0.085121	0.087739	0.090437	0.093217	30.34	32.24
Community HS DS #165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	13.94	0.077868	0.080282	0.082771	0.085336	0.087982	28.61	30.42
Community HS DS #165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2496	13.13	0.073347	0.075639	0.078003	0.080440	0.082954	26.96	28.67
Community HS DS #165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2497	12.35	0.068970	0.071125	0.073347	0.075639	0.078003	25.35	26.96
Community HS DS #165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2996	11.61	0.064867	0.066910	0.069018	0.071191	0.073434	23.84	25.37
Community HS DS #165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	10.91	0.060966	0.062886	0.064867	0.066910	0.069017	22.41	23.84
Community HS DS #165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	10.26	0.057299	0.059104	0.060966	0.062886	0.064867	21.06	22.41
Community HS DS #165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3497	9.63	0.053783	0.055490	0.057252	0.059070	0.060945	19.77	21.05
Community HS DS #165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3499	9.29	0.052127	0.053782	0.055490	0.057252	0.059070	19.12	20.35
Jackson, TN	468826GP1	07/09/98	07/01/12	40.347	0.000	6.5999	343.15	0.136879	0.141396	0.146062	0.150882		50.09	53.45
Community College 521, IL	474070FZ7	11/30/07	12/01/08	102.532	0.000	4.6480		0.132399	0.135476				44.25	
Community College 521, IL	474070GA1	11/30/07	12/01/09	103.928	VARIABLES	4.6992		0.135679	0.138867	0.132867	0.131714		49.33	43.64
Community College 521, IL	474070GB9	11/30/07	12/01/10	105.367	VARIABLES	4.7158		0.138046	0.141301	0.135408	0.134344	0.133254	50.20	48.49
Community College 521, IL	474070GC7	11/30/07	12/01/11	106.275	VARIABLES	4.8730		0.143875	0.147381	0.141440	0.140487	0.139511	52.35	50.69
Community College 521, IL	474070GD5	11/30/07	12/01/12	106.872	VARIABLES	4.9279		0.146315	0.149920	0.144123	0.143294	0.142444	53.26	51.68
Community College 521, IL	474070GE3	11/30/07	12/01/13	107.171	VARIABLES	5.0310		0.149793	0.153561	0.147811	0.147092	0.146355	54.54	53.04
Community College 521, IL	474070GF0	11/30/07	12/01/14	105.427	VARIABLES	5.1337		0.150366	0.154226	0.148915	0.148460	0.147992	54.78	53.50
Jersey & Greene Counties	476538CS0	06/26/03	02/01/08	100.000	0.000	3.7993		0.123137					3.69	
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	178.88	0.098632	0.101862	0.105198	0.108643	0.112201	36.29	38.70
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6996	168.22	0.093163	0.096284	0.099510	0.102843	0.106288	34.29	36.63
Josephine County, OR	480890AH5	10/30/01	06/01/08	69.953	0.000	5.4992	278.17	0.148668					22.30	
Josephine County, OR	480890AJ1	10/30/01	06/01/09	65.529	0.000	5.6493	268.87	0.144345	0.148422	0.152614			52.95	22.89
Josephine County, OR	480890AK8	10/30/01	06/01/10	61.462	0.000	5.7494	257.41	0.138606	0.142590	0.146689	0.150906	0.155245	50.86	53.82
Josephine County, OR	480890AL6	10/30/01	06/01/11	57.805	0.000	5.7994	244.56	0.131882	0.135706	0.139642	0.143691	0.147857	48.40	51.25
Josephine County, OR	480890AM4	10/30/01	06/01/12	54.034	0.000	5.8995	233.23	0.126150	0.129871	0.133702	0.137646	0.141706	46.31	49.08

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Josephine County, OR	480890AN2	10/30/01	06/01/13	50.411	0.000	5.9995	221.94	0.120398	0.124010	0.127730	0.131561	0.135508	44.21	46.91
Josephine County, OR	480890AP7	10/30/01	06/01/14	46.941	0.000	6.0994	210.72	0.114652	0.118148	0.121752	0.125465	0.129291	42.12	44.73
Josephine County, OR	480890AQ5	10/30/01	06/01/15	43.624	0.000	6.1996	199.63	0.108942	0.112319	0.115800	0.119390	0.123091	40.03	42.55
Josephine County, OR	480890AR3	10/30/01	06/01/16	40.464	0.000	6.2995	188.71	0.103287	0.106541	0.109896	0.113358	0.116928	37.97	40.40
Jostens Holding Corp.	481086AA4	12/02/03	12/01/13	60.682	VARIABLES	10.2499		0.257637	0.270841	0.284721	0.284721	0.284721	95.94	102.50
Jostens Holding Corp.	481086AB2	12/02/03	12/01/13	60.682	VARIABLES	10.2499		0.257637	0.270841	0.284721	0.284721	0.284721	95.94	102.50
Jostens Holding Corp.	481086AC0	12/02/03	12/01/13	60.682	VARIABLES	10.2499		0.257637	0.270841	0.284721	0.284721	0.284721	95.94	102.50
JP Morgan Chase & Co.	48121CN51	06/30/08	12/31/09	100.000	0.000	3.9700		0.107881	0.111846	0.112206			19.96	40.78
JP Morgan Chase & Co.	48121CP26	06/30/08	12/31/09	100.000	0.000	3.9700		0.107881	0.111846	0.112206			19.96	40.78
JP Morgan Chase & Co.	48123J2D0	09/19/07	09/19/12	100.000	0.000	5.3736		0.149269	0.153279	0.157398	0.161627	0.165969	55.29	58.30
JP Morgan Chase & Co.	48123J2E8	09/19/07	09/19/12	100.000	0.000	5.3736		0.149269	0.153279	0.157398	0.161627	0.165969	55.29	58.30
JP Morgan Chase & Co.	48123J3H0	08/22/07	08/19/10	100.000	0.000	5.2448		0.145689	0.149446	0.153365	0.157387	0.161514	54.14	57.01
JP Morgan Chase & Co.	48123J3L1	08/27/07	08/27/12	100.000	0.000	5.6034		0.155652	0.160013	0.164496	0.169105	0.173843	57.92	61.21
JP Morgan Chase & Co.	48123J3M9	09/19/07	03/19/09	100.000	0.000	5.0202		0.139452	0.142952	0.146540			51.56	11.43
JP Morgan Chase & Co.	48123J3N7	09/19/07	03/19/13	100.000	0.000	5.4833		0.152315	0.156491	0.160781	0.165190	0.169718	56.45	59.59
JP Morgan Chase & Co.	48123J4P1	09/28/07	03/28/13	100.000	0.000	5.4134		0.150373	0.154444	0.158624	0.162917	0.167327	55.63	58.69
JP Morgan Chase & Co.	48123J4Q9	09/28/07	09/28/12	100.000	0.000	5.3437		0.148437	0.152403	0.156475	0.160655	0.164948	54.90	57.87
JP Morgan Chase & Co.	48123JA25	07/20/07	07/20/11	100.000	0.000	5.6219		0.156165	0.160554	0.165068	0.169708	0.174478	58.44	61.77
JP Morgan Chase & Co.	48123JBA6	06/30/06	06/28/11	100.000	0.000	5.8597		0.177444	0.182643	0.187994	0.193502	0.199171	64.85	68.70
JP Morgan Chase & Co.	48123JBH1	06/30/06	06/30/09	100.000	0.000	5.7900		0.175212	0.180285	0.185504			64.00	33.21
JP Morgan Chase & Co.	48123JJD1	08/31/06	02/26/10	100.000	0.000	5.3940		0.157934	0.162194	0.166568	0.171060	0.175674	58.70	61.91
JP Morgan Chase & Co.	48123JDR7	08/31/06	08/28/09	100.000	0.000	5.3334		0.156114	0.162077	0.164551	0.168939		57.99	39.79
JP Morgan Chase & Co.	48123JEW5	09/29/06	09/30/09	100.000	0.000	5.0954		0.148864	0.152657	0.156546	0.160534		54.97	42.83
JP Morgan Chase & Co.	48123JEX3	09/29/06	03/31/10	100.000	0.000	5.1046		0.149148	0.152955	0.156859	0.160863	0.164968	55.08	57.93
JP Morgan Chase & Co.	48123JFY1	09/29/06	09/30/13	100.000	0.000	5.3723		0.157381	0.161609	0.165950	0.170408	0.174985	58.20	61.37
JP Morgan Chase & Co.	48123JGD5	10/31/06	10/31/11	100.000	0.000	5.2930		0.154914	0.159013	0.163222	0.167541	0.171975	57.01	60.07
JP Morgan Chase & Co.	48123JGS2	10/31/06	04/30/14	100.000	0.000	5.3122		0.155505	0.159635	0.163875	0.168228	0.172696	57.24	60.32
JP Morgan Chase & Co.	48123JHL6	11/30/06	11/28/08	100.000	0.000	5.1347		0.150008	0.153859				49.75	
JP Morgan Chase & Co.	48123JHM4	11/30/06	05/28/10	100.000	0.000	5.0425		0.147184	0.150895	0.154699	0.158600	0.162598	53.90	56.65
JP Morgan Chase & Co.	48123JHN2	11/30/06	11/29/13	100.000	0.000	5.2614		0.153921	0.157970	0.162126	0.166391	0.170768	56.40	59.41
JP Morgan Chase & Co.	48123JHP7	11/30/06	11/30/11	100.000	0.000	5.0819		0.148430	0.152201	0.156069	0.160035	0.164101	54.35	57.15
JP Morgan Chase & Co.	48123JJK6	11/30/06	05/30/08	100.000	0.000	5.1457		0.150389					22.41	
JP Morgan Chase & Co.	48123JJU4	11/16/06	11/16/09	100.000	0.000	5.1839		0.151559	0.155488	0.159518	0.163652		55.63	50.99
JP Morgan Chase & Co.	48123JJV2	12/13/06	12/11/08	100.000	0.000	5.0728		0.148112	0.151869				51.03	
JP Morgan Chase & Co.	48123JKP3	12/29/06	06/30/08	100.000	0.000	5.1402		0.150260					26.90	
JP Morgan Chase & Co.	48123JQ1	12/29/06	05/31/10	100.000	0.000	5.0786		0.145323	0.149013	0.153637	0.156677	0.161538	54.13	56.89
JP Morgan Chase & Co.	48123JKR9	12/29/06	05/30/14	100.000	0.000	5.2900		0.154179	0.158257	0.162443	0.166740	0.171150	56.49	59.52
JP Morgan Chase & Co.	48123JKS7	12/29/06	12/31/08	100.000	0.000	5.0726		0.148187	0.151946				53.88	
JP Morgan Chase & Co.	48123JKT5	12/29/06	12/30/11	100.000	0.000	5.1198		0.149613	0.153443	0.157371	0.161400	0.165532	54.56	57.39
JP Morgan Chase & Co.	48123JKV0	12/29/06	06/29/12	100.000	0.000	5.1597		0.150818	0.154709	0.158700	0.162795	0.166995	55.01	57.89
JP Morgan Chase & Co.	48123JML0	01/31/07	07/30/10	100.000	0.000	5.3770		0.150022	0.155748	0.158197	0.165143	0.166818	57.22	60.34
JP Morgan Chase & Co.	48123JMM8	01/31/07	01/30/15	100.000	0.000	5.6332		0.157364	0.163574	0.166354	0.173874	0.175857	60.12	63.55
JP Morgan Chase & Co.	48123JMP1	01/31/07	07/31/08	100.000	0.000	5.3970		0.153964	0.158118				32.93	



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
JP Morgan Chase & Co.	48123JMQ9	01/31/07	07/31/12	100.000	0.000	5.4520		0.155576	0.159817	0.164174	0.168649	0.173246	58.07	61.28
JP Morgan Chase & Co.	48123JPQ6	02/28/07	08/29/08	100.000	0.000	5.2800		0.150540	0.154514				36.54	
JP Morgan Chase & Co.	48123JPR4	02/28/07	02/27/09	100.000	0.000	5.2522		0.146453	0.151951	0.154246			55.59	8.79
JP Morgan Chase & Co.	48123JPS2	02/28/07	08/31/10	100.000	0.000	5.2245		0.147281	0.149486	0.155933	0.157398	0.164186	55.37	58.20
JP Morgan Chase & Co.	48123JPU7	02/28/07	02/27/15	100.000	0.000	5.3382		0.148913	0.154567	0.156968	0.163829	0.165459	56.55	59.61
JP Morgan Chase & Co.	48123JQ51	08/22/07	08/22/11	100.000	0.000	5.4140		0.150390	0.154462	0.158643	0.162937	0.167348	55.94	59.01
JP Morgan Chase & Co.	48123JQ69	08/22/07	08/22/11	100.000	0.000	5.4140		0.150390	0.154462	0.158643	0.162937	0.167348	55.94	59.01
JP Morgan Chase & Co.	48123JQ77	08/22/07	02/25/09	100.000	0.000	5.0378		0.140000	0.143526	0.147142			51.93	7.95
JP Morgan Chase & Co.	48123JQ85	08/22/07	02/22/13	100.000	0.000	5.6831		0.157864	0.162350	0.166963	0.171708	0.176587	58.81	62.20
JP Morgan Chase & Co.	48123JQ93	07/31/07	07/29/11	100.000	0.000	5.3024		0.147290	0.151173	0.155181	0.159295	0.163518	54.92	57.87
JP Morgan Chase & Co.	48123JRG6	02/28/07	02/28/13	100.000	0.000	5.3427		0.150699	0.153043	0.159736	0.161329	0.168384	56.70	59.66
JP Morgan Chase & Co.	48123JRJ0	02/28/07	02/28/14	100.000	0.000	5.3423		0.150688	0.153032	0.159724	0.161316	0.168371	56.69	59.66
JP Morgan Chase & Co.	48123JRK7	02/28/07	02/28/14	100.000	0.000	5.3423		0.150688	0.153032	0.159724	0.161316	0.168371	56.69	59.66
JP Morgan Chase & Co.	48123JSA8	03/30/07	09/30/10	100.000	0.000	5.0045		0.142494	0.146059	0.149714	0.153460	0.157300	52.60	55.26
JP Morgan Chase & Co.	48123JSB6	03/30/07	09/28/12	100.000	0.000	5.1229		0.145908	0.149645	0.153478	0.157410	0.161441	53.90	56.70
JP Morgan Chase & Co.	48123JSC4	03/30/07	03/31/09	100.000	0.000	5.0179		0.142885	0.146470	0.150145			52.74	13.36
JP Morgan Chase & Co.	48123JSD2	03/30/07	09/30/14	100.000	0.000	5.2522		0.149727	0.153659	0.157694	0.161835	0.166085	55.33	58.28
JP Morgan Chase & Co.	48123JTD1	03/30/07	09/30/08	100.000	0.000	5.1008		0.145303	0.149008				39.75	
JP Morgan Chase & Co.	48123JTG4	04/02/07	03/29/12	100.000	0.000	5.1330		0.146183	0.149935	0.153783	0.157730	0.161778	54.00	56.81
JP Morgan Chase & Co.	48123JUW7	04/30/07	10/31/08	100.000	0.000	5.1502		0.146746	0.150525				44.56	
JP Morgan Chase & Co.	48123JUX5	04/30/07	10/29/10	100.000	0.000	5.0846		0.144810	0.148491	0.152267	0.156138	0.160107	53.26	56.00
JP Morgan Chase & Co.	48123JUY3	04/30/07	10/31/08	100.000	0.000	5.1502		0.146746	0.150525				44.56	
JP Morgan Chase & Co.	48123JUZO	04/30/07	10/31/14	100.000	0.000	5.3122		0.151481	0.155505	0.159635	0.163875	0.168228	55.75	58.76
JP Morgan Chase & Co.	48123JVA4	04/30/07	04/30/12	100.000	0.000	5.1529		0.146827	0.150610	0.154490	0.158471	0.162553	54.01	56.82
JP Morgan Chase & Co.	48123JVB2	04/18/07	10/31/11	100.000	0.000	5.2734		0.150613	0.154584	0.158660	0.162843	0.167137	55.43	58.39
JP Morgan Chase & Co.	48123JXH7	05/30/07	11/28/08	100.000	0.000	5.3263		0.151851	0.155895				50.38	
JP Morgan Chase & Co.	48123JXJ3	05/30/07	11/28/08	100.000	0.000	5.3263		0.151851	0.155895				50.38	
JP Morgan Chase & Co.	48123JXK0	05/30/07	05/31/11	100.000	0.000	5.3526		0.152663	0.156749	0.160944	0.165251	0.169674	55.95	58.99
JP Morgan Chase & Co.	48123JXL8	05/30/07	11/30/12	100.000	0.000	5.4518		0.155568	0.159808	0.164165	0.168640	0.173236	57.03	60.19
JP Morgan Chase & Co.	48123JXM6	05/30/07	05/31/11	100.000	0.000	5.3526		0.152663	0.156749	0.160944	0.165251	0.169674	55.95	58.99
JP Morgan Chase & Co.	48123JZV4	07/20/07	01/23/13	100.000	0.000	5.7512		0.159833	0.164429	0.169157	0.174021	0.179025	59.84	63.33
JP Morgan Chase & Co.	48123JZW2	07/20/07	07/22/09	100.000	0.000	5.4842		0.152388	0.156566	0.160860	0.165271		56.96	33.13
JP Morgan Chase & Co.	48123JZX0	07/20/07	07/20/11	100.000	0.000	5.6219		0.156165	0.160554	0.165068	0.169708	0.174478	58.44	61.77
JP Morgan Chase & Co.	48123JZY8	07/20/07	01/22/09	100.000	0.000	5.4351		0.151022	0.155126	0.159342			56.43	3.35
JP Morgan Chase & Co.	48123JZZ5	07/20/07	01/22/09	100.000	0.000	5.4351		0.151022	0.155126	0.159342			56.43	3.35
JP Morgan Chase & Co.	48123LAR5	06/13/08	12/13/12	100.000	0.000	5.2410			0.145584	0.149399	0.153314	0.157332	28.89	54.63
JP Morgan Chase & Co.	48123LCQ5	07/21/08	04/21/10	100.000	0.000	4.1573			0.115481	0.116681	0.119107	0.121583	18.56	42.78
JP Morgan Chase & Co.	48123LDP6	07/31/08	08/02/12	100.000	0.000	5.4526			0.151510	0.155640	0.159884		22.88	56.53
JP Morgan Chase & Co.	48123LDQ4	07/31/08	07/31/14	100.000	0.000	6.1320			0.170336	0.175558	0.180941		25.72	63.86
JP Morgan Chase & Co.	48123LDR2	07/31/08	01/31/11	100.000	0.000	4.7839				0.132889	0.136067	0.139322	20.07	49.38
JP Morgan Chase & Co.	48123LDS0	07/31/08	01/31/11	100.000	0.000	4.7839				0.132889	0.136067	0.139322	20.07	49.38
JP Morgan Chase & Co.	48123LDT8	07/31/08	07/31/13	100.000	0.000	5.9323				0.164788	0.169676	0.174709	24.88	61.70
JP Morgan Chase & Co.	48123LDX9	07/31/08	07/31/13	100.000	0.000	5.9323				0.164788	0.169676	0.174709	24.88	61.70

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
JP Morgan Chase & Co.	48123LED2	07/30/08	10/31/11	100.000	0.000	5.1358			0.142661	0.144493	0.148204	0.152009	21.65	53.14
JP Morgan Chase & Co.	48123LFX7	08/21/08	06/23/10	100.000	0.000	4.2872			0.119089	0.120820	0.123409	0.126055	15.50	44.00
JP Morgan Chase & Co.	48123LHG2	07/31/08	10/30/09	100.000	0.000	3.5719			0.099220	0.100106	0.101894		15.04	30.25
JP Morgan Chase & Co.	48123LLQ5	08/19/08	08/20/12	100.000	0.000	5.3068			0.147410	0.147434	0.151346	0.155361	19.46	54.82
JP Morgan Chase & Co.	48123LPC2	09/12/08	03/10/14	100.000	0.000	5.2252			0.145147	0.148897	0.148897	0.152787	15.82	53.78
JP Morgan Chase & Co.	48123M4H2	05/22/08	05/23/11	100.000	0.000	4.3026		0.119517	0.119532	0.122104	0.124731	0.127414	26.28	44.63
JP Morgan Chase & Co.	48123M4L3	06/20/08	12/22/10	100.000	0.000	4.7607		0.132244	0.132279	0.135428	0.138652	0.141952	25.29	49.39
JP Morgan Chase & Co.	48123M4N9	05/22/08	11/22/13	100.000	0.000	4.9518			0.137551	0.140957	0.144447	0.148023	30.26	51.65
JP Morgan Chase & Co.	48123M5Y4	06/30/08	06/28/13	100.000	0.000	5.4798			0.152219	0.156344	0.160627	0.165029	27.56	57.08
JP Morgan Chase & Co.	48123M5Z1	06/30/08	06/28/13	100.000	0.000	5.4798			0.152219	0.156344	0.160627	0.165029	27.56	57.08
JP Morgan Chase & Co.	48123M6A5	06/30/08	06/30/14	100.000	0.000	5.6400			0.156668	0.161086	0.165628	0.170299	28.36	58.82
JP Morgan Chase & Co.	48123M6B3	06/30/08	12/31/10	100.000	0.000	4.7603			0.132231	0.135379	0.138601	0.141900	23.94	49.32
JP Morgan Chase & Co.	48123M6C1	06/30/08	12/31/10	100.000	0.000	4.7603			0.132231	0.135379	0.138601	0.141900	23.94	49.32
JP Morgan Chase & Co.	48123M6D9	06/11/08	12/11/09	100.000	0.000	3.7422			0.103950	0.105895	0.107877		20.83	36.36
JP Morgan Chase & Co.	48123M6L1	06/06/08	06/06/13	100.000	0.000	5.1615			0.143377	0.147078	0.150873	0.154767	29.48	53.82
JP Morgan Chase & Co.	48123M6Q0	06/09/08	09/10/09	100.000	0.000	3.3504			0.093067	0.093855	0.095427		18.89	23.65
JP Morgan Chase & Co.	48123MC34	04/23/08	10/21/10	100.000	0.000	4.2844			0.119012	0.121533	0.124137	0.126796	29.69	44.59
JP Morgan Chase & Co.	48123MDK5	11/21/07	05/21/13	100.000	0.000	5.4319		0.150887	0.154985	0.159195	0.163518	0.167960	55.39	58.44
JP Morgan Chase & Co.	48123MDL3	11/21/07	11/21/12	100.000	0.000	5.3523		0.148678	0.152656	0.156742	0.160937	0.165244	54.56	57.52
JP Morgan Chase & Co.	48123MDM1	11/21/07	05/21/13	100.000	0.000	5.4319		0.150887	0.154985	0.159195	0.163518	0.167960	55.39	58.44
JP Morgan Chase & Co.	48123MDN9	11/21/07	05/21/09	100.000	0.000	4.4955		0.124876	0.127683	0.130553			45.69	18.28
JP Morgan Chase & Co.	48123MER9	11/30/07	11/30/12	100.000	0.000	5.0116		0.139212	0.142700	0.146276	0.149941	0.153698	50.96	53.55
JP Morgan Chase & Co.	48123MES7	11/30/07	05/31/13	100.000	0.000	5.1118		0.141995	0.145624	0.149346	0.153163	0.157078	52.00	54.69
JP Morgan Chase & Co.	48123MEY4	11/07/07	11/05/10	100.000	0.000	4.8944		0.135958	0.139248	0.142656	0.146147	0.149724	49.91	52.38
JP Morgan Chase & Co.	48123MF80	04/25/08	04/25/13	100.000	0.000	5.0228			0.139523	0.143027	0.146619	0.150301	34.55	52.62
JP Morgan Chase & Co.	48123MG97	04/30/08	10/31/12	100.000	0.000	4.8928			0.135912	0.139237	0.142644	0.146133	32.96	51.16
JP Morgan Chase & Co.	48123MH21	04/30/08	04/30/13	100.000	0.000	5.0426			0.140074	0.143605	0.147226	0.150938	33.97	52.80
JP Morgan Chase & Co.	48123MH39	04/30/08	04/30/14	100.000	0.000	5.2026			0.144518	0.148278	0.152135	0.156092	35.06	54.55
JP Morgan Chase & Co.	48123MHD7	11/20/07	05/20/09	100.000	0.000	4.4955		0.124876	0.127683	0.130553			45.69	18.15
JP Morgan Chase & Co.	48123MHS4	11/26/07	11/26/10	100.000	0.000	4.8606		0.135017	0.138298	0.141659	0.145102	0.148628	49.43	51.86
JP Morgan Chase & Co.	48123MHT2	11/30/07	11/30/12	100.000	0.000	5.0116		0.139212	0.142700	0.146276	0.149941	0.153698	50.96	53.55
JP Morgan Chase & Co.	48123MHV7	11/29/07	05/29/09	100.000	0.000	4.4853		0.124592	0.127386	0.130243			45.54	19.28
JP Morgan Chase & Co.	48123MHZ8	12/21/07	03/21/12	100.000	0.000	5.0099		0.139164	0.140907	0.144437	0.148055	0.151763	50.94	53.38
JP Morgan Chase & Co.	48123MJ7A1	12/21/07	03/21/12	100.000	0.000	5.0099		0.139164	0.140907	0.144437	0.148055	0.151763	50.94	53.38
JP Morgan Chase & Co.	48123MJN3	12/26/07	06/26/13	100.000	0.000	5.1101		0.141948	0.145574	0.149294	0.153109	0.157021	51.79	54.47
JP Morgan Chase & Co.	48123MJT0	12/05/07	06/03/09	100.000	0.000	4.5045		0.125127	0.127914	0.130794			45.71	19.88
JP Morgan Chase & Co.	48123MJU7	12/04/07	01/02/09	100.000	0.000	4.4877		0.124660	0.125095	0.127902			45.54	.13
JP Morgan Chase & Co.	48123MJX1	12/21/07	06/22/09	100.000	0.000	4.5621		0.126741	0.129632	0.132589			46.20	22.67
JP Morgan Chase & Co.	48123MJY9	12/05/07	01/05/09	100.000	0.000	4.4203		0.122787	0.123239	0.125963			44.84	.50
JP Morgan Chase & Co.	48123MJZ6	12/06/07	06/08/09	100.000	0.000	4.4131		0.122617	0.125322	0.128088			44.75	20.11
JP Morgan Chase & Co.	48123MLD2	01/04/08	02/04/09	100.000	0.000	4.4508		0.123635	0.124094	0.126856			44.69	4.19
JP Morgan Chase & Co.	48123MMN9	01/31/08	04/30/12	100.000	0.000	4.2604		0.118347	0.119608	0.122156	0.124758	0.127416	39.63	44.77
JP Morgan Chase & Co.	48123MMS8	01/31/08	01/31/13	100.000	0.000	4.5315			0.125876	0.128728	0.131644	0.134627	42.10	47.76

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
JP Morgan Chase & Co.	48123MPA4	01/31/08	01/31/14	100.000	0.000	4.7582				0.132174	0.135318	0.138538	0.141834	44.22	50.28
JP Morgan Chase & Co.	48123MPB2	02/21/08	02/18/10	100.000	0.000	4.1933				0.116482	0.118884	0.121376	0.123921	36.43	43.92
JP Morgan Chase & Co.	48123MQU9	02/08/08	02/08/23	100.000	VARIES	4.6162				0.128229	0.126676	0.125087	0.123461	41.20	44.86
JP Morgan Chase & Co.	48123MSA1	02/29/08	08/30/12	100.000	0.000	4.4026				0.120291	0.123614	0.125645	0.129116	37.34	46.17
JP Morgan Chase & Co.	48123MSD5	02/29/08	02/28/13	100.000	0.000	4.5721				0.124244	0.129191	0.129990	0.135165	38.75	48.04
JP Morgan Chase & Co.	48123MSE3	02/29/08	02/28/14	100.000	0.000	4.8222				0.131039	0.136423	0.137434	0.143080	40.89	50.80
JP Morgan Chase & Co.	48123MSH6	02/29/08	01/29/10	100.000	0.000	3.7000				0.101649	0.102087	0.105699	0.105899	31.27	38.51
JP Morgan Chase & Co.	48123MSJ2	02/29/08	05/29/09	100.000	0.000	3.0913			0.084927	0.084646	0.087379			26.10	12.93
JP Morgan Chase & Co.	48123MSQ6	02/29/08	10/30/09	100.000	0.000	3.2914			0.089931	0.090424	0.092417	0.093425		27.86	28.09
JP Morgan Chase & Co.	48123MT93	05/21/08	11/22/10	100.000	0.000	4.2729			0.118693	0.118708	0.121245	0.123835	0.126481	26.21	44.32
JP Morgan Chase & Co.	48123MUW0	02/20/08	03/20/09	100.000	0.000	3.0932			0.085924	0.086146	0.087478			26.92	6.91
JP Morgan Chase & Co.	48123MVT6	02/26/08	02/26/13	100.000	0.000	4.7223				0.131175	0.134273	0.137443	0.140688	40.40	49.71
JP Morgan Chase & Co.	48123MW65	05/30/08	11/30/12	100.000	0.000	4.8222				0.133951	0.137181	0.140488	0.143876	28.36	50.19
JP Morgan Chase & Co.	48123MX31	05/30/08	05/31/13	100.000	0.000	4.9616				0.137823	0.141242	0.144746	0.148337	29.19	51.70
JP Morgan Chase & Co.	48123MX49	05/30/08	05/30/14	100.000	0.000	5.1515				0.143099	0.146785	0.150566	0.154444	30.31	53.76
JP Morgan Chase & Co.	48123MX56	05/30/08	11/30/10	100.000	0.000	4.2425				0.117849	0.120348	0.122901	0.125508	24.94	43.94
KBC IFIMA NV	48240JAA5	06/27/08	06/27/13	100.000	6.000	4.7451				0.131810	0.130983	0.130136	0.133224	24.25	47.01
KBC IFIMA NV	48240JAB3	08/07/08	08/07/12	100.000	0.000	4.5769					0.127139	0.130048	0.133025	18.31	47.14
KFW	48245AAH4	05/05/06	05/06/08	100.000	0.000	5.2163				0.156556				19.57	
KFW	48245ABB6	06/22/07	06/22/37	12.693	0.000	7.0001	4.67		0.025545	0.026439	0.027365	0.028322	0.029314	9.37	10.04
KI Holdings, Inc.	48247EAA9	11/18/04	11/15/14	61.808	VARIES	9.8747			0.226207	0.237376	0.249096	0.261395	0.274301	84.50	93.05
KI Holdings, Inc.	48247EAB7	11/18/04	11/15/14	61.808	VARIES	9.8747			0.226207	0.237376	0.249096	0.261395	0.274301	84.50	93.05
KI Holdings, Inc.	48247EAC5	11/18/04	11/15/14	61.808	VARIES	9.8747			0.226207	0.237376	0.249096	0.261395	0.274301	84.50	93.05
Kaydon Corporation	486587AA6	05/23/03	05/23/23*	100.000	VARIES	N/A			0.293070	0.300807				77.41*	
Kaydon Corporation	486587AB4	05/23/03	05/23/23*	100.000	VARIES	N/A			0.293070	0.300807				77.41*	
Kendall, Kane & Will IL	488764NN7	04/22/03	10/01/08	105.843	VARIES	3.7947			0.106646	0.106034				28.68	
Kendall, Kane & Will IL	488764NP2	04/22/03	10/01/09	105.260	VARIES	4.0565			0.114705	0.114215	0.113715	0.113204		41.12	30.61
Kendall, Kane & Will IL	488764NQ0	04/22/03	10/01/10	100.839	VARIES	4.3594			0.121570	0.121495	0.121418	0.121340	0.121261	43.74	43.68
Kendall, Kane & Will IL	488764NR8	04/22/03	10/01/11	106.125	VARIES	4.6066			0.132096	0.131619	0.131132	0.130633	0.130123	47.38	47.03
Kendall, Kane & Will IL	488764NS6	04/22/03	10/01/12	100.093	VARIES	4.7793			0.132881	0.132870	0.132859	0.132848	0.132836	47.83	47.83
Kendall, Kane & Will IL	488764NT4	04/22/03	10/01/13	100.778	VARIES	4.8954			0.136717	0.136664	0.136609	0.136554	0.136497	49.20	49.16
Keyspan Corporation	49337WAE0	05/06/02	05/16/08	100.000	VARIES	5.6455			0.157395					21.25	
KFW	500769BR4	04/19/06	04/18/36	19.778	0.000	5.4761	19.04		0.032620	0.033513	0.034431	0.035373	0.036342	12.04	12.70
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	5.29		0.029896	0.030760	0.031649	0.032563	0.033504	10.92	11.56
L-3 Commun Hldgs, Inc	502413AW7	07/29/05	08/01/35	100.000	VARIES	6.3295			0.188135	0.191451	0.194873	0.198403	0.202045	69.34	71.87
L-3 Commun Hldgs, Inc	502424AE4	07/29/05	08/01/35	100.000	VARIES	6.3295			0.188135	0.191451	0.194873	0.198403	0.202045	69.34	71.87
LaSalle Cnty, IL SD #125	504534CA4	03/06/08	12/01/09	103.649	0.000	3.8574			0.111062	0.112074	0.114236	0.116439		33.04	38.09
LaSalle Cnty, IL SD #125	504534CB2	03/06/08	12/01/10	105.068	VARIES	4.1024			0.119732	0.120892	0.123372	0.125903	0.116220	35.64	44.65
LaSalle Cnty, IL SD #125	504534CC0	03/06/08	12/01/11	106.222	VARIES	4.2744			0.126122	0.127395	0.130118	0.132899	0.122960	37.56	47.13
LaSalle Cnty, IL SD #125	504534CD8	03/06/08	12/01/12	107.706	VARIES	4.2894			0.128332	0.129632	0.132412	0.135252	0.125329	38.21	47.97
LaSalle Cnty, IL SD #125	504534CE6	03/06/08	12/01/13	108.599	VARIES	4.3978			0.132668	0.134045	0.136993	0.140005	0.129936	39.51	49.65

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
LaSalle Cnty, IL SD #141	504588EB6	05/12/06	12/01/08	104.303	VARIES	5.5244		0.156219	0.154856					51.31	
LaSalle Cnty, IL SD #141	504588EC4	05/12/06	12/01/09	105.939	VARIES	5.5982		0.161030	0.159706	0.158345	0.156946			57.65	52.00
LaSalle Cnty, IL SD #141	504588ED2	05/12/06	12/01/10	107.147	VARIES	5.6677		0.165294	0.164074	0.162820	0.161530	0.160203		59.21	58.30
LaSalle County, IL	504597AT2	11/17/03	12/01/08	105.395	VARIES	4.3341		0.121753	0.121080					40.06	
Lake County IL SD #187	509262CT6	04/09/03	01/01/09	78.814	0.000	4.1991	171.15	0.111894	0.114243					40.70	
Lake County IL SD #187	509262CU3	04/09/03	01/01/10	74.126	0.000	4.4992	173.60	0.114337	0.116909	0.119539	0.122228			41.62	43.52
Lake County IL SD #187	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9694	113.05	0.077186	0.079490	0.081862	0.084306			28.20	29.91
Lamar Media Corporation.	513075AN1	08/17/06	08/15/15	92.809	6.625	7.7500	8.07	0.017009	0.017669	0.018353	0.019064	0.019803		6.42	6.93
Lamar Media Corporation.	513075AP6	08/17/06	08/15/15	92.809	6.625	7.7500	8.07	0.017009	0.017669	0.018353	0.019064	0.019803		6.42	6.93
Lamar Media Corporation.	513075AQ4	08/17/06	08/15/15	92.809	6.625	7.7500	8.07	0.017009	0.017669	0.018353	0.019064	0.019803		6.42	6.93
Language Ln Hldgs II Inc	515860AA2	06/11/04	06/15/13	50.460	VARIES	14.1249		0.319722	0.342303	0.366478	0.392360	0.392360		119.91	137.00
Language Ln Hldgs II Inc	515860AB0	06/11/04	06/15/13	50.460	VARIES	14.1249		0.319722	0.342303	0.366478	0.392360	0.392360		119.91	137.00
Language Ln Hldgs II Inc	515860AC8	06/11/04	06/15/13	50.460	VARIES	14.1249		0.319722	0.342303	0.366478	0.392360	0.392360		119.91	137.00
Language Ln Hldgs II Inc	515861AA0	06/11/04	06/15/12	97.432	11.125	11.6262	8.63	0.008374	0.008861	0.009376	0.009921	0.010497		3.12	3.49
Language Ln Hldgs II Inc	515861AB8	06/11/04	06/15/12	97.432	11.125	11.6262	8.63	0.008374	0.008861	0.009376	0.009921	0.010497		3.12	3.49
Language Ln Hldgs II Inc	515861AC6	06/11/04	06/15/12	97.432	11.125	11.6262	8.63	0.008374	0.008861	0.009376	0.009921	0.010497		3.12	3.49
Lee & Ogle Counties, IL	523372AF7	07/02/03	04/01/08	100.396	VARIES	3.8822		0.107876						9.71	
Lee & Ogle Counties, IL	523372AG5	07/02/03	04/01/09	100.704	VARIES	4.2319		0.117754	0.117689	0.117623				42.37	10.59
Lee & Ogle Counties, IL	523372AH3	07/02/03	04/01/10	101.077	VARIES	4.4821		0.124994	0.124901	0.124805	0.124707	0.124607		44.96	44.89
Lee & Ogle Counties, IL	523372AU4	06/09/05	04/01/08	83.138	0.000	6.6736	152.47	0.179393						16.15	
Lee & Ogle Counties, IL	523372AV2	06/09/05	04/01/09	77.853	0.000	6.6745	142.80	0.168015	0.173622	0.179416				62.52	16.15
Lee & Ogle Counties, IL	523372AW0	06/09/05	04/01/10	72.903	0.000	6.6753	133.74	0.157354	0.162605	0.168033	0.173641	0.179437		58.55	62.53
Lee & Ogle Counties, IL	523372AX8	06/09/05	04/01/11	68.268	0.000	6.6757	125.25	0.147361	0.152280	0.157362	0.162615	0.168043		54.84	58.56
Legg Mason, Inc.	524901303	05/12/08	06/30/21	100.000	VARIES	6.9753		0.193760	0.194116	0.195460	0.196852	0.198292		44.44	70.62
Legg Mason, Inc.	524901AN5	05/12/08	06/30/21	100.000	VARIES	6.9753		0.193760	0.194116	0.195460	0.196852	0.198292		44.44	70.62
Lehman Bros Hldgs Inc	524908DH0	06/01/01	06/01/08	100.000	0.250	6.7534		0.285132						42.77	
Lehman Bros Hldgs Inc	524908EF3	06/19/02	06/19/09	100.000	0.250	4.6000		0.162119	0.165688	0.169339				59.09	28.45
Lehman Bros Hldgs Inc	524908EN6	08/05/02	08/05/08	100.000	0.000	5.2499		0.188967	0.193927					41.33	
Lehman Bros Hldgs Inc	524908FJ4	04/29/03	04/29/10	100.000	0.000	4.4000		0.148667	0.151938	0.155280	0.158697	0.162188		54.52	56.94
Lehman Bros Hldgs Inc	524908FL9	05/01/03	05/01/10	100.000	0.250	4.3999		0.147162	0.150247	0.153400	0.156622	0.159915		53.91	56.19
Lehman Bros Hldgs Inc	524908FN5	05/08/03	05/08/10	100.000	0.250	4.2499		0.141203	0.144056	0.146970	0.149945	0.152984		51.65	53.76
Lehman Bros Hldgs Inc	524908FP0	05/13/03	05/13/10	100.000	0.250	4.1999		0.139233	0.142011	0.144847	0.147743	0.150700		50.89	52.95
Lehman Bros Hldgs Inc	524908FR6	05/27/03	05/27/08	100.000	0.250	3.0600		0.096431						14.08	
Lehman Bros Hldgs Inc	524908JE1	09/10/03	06/10/10	100.000	0.000	4.5589		0.153390	0.156886	0.160462	0.164120	0.167861		56.00	58.58
Lehman Bros Hldgs Inc	524908JJ0	10/09/03	10/09/10	100.000	1.600	4.3099		0.133720	0.135644	0.137610	0.139617	0.141668		48.80	50.23
Lehman Bros Hldgs Inc	524908JK7	11/06/03	11/06/09	100.000	0.000	4.2300		0.138918	0.141856	0.144857	0.147920			50.87	44.73
Lehman Bros Hldgs Inc	524908LS7	02/11/04	02/11/11	100.000	0.750	4.3200		0.136003	0.138491	0.141032	0.143629	0.146281		50.11	51.97
Lehman Bros Hldgs Inc	524908MJ6	10/06/04	10/06/11	100.000	0.250	4.4000		0.138301	0.141191	0.144145	0.147163	0.150248		50.81	52.95
Lehman Bros Hldgs Inc	524908NL0	06/21/05	06/21/10	100.000	0.750	4.4580		0.135838	0.138402	0.141022	0.143701	0.146440		49.41	51.30
Lehman Bros Hldgs Inc	524908NM8	06/29/05	06/29/12	100.000	0.250	4.4344		0.136650	0.139526	0.142465	0.145470	0.148542		49.72	51.84
Lehman Bros Hldgs Inc	524908NW6	09/26/05	09/26/08	107.550	0.250	4.3840		0.142211	0.145176					38.22	
Lehman Bros Hldgs Inc	524908NX4	10/13/05	10/13/15	100.000	5.175	5.1749		0.143750	0.143750	0.143750	0.143750	0.143750		51.75	51.75
Lehman Bros Hldgs Inc	524908NY2	10/28/05	10/28/12	100.000	3.000	4.9995		0.144642	0.146175	0.147745	0.149356	0.151006		52.54	53.68

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Lehman Bros Hldgs Inc	524908PA2	11/17/05	11/17/12	100.000	3.000	5.2215		0.151743	0.153529	0.155362	0.157242	0.159172	55.11	56.44
Lehman Bros Hldgs Inc	524908PG9	01/06/06	01/06/12	100.000	0.250	5.0450		0.150475	0.154096	0.157807	0.161613	0.165515	56.11	58.84
Lehman Bros Hldgs Inc	524908PK0	03/08/06	03/03/09	100.000	2.000	5.1001		0.148363	0.150730	0.153157			54.40	9.50
Lehman Bros Hldgs Inc	524908PL8	03/23/06	03/23/09	100.000	1.000	5.0091		0.147721	0.150725	0.153804			54.32	12.61
Lehman Bros Hldgs Inc	524908PN4	03/29/06	03/29/13	100.000	1.500	5.4019		0.159077	0.162249	0.165505	0.168850	0.172286	58.43	60.81
Lehman Bros Hldgs Inc	524908SH4	08/01/06	08/01/13	100.000	2.000	5.4200		0.155775	0.158490	0.161280	0.164145	0.167088	57.39	59.45
Lehman Bros Hldgs Inc	524908SK7	08/09/06	08/09/09	100.000	0.000	5.4269		0.159040	0.163356	0.167788	0.172341		59.27	37.40
Lehman Bros Hldgs Inc	524908TX8	10/12/06	10/12/11	100.000	0.250	5.5099		0.161217	0.165467	0.169835	0.174322	0.178933	59.48	62.67
Lehman Bros Hldgs Inc	524908TZ3	10/17/06	10/17/13	100.000	1.000	5.3799		0.156078	0.159530	0.163074	0.166713	0.170450	57.33	59.91
Lehman Bros Hldgs Inc	524908UC2	12/12/06	12/12/13	100.000	0.250	5.0399		0.146790	0.150315	0.153928	0.157631	0.161429	53.61	56.22
Lehman Bros Hldgs Inc	524908UE8	12/11/06	12/11/11	104.625	0.000	5.0399		0.153950	0.157830	0.161807	0.165885	0.170065	56.28	59.15
Lehman Bros Hldgs Inc	524908UH1	12/21/06	12/21/11	100.000	0.000	5.2200		0.152669	0.156653	0.160742	0.164937	0.169242	55.76	58.71
Lehman Bros Hldgs Inc	524908UL2	12/27/06	12/27/13	100.000	0.450	5.1200		0.148949	0.152442	0.156025	0.159699	0.163467	54.28	56.86
Lehman Bros Hldgs Inc	524908UU2	02/06/07	02/06/14	100.000	1.250	5.5630		0.157860	0.161286	0.164806	0.168424	0.172143	58.45	61.05
Lehman Bros Hldgs Inc	524908UY4	02/16/07	02/16/12	100.000	0.250	5.3845		0.153410	0.157353	0.161402	0.165561	0.169831	57.02	59.99
Lehman Bros Hldgs Inc	524908VU1	03/29/07	03/29/14	100.000	1.000	5.6108		0.159450	0.163144	0.166942	0.170846	0.174860	58.76	61.53
Lehman Bros Hldgs Inc	52517P2E0	05/23/07	05/23/22	100.000	VARIES	5.3475		0.144529	0.140410	0.136180	0.131837	0.132290	50.97	48.10
Lehman Bros Hldgs Inc	52517P2G5	06/21/07	12/22/08	100.000	0.000	5.4399		0.155244	0.159467				55.25	
Lehman Bros Hldgs Inc	52517P2J9	05/24/07	05/24/24	100.000	VARIES	5.5681		0.150954	0.147133	0.143205	0.143442	0.143684	53.37	51.61
Lehman Bros Hldgs Inc	52517P2N0	06/20/07	06/20/22*	100.000	VARIES	5.5288		0.150146					25.37*	
Lehman Bros Hldgs Inc	52517P2T7	06/29/07	12/29/08	100.000	0.000	5.4500		0.155514	0.159752				56.44	
Lehman Bros Hldgs Inc	52517P2V2	01/11/08	01/11/11	100.000	0.000	5.2399		0.145555		0.149369	0.153282	0.157298	51.59	55.83
Lehman Bros Hldgs Inc	52517P3A7	06/29/07	06/29/10	100.000	0.000	5.5600		0.158739	0.163152	0.167687	0.172349	0.177140	57.96	61.23
Lehman Bros Hldgs Inc	52517P3G4	11/30/07	11/30/09	100.000	0.000	5.3799		0.149444	0.153464	0.157593	0.161832		54.78	52.61
Lehman Bros Hldgs Inc	52517P3J8	07/30/07	07/30/22*	100.000	VARIES	5.5587		0.154410	0.150981				31.65*	
Lehman Bros Hldgs Inc	52517P3N9	10/02/07	04/02/09	100.000	0.000	5.4000		0.150000	0.154050	0.158210			55.46	14.40
Lehman Bros Hldgs Inc	52517P3Q2	12/28/07	06/29/09*	100.000	0.000	N/A		0.145368	0.149172				27.67*	
Lehman Bros Hldgs Inc	52517P3R0	07/26/07	09/26/08	100.000	0.000	5.3500		0.149937	0.153948				40.46	
Lehman Bros Hldgs Inc	52517P3S8	07/31/07	01/30/09	100.000	0.000	5.4600		0.148370	0.154073	0.156559			56.61	4.54
Lehman Bros Hldgs Inc	52517P4E8	08/08/07	08/09/10	100.000	0.000	5.8200		0.161693	0.166398	0.171240	0.176223	0.181352	60.41	63.98
Lehman Bros Hldgs Inc	52517P4F5	07/23/07	07/23/09	100.000	0.000	5.5100		0.153057	0.157273	0.161606	0.166058		57.21	33.45
Lehman Bros Hldgs Inc	52517P4G3	07/26/07	07/28/08	100.000	0.000	5.3199		0.147821	0.151753				31.31	
Lehman Bros Hldgs Inc	52517P4H1	09/28/07	09/28/09	100.000	0.000	5.3300		0.148056	0.152002	0.156053	0.160211		54.75	42.41
Lehman Bros Hldgs Inc	52517P4P3	08/31/07	03/05/09	100.000	0.000	5.6999		0.158458	0.162974	0.167619			58.92	10.73
Lehman Bros Hldgs Inc	52517P4Q1	08/31/07	08/31/10	100.000	0.000	6.2200		0.170879	0.174278	0.182677	0.185287	0.194216	64.62	68.58
Lehman Bros Hldgs Inc	52517P4R9	11/14/07	11/14/12	100.000	0.000	5.9599		0.165556	0.170489	0.175570	0.180802	0.186190	60.96	64.65
Lehman Bros Hldgs Inc	52517P4T5	08/29/07	08/29/22	100.000	VARIES	6.2092		0.168728	0.166497	0.161397	0.158366	0.153484	60.43	57.37
Lehman Bros Hldgs Inc	52517P4U2	07/01/08	07/02/12	100.000	0.000	6.2999			0.174998	0.175030	0.180544	0.186231	31.51	66.01
Lehman Bros Hldgs Inc	52517P4W8	08/31/07	08/31/10	100.000	0.000	6.2200		0.170879	0.174278	0.182677	0.185287	0.194216	64.62	68.58
Lehman Bros Hldgs Inc	52517P4X6	08/21/07	08/21/37	100.000	VARIES	7.1259		0.197942	0.194276	0.190480	0.192813	0.195229	69.63	69.61
Lehman Bros Hldgs Inc	52517P5L1	11/01/07	05/01/09	100.000	0.000	4.8499		0.134721	0.137988	0.141335			49.48	16.96

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Lehman Bros Hldgs Inc	52517P5M9	10/02/07	10/04/10	100.000	0.000	5.4599		0.151712	0.155854	0.160109	0.164480	0.168970	56.09	59.20
Lehman Bros Hldgs Inc	52517P5P2	10/02/07	10/04/10	100.000	0.000	5.4599		0.151712	0.155854	0.160109	0.164480	0.168970	56.09	59.20
Lehman Bros Hldgs Inc	52517P5Q0	09/27/07	09/28/09	100.000	0.000	5.3299		0.148077	0.152024	0.156075	0.160234		54.76	42.42
Lehman Bros Hldgs Inc	52517P5R8	09/28/07	09/28/22*	100.000	VARIES	5.5817		0.155048					13.49*	
Lehman Bros Hldgs Inc	52517P5S6	09/26/07	09/26/22	100.000	VARIES	5.7211		0.158922	0.154330	0.149607	0.145940	0.142169	55.50	52.49
Lehman Bros Hldgs Inc	52517P6Q9	10/12/07	10/13/09	100.000	0.000	5.4700		0.151968	0.156124	0.160394	0.164781		56.11	46.02
Lehman Bros Hldgs Inc	52517P6R7	10/10/07	10/11/10	100.000	0.000	5.5800		0.155024	0.159350	0.163795	0.168365	0.173063	57.29	60.53
Lehman Bros Hldgs Inc	52517P6V8	11/01/07	11/01/10	100.000	0.000	5.2500		0.145833	0.149662	0.153590	0.157622	0.161759	53.65	56.51
Lehman Bros Hldgs Inc	52517P6Y2	10/12/07	10/13/09	100.000	0.000	5.4700		0.151968	0.156124	0.160394	0.164781		56.11	46.02
Lehman Bros Hldgs Inc	52517P7A3	10/11/07	10/11/11	80.899	0.000	5.3700	9.65	0.120675	0.123916	0.127243	0.130659	0.134167	44.55	46.98
Lehman Bros Hldgs Inc	52517P7D7	10/31/07	11/01/10	100.000	0.000	5.4599		0.151690	0.155831	0.160085	0.164455	0.168945	55.86	58.95
Lehman Bros Hldgs Inc	52517P7E5	04/28/08	10/28/09	100.000	0.000	3.1167		0.086577	0.087926	0.089297			21.12	26.36
Lehman Bros Hldgs Inc	52517P7H8	11/15/07	11/16/09	100.000	0.000	5.1499		0.143075	0.146760	0.150539	0.154415		52.51	48.12
Lehman Bros Hldgs Inc	52517P7J4	11/15/07	11/15/10*	100.000	0.000	4.7499		0.131944					17.68*	
Lehman Bros Hldgs Inc	52517PAE1	10/15/93	10/15/23	100.000	VARIES	6.9789		0.207761	0.207518	0.207267	0.207007	0.206737	74.71	74.53
Lehman Bros Hldgs Inc	52517PC25	10/20/05	10/20/20	100.000	VARIES	5.2456		0.138093	0.136699	0.136011	0.133799	0.133019	50.13	49.02
Lehman Bros Hldgs Inc	52517PD73	12/21/05	12/20/09	82.123	0.000	4.9883		0.125562	0.128694	0.131904	0.135194		45.84	46.63
Lehman Bros Hldgs Inc	52517PE98	03/15/06	03/15/11	100.000	0.000	5.2946		0.159065	0.163276	0.167598	0.172035	0.176589	58.93	62.09
Lehman Bros Hldgs Inc	52517PF22	03/22/06	03/24/08	100.000	0.000	5.0310		0.150607					12.50	
Lehman Bros Hldgs Inc	52517PF30	03/22/06	03/24/08	100.000	0.000	5.0310		0.150607					12.50	
Lehman Bros Hldgs Inc	52517PG88	04/24/06	04/24/08	100.000	0.000	5.1629		0.154810					17.49	
Lehman Bros Hldgs Inc	52517PH46	05/17/06	05/17/21	100.000	VARIES	5.8803		0.160855	0.161909	0.162994	0.163499	0.164018	58.19	58.81
Lehman Bros Hldgs Inc	52517PK26	06/30/06	06/30/08	100.000	0.000	5.6797		0.171599					30.72	
Lehman Bros Hldgs Inc	52517PK42	07/26/06	07/26/21	100.000	VARIES	4.6197		0.121342	0.122469	0.122469	0.123052	0.123649	43.96	44.38
Lehman Bros Hldgs Inc	52517PL66	09/14/06	09/14/21	95.000	VARIES	5.7713		0.151702	0.151390	0.151069	0.150740	0.150400	54.49	54.25
Lehman Bros Hldgs Inc	52517PL74	09/12/06	09/12/11	100.000	0.000	5.4399		0.159443	0.163780	0.168235	0.172811	0.177511	59.14	62.40
Lehman Bros Hldgs Inc	52517PM24	09/29/06	09/29/21	95.500	VARIES	5.8013		0.153555	0.153376	0.153192	0.153003	0.152808	55.21	55.08
Lehman Bros Hldgs Inc	52517PM99	10/27/06	10/27/16	94.650	VARIES	5.6132		0.147683	0.147734	0.147788	0.147843	0.147899	53.18	53.22
Lehman Bros Hldgs Inc	52517PN64	11/07/06	11/07/16	100.000	VARIES	5.5099		0.144537	0.144693	0.144853	0.145017	0.145186	52.08	52.19
Lehman Bros Hldgs Inc	52517PN80	11/17/06	05/19/08	100.000	0.000	5.1698		0.151171					20.86	
Lehman Bros Hldgs Inc	52517PQ20	12/28/06	12/28/21	100.000	VARIES	5.1185		0.140912	0.140253	0.139577	0.138884	0.138173	50.61	50.12
Lehman Bros Hldgs Inc	52517PQ87	12/21/06	12/21/21	97.500	VARIES	5.3886		0.140640	0.137881	0.135047	0.134943	0.134837	50.08	48.60
Lehman Bros Hldgs Inc	52517PR37	01/12/07	01/12/22	100.000	VARIES	5.3883		0.147160	0.144576	0.141923	0.139198	0.139431	51.63	50.18
Lehman Bros Hldgs Inc	52517PS93	02/05/07	02/05/17*	97.100	VARIES	5.7419		0.154533	0.154704				8.50*	
Lehman Bros Hldgs Inc	52517PT27	02/15/07	02/15/22	97.500	VARIES	5.4901		0.148198	0.147691	0.147171	0.146635	0.146086	53.12	52.74
Lehman Bros Hldgs Inc	52517PT43	02/28/07	08/28/08	100.000	0.000	5.3502		0.152594	0.156676				36.90	
Lehman Bros Hldgs Inc	52517PT68	02/16/07	02/16/17	100.000	VARIES	5.6999		0.155784	0.153162	0.150466	0.147692	0.148220	54.89	53.37
Lehman Bros Hldgs Inc	52517PTP6	02/18/03	02/18/08	100.000	0.000	4.1715		0.136501					6.55	
Lehman Bros Hldgs Inc	52517PU41	03/30/07	03/30/09	100.000	0.000	5.2100		0.148492	0.152361	0.156330			54.87	13.91
Lehman Bros Hldgs Inc	52517PU66	03/07/07	03/07/22*	100.000	VARIES	5.1589		0.139834					9.23*	
Lehman Bros Hldgs Inc	52517PU74	03/30/07	03/30/09	100.000	0.000	5.2100		0.148492	0.152361	0.156330			54.87	13.91

\* Called in 2008; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Lehman Bros Hldgs Inc	52517PU82	03/05/07	03/05/22	100.000	VARIES	5.5000		0.150869		0.148907	0.146891	0.144819	0.145033	53.50	52.29
Lehman Bros Hldgs Inc	52517PU90	03/09/07	04/15/08	100.000	0.000	5.3000		0.151925						15.80	
Lehman Bros Hldgs Inc	52517PUH2	06/12/03	06/12/13*	100.000	VARIES	4.5976		0.110720						7.86*	
Lehman Bros Hldgs Inc	52517PUK5	05/23/03	05/23/13*	100.000	VARIES	4.3487		0.113885						6.04*	
Lehman Bros Hldgs Inc	52517PUL3	06/12/03	06/12/18	100.000	VARIES	5.2471		0.137415	0.136002	0.135292	0.133065	0.132261		49.99	48.91
Lehman Bros Hldgs Inc	52517PUP4	07/03/03	07/03/18	100.000	VARIES	4.7451		0.113498	0.112579	0.109162	0.108689	0.104618		40.58	38.93
Lehman Bros Hldgs Inc	52517PUR0	07/17/03	07/17/15	100.000	VARIES	4.3972		0.104758	0.103858	0.100656	0.100171	0.096373		37.49	35.93
Lehman Bros Hldgs Inc	52517PUT6	07/16/03	01/16/09*	100.000	VARIES	3.3194		0.085857						1.29*	
Lehman Bros Hldgs Inc	52517PUX7	08/07/03	08/07/08*	100.000	VARIES	4.0000		0.104475						3.87*	
Lehman Bros Hldgs Inc	52517PV40	06/19/07	06/19/17	100.000	VARIES	5.4394		0.149161	0.147174	0.147339	0.147508	0.147682		53.32	53.08
Lehman Bros Hldgs Inc	52517PV65	03/28/07	03/28/22*	100.000	VARIES	5.2488		0.142339						12.38*	
Lehman Bros Hldgs Inc	52517PVC2	08/27/03	08/27/10	100.000	0.250	4.7000		0.155799	0.159298	0.162878	0.166542	0.170293		57.60	60.22
Lehman Bros Hldgs Inc	52517PVE8	09/25/03	09/25/10	100.000	0.250	4.3900		0.143761	0.146764	0.149833	0.152970	0.156175		52.88	55.11
Lehman Bros Hldgs Inc	52517PVG3	09/30/03	09/30/10	100.000	0.250	4.3099		0.140695	0.143577	0.146522	0.149530	0.152602		51.70	53.84
Lehman Bros Hldgs Inc	52517PVN8	12/17/03	12/17/18	100.000	VARIES	6.0028		0.175610	0.176744	0.178890	0.178672	0.180439		64.53	65.28
Lehman Bros Hldgs Inc	52517PVR9	01/13/04	01/13/11	100.000	0.250	4.3800		0.140454	0.143378	0.146366	0.149419	0.152539		52.08	54.28
Lehman Bros Hldgs Inc	52517PW80	04/20/07	04/20/22	100.000	VARIES	5.1283		0.141478	0.140476	0.139448	0.138394	0.137313		50.61	49.86
Lehman Bros Hldgs Inc	52517PW98	04/25/07	04/25/22*	100.000	VARIES	5.1488		0.139556						15.91*	
Lehman Bros Hldgs Inc	52517PWB3	04/08/04	04/08/14	100.000	VARIES	4.8469		0.115775	0.114607	0.114035	0.112850	0.112891		42.01	41.31
Lehman Bros Hldgs Inc	52517PWC1	04/08/04	04/08/11	100.000	VARIES	4.2283		0.100921	0.101900	0.104626	0.106254	0.109096		37.43	38.87
Lehman Bros Hldgs Inc	52517PWD9	04/14/04	04/14/11	100.000	VARIES	3.5801		0.097212	0.097294	0.097913	0.097463	0.098085		35.65	35.67
Lehman Bros Hldgs Inc	52517PWR8	05/13/04	09/16/10	90.250	1.000	4.8310		0.137260	0.139904	0.142613	0.145387	0.148228		50.45	52.43
Lehman Bros Hldgs Inc	52517PWX5	07/07/04	07/07/11	100.000	0.250	5.0499		0.161796	0.165706	0.169714	0.173824	0.178038		60.33	63.29
Lehman Bros Hldgs Inc	52517PWY3	07/29/04	07/29/14*	100.000	VARIES	5.4675		0.139416						3.90*	
Lehman Bros Hldgs Inc	52517PX30	04/30/07	05/01/08	100.000	0.000	5.1400		0.146469						17.58	
Lehman Bros Hldgs Inc	52517PX55	04/27/07	04/27/22	100.000	VARIES	5.3982		0.148075	0.146149	0.144171	0.142139	0.140053		52.71	51.27
Lehman Bros Hldgs Inc	52517PX71	04/17/07	04/17/37	100.000	VARIES	6.2486		0.170621	0.167577	0.167606	0.167635	0.167665		60.65	60.35
Lehman Bros Hldgs Inc	52517PXB2	08/20/04	08/20/09*	100.000	VARIES	4.6984		0.116352	0.120394					16.65*	
Lehman Bros Hldgs Inc	52517PXD8	08/26/04	08/26/14*	100.000	VARIES	5.4872		0.138812						7.77*	
Lehman Bros Hldgs Inc	52517PXF3	09/15/04	09/15/14*	100.000	VARIES	5.2957		0.126295						9.35*	
Lehman Bros Hldgs Inc	52517PXG1	09/15/04	09/15/14*	100.000	VARIES	5.2957		0.126295						9.35*	
Lehman Bros Hldgs Inc	52517PXJ5	10/25/04	10/25/11*	100.000	VARIES	4.6584		0.118335						13.61*	
Lehman Bros Hldgs Inc	52517PXX2	10/27/04	10/27/14*	100.000	VARIES	5.1472		0.130624						15.28*	
Lehman Bros Hldgs Inc	52517PXL0	10/25/04	10/25/11*	100.000	VARIES	4.6577		0.110578						12.72*	
Lehman Bros Hldgs Inc	52517PXM8	10/25/04	10/25/17	100.000	VARIES	5.2494		0.138544	0.139469	0.140671	0.140348	0.141578		51.02	51.35
Lehman Bros Hldgs Inc	52517PXQ9	11/01/04	11/01/14	100.000	VARIES	4.9383		0.133152	0.132324	0.131476	0.130950	0.130411		47.69	47.17
Lehman Bros Hldgs Inc	52517PXS5	10/29/04	10/29/19	100.000	VARIES	5.4644		0.137141	0.134916	0.133358	0.130281	0.128571		49.54	47.81
Lehman Bros Hldgs Inc	52517PXX8	11/18/04	11/18/11	100.000	VARIES	5.0706		0.130045	0.128104	0.129677	0.127352	0.131480		47.22	46.98
Lehman Bros Hldgs Inc	52517PXW6	11/22/04	11/22/19	100.000	VARIES	5.5393		0.144087	0.143834	0.147207	0.145807	0.149269		52.81	53.56
Lehman Bros Hldgs Inc	52517PXX9	12/07/04	12/07/16	100.000	VARIES	5.2285		0.142303	0.141666	0.141012	0.139615	0.138182		51.08	50.44
Lehman Bros Hldgs Inc	52517PY88	05/23/07	05/23/22*	100.000	VARIES	5.3887		0.146235						20.77*	

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009		
Lehman Bros Hldgs Inc	52517PYC9	12/06/04	12/06/11*	100.000	VARIES	4.7277		0.111707							17.54*	
Lehman Bros Hldgs Inc	52517PYD7	12/23/04	12/23/11	100.000	VARIES	4.7678		0.117016	0.115571	0.115375	0.115794	0.119206			42.55	42.22
Lehman Bros Hldgs Inc	52517PYE5	12/23/04	12/23/19	100.000	VARIES	5.6986		0.145500	0.146703	0.148190	0.148076	0.149609			53.50	54.08
Lehman Bros Hldgs Inc	52517PYF2	12/23/04	06/23/08*	100.000	VARIES	4.0195		0.107661							8.83*	
Lehman Bros Hldgs Inc	52517PYG0	12/30/04	12/30/19	100.000	VARIES	5.5380		0.142441	0.142924	0.143344	0.143775	0.144218			51.37	51.68
Lehman Bros Hldgs Inc	52517PYH8	01/06/05	01/06/20	100.000	VARIES	5.8754		0.158342	0.157282	0.156190	0.155066	0.153909			56.44	55.63
Lehman Bros Hldgs Inc	52517PYJ4	12/30/04	12/30/19	100.000	VARIES	5.8784		0.153969	0.154412	0.154868	0.155338	0.155822			55.51	55.84
Lehman Bros Hldgs Inc	52517PYK1	12/29/04	12/29/11*	100.000	VARIES	4.7878		0.115958							1.62*	
Lehman Bros Hldgs Inc	52517PYL9	12/29/04	12/29/14*	100.000	VARIES	5.2159		0.125832							7.05*	
Lehman Bros Hldgs Inc	52517PYM7	01/28/05	01/28/20	100.000	VARIES	5.9154		0.159593	0.158562	0.157501	0.156408	0.155283			56.95	56.16
Lehman Bros Hldgs Inc	52517PYR6	02/02/05	02/02/17	100.000	VARIES	5.4992		0.143765	0.145754	0.144584	0.147414	0.145449			53.10	53.42
Lehman Bros Hldgs Inc	52517PYT2	02/24/05	02/24/20	100.000	VARIES	5.1276		0.127983	0.128416	0.128859	0.129314	0.129781			46.26	46.59
Lehman Bros Hldgs Inc	52517PYU9	02/24/05	02/24/20	100.000	VARIES	5.0875		0.125845	0.126397	0.126962	0.127542	0.128137			45.55	45.96
Lehman Bros Hldgs Inc	52517PYW5	03/23/05	03/23/20	100.000	VARIES	5.1879		0.131056	0.131502	0.131958	0.132427	0.132908			47.35	47.68
Lehman Bros Hldgs Inc	52517PYX3	03/17/05	03/17/20	100.000	VARIES	5.2322		0.151016	0.152241	0.153499	0.154790	0.156114			54.84	55.76
Lehman Bros Hldgs Inc	52517PZ38	06/22/07	06/22/22	100.000	VARIES	5.7685		0.156047	0.151735	0.151929	0.152129	0.152335			55.36	54.73
Lehman Bros Hldgs Inc	52517PZ87	05/23/07	05/23/22	100.000	VARIES	5.5672		0.150638	0.146519	0.142285	0.137934	0.138333			53.17	50.29
Lehman Bros Hldgs Inc	52517PZA2	03/23/05	03/23/20	100.000	VARIES	5.7272		0.144061	0.144607	0.145168	0.145746	0.146340			52.07	52.48
Lehman Bros Hldgs Inc	52517PZF1	04/19/05	04/19/10*	100.000	VARIES	4.9000		0.136497							12.56*	
Lehman Bros Hldgs Inc	52517PZG9	04/22/05	04/22/10*	100.000	VARIES	5.1986		0.136728							2.87*	
Lehman Bros Hldgs Inc	52517PZJ3	05/11/05	05/11/15	100.000	VARIES	5.2579		0.138836	0.138104	0.137532	0.136945	0.136342			49.78	49.35
Lehman Bros Hldgs Inc	52517PZL8	05/19/05	05/19/20	100.000	VARIES	5.8181		0.160835	0.160666	0.160491	0.160312	0.160127			57.86	57.73
Lehman Bros Hldgs Inc	52517PZM6	05/19/05	05/19/20	100.000	VARIES	5.8231		0.169569	0.171271	0.173022	0.174825	0.176680			61.50	62.77
Lehman Bros Hldgs Inc	52517PZN4	05/26/05	05/26/15	100.000	VARIES	5.1761		0.129068	0.126298	0.123815	0.121268	0.119374			45.78	43.96
Lehman Bros Hldgs Inc	52517PZS3	06/23/05	06/23/20	100.000	VARIES	5.4824		0.158252	0.159544	0.160871	0.162235	0.163637			57.22	58.18
Lehman Bros Hldgs Inc	52520W283	06/16/08	07/29/11	100.000	0.000	5.9599			0.165555	0.166734	0.171703	0.176819			32.46	62.45
Lehman Bros Hldgs Inc	52520W333	11/30/07	11/30/09	100.000	0.000	4.2500		0.118056	0.120564	0.123126	0.125743				43.11	40.98
Lehman Bros Hldgs Inc	52520W341	10/31/07	10/30/09	100.000	0.000	5.3700		0.146722	0.150640	0.155534	0.158838				54.97	47.58
Lehman Bros Hldgs Inc	52520W390	06/29/07	06/30/09	100.000	0.000	5.4500		0.155539	0.159777	0.164131					56.77	29.38
Lehman Bros Hldgs Inc	52520W440	05/31/07	05/29/09	100.000	0.000	5.4799		0.156369	0.160654	0.165056					57.34	24.43
Lehman Bros Hldgs Inc	52520W549	04/30/07	04/30/09	100.000	0.000	5.1300		0.146156	0.149905	0.153750					53.75	18.30
Lehman Bros Hldgs Inc	52520W564	03/30/07	03/31/11	100.000	0.000	5.0675		0.144333	0.147990	0.151740	0.155585	0.159527			53.29	56.03
Lehman Bros Hldgs Inc	52520WAC5	06/05/06	06/15/09	100.000	1.383	5.4185		0.160059	0.163354	0.166739					58.32	27.35
Lehman Bros Hldgs Inc	52520WAD3	06/05/06	06/15/09	100.000	3.119	5.4192		0.155975	0.157854	0.159784					56.55	26.20
Lehman Bros Hldgs Inc	52520WAE1	06/05/06	06/15/09	100.000	2.070	5.4187		0.158440	0.161175	0.163984					57.62	26.89
Lehman Bros Hldgs Inc	52520WAF8	06/09/06	06/09/09	100.000	1.000	5.3910		0.159882	0.163443	0.167100					58.36	26.40
Lehman Bros Hldgs Inc	52520WAG6	06/23/06	06/23/11	100.000	0.250	5.8865		0.177751	0.182778	0.187953	0.193281	0.198765			64.98	68.71
Lehman Bros Hldgs Inc	52522L525	01/31/08	07/31/09	100.000	0.000	3.3130			0.092028	0.093553	0.095102				30.69	19.83
Lehman Bros Hldgs Inc	52522L798	03/31/08	09/30/09	100.000	0.000	3.5370			0.098252	0.099990	0.101758				26.78	27.22
Lehman Bros Hldgs Inc	52522L830	04/04/08	10/06/09	100.000	0.000	3.5898		0.099719	0.099739	0.101529	0.103352				26.78	28.25
Lehman Bros Hldgs Inc	52523J115	03/19/08	09/17/09	100.000	0.000	2.9919			0.083108	0.084338	0.085600				23.56	21.82

\* Called in 2008; reportable OID is computed to call date.



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009		
Lehman Bros Hldgs Inc	52523J156	04/30/08	10/30/09	100.000	0.000	4.8199				0.133888	0.137115	0.140419			32.46	41.59
Lehman Bros Hldgs Inc	52523J412	02/29/08	02/26/10	100.000	0.000	6.3699				0.175000	0.178520	0.187259	0.190073		54.18	68.22
Lehman Bros Hldgs Inc	52523J420	03/07/08	03/08/10	100.000	0.000	6.1000		0.169443		0.169473	0.174642	0.179969	0.185458		50.41	65.05
Lehman Bros Hldgs Inc	52523J438	03/31/08	03/31/10	100.000	0.000	4.3100				0.119723	0.122303	0.124938	0.127631		32.68	44.99
Lehman Bros Hldgs Inc	5252M0AF4	11/30/07	11/30/09	100.000	0.000	5.3799		0.149444		0.153464	0.157593	0.161832			54.78	52.61
Lehman Bros Hldgs Inc	5252M0AG2	11/30/07	06/01/09	100.000	0.000	4.9999		0.138908		0.142381	0.145940				50.84	21.89
Lehman Bros Hldgs Inc	5252M0AH0	11/30/07	11/30/09	100.000	0.000	5.5799		0.155000		0.159325	0.163770	0.168339			56.85	54.70
Lehman Bros Hldgs Inc	5252M0AJ6	12/28/07	12/28/22	100.000	VARIES	5.6093		0.155817		0.153175	0.153186	0.153198	0.153210		55.61	55.15
Lehman Bros Hldgs Inc	5252M0AL1	03/20/08	03/22/10	100.000	0.000	5.9499		0.165277		0.165332	0.170251	0.175316	0.180531		46.95	63.22
Lehman Bros Hldgs Inc	5252M0AM9	11/19/07	11/19/37	100.000	VARIES	7.4282		0.204074		0.198655	0.198572	0.195368	0.198641		73.46	71.89
Lehman Bros Hldgs Inc	5252M0AN7	11/13/07	11/13/09	100.000	0.000	5.3699		0.149166		0.153171	0.157284	0.161507			54.81	49.83
Lehman Bros Hldgs Inc	5252M0AP2	02/07/08	02/07/12	100.000	0.000	5.2100				0.144722	0.148492	0.152361	0.156330		47.43	55.28
Lehman Bros Hldgs Inc	5252M0AQ0	11/30/07	11/30/10	100.000	0.000	5.5100				0.153056	0.157272	0.161605	0.166057	0.170632	56.12	59.26
Lehman Bros Hldgs Inc	5252M0AV9	11/27/07	11/27/37	11.746	0.000	7.2677	.81	0.023713		0.024575	0.025468	0.026393	0.027353		8.75	9.40
Lehman Bros Hldgs Inc	5252M0AX5	12/21/07	12/23/09	100.000	0.000	5.6700		0.157550		0.162017	0.166610	0.171334			57.59	59.50
Lehman Bros Hldgs Inc	5252M0AY3	12/28/07	12/28/22	100.000	VARIES	5.8488		0.162469		0.159503	0.156450	0.156558	0.156668		57.94	56.34
Lehman Bros Hldgs Inc	5252M0AZ0	12/05/07	12/07/09	100.000	0.000	5.2500		0.145876		0.149705	0.153635	0.157668			53.39	52.35
Lehman Bros Hldgs Inc	5252M0BA4	12/28/07	12/28/09	100.000	0.000	5.3699		0.149166		0.153171	0.157284	0.161507			54.45	56.91
Lehman Bros Hldgs Inc	5252M0BC0	12/28/07	12/28/09	100.000	0.000	5.4399		0.151111		0.155221	0.159443	0.163780			55.16	57.70
Lehman Bros Hldgs Inc	5252M0BF3	01/11/08	01/11/10	100.000	0.000	5.0900				0.141389	0.144988	0.148678	0.152462		50.10	54.13
Lehman Bros Hldgs Inc	5252M0BG1	01/11/08	01/11/12	100.000	0.000	5.3999				0.150000	0.154050	0.158209	0.162481		53.19	57.64
Lehman Bros Hldgs Inc	5252M0BH9	12/27/07	12/27/11	100.000	0.000	5.7000		0.158334		0.162846	0.167487	0.172261	0.177170		57.85	61.19
Lehman Bros Hldgs Inc	5252M0BJ5	12/28/07	12/28/22	100.000	VARIES	5.8954		0.163764		0.162859	0.161928	0.160970	0.159983		58.79	58.12
Lehman Bros Hldgs Inc	5252M0BK2	03/20/08	03/20/12	100.000	0.000	6.5800				0.182778	0.188791	0.195002	0.201418		51.97	70.36
Lehman Bros Hldgs Inc	5252M0BR7	02/14/08	02/14/12	100.000	0.000	5.0900				0.141389	0.144987	0.148677	0.152461		45.31	53.88
Lehman Bros Hldgs Inc	5252M0BT3	02/14/08	02/12/10	100.000	0.000	4.5399				0.126111	0.128942	0.131869	0.134862		40.37	47.77
Lehman Bros Hldgs Inc	5252M0BU0	02/14/08	02/14/12	100.000	0.000	5.0900				0.141389	0.144987	0.148677	0.152461		45.31	53.88
Lehman Bros Hldgs Inc	5252M0BV8	02/14/08	02/12/10	100.000	0.000	4.5399				0.126111	0.128942	0.131869	0.134862		40.37	47.77
Lehman Bros Hldgs Inc	5252M0CE5	02/20/08	02/19/10	100.000	0.000	4.5000				0.125000	0.127797	0.130673	0.133613		39.24	47.29
Lehman Bros Hldgs Inc	5252M0CH8	02/06/08	02/06/23	100.000	VARIES	5.6140				0.155946	0.154086	0.152174	0.150207		50.41	54.56
Lehman Bros Hldgs Inc	5252M0CK1	02/12/08	02/12/38	100.000	VARIES	7.2994				0.202762	0.200734	0.200744	0.200755		64.40	72.27
Lehman Bros Hldgs Inc	5252M0CN5	01/30/08	07/30/09	100.000	0.000	3.3250				0.092362	0.093897	0.095458			30.80	19.91
Lehman Bros Hldgs Inc	5252M0CV7	02/27/08	02/27/23	100.000	VARIES	5.1091				0.141921	0.138805	0.135610	0.135767		42.76	49.02
Lehman Bros Hldgs Inc	5252M0DA2	02/29/08	02/28/11	100.000	0.000	6.6538				0.180811	0.189923	0.193042	0.202770		56.63	71.48
Lehman Bros Hldgs Inc	5252M0DB0	05/21/08	05/21/12	100.000	0.000	5.1300				0.142500	0.146155	0.149904	0.153749		31.50	53.59
Lehman Bros Hldgs Inc	5252M0DF1	02/28/08	02/28/12	100.000	0.000	5.1099				0.138859	0.144767	0.146045	0.152259		43.36	54.00
Lehman Bros Hldgs Inc	5252M0DK0	02/14/08	02/16/10	100.000	0.000	6.3999			0.177777	0.177840	0.183531	0.189404	0.195465		57.14	68.74
Lehman Bros Hldgs Inc	5252M0DM6	02/29/08	03/01/10	100.000	0.000	4.5064		0.123804		0.122474	0.127309	0.128055	0.133111		38.19	47.31
Lehman Bros Hldgs Inc	5252M0DP9	03/31/08	03/31/23	100.000	VARIES	5.5588				0.154414	0.150985	0.147461	0.147628		41.53	53.41
Lehman Bros Hldgs Inc	5252M0DQ7	03/20/08	09/20/12	100.000	0.000	6.9999				0.194444	0.201250	0.208294	0.215584		55.33	75.17
Lehman Bros Hldgs Inc	5252M0DU8	02/28/08	03/02/09	100.000	0.000	3.6800				0.102223	0.102265	0.104147			31.21	6.35
Lehman Bros Hldgs Inc	5252M0DY0	02/20/08	03/10/09	100.000	VARIES	2.4790			0.068863	0.068776	0.068733				21.39	4.74
Lehman Bros Hldgs Inc	5252M0EC7	03/10/08	03/10/23	100.000	VARIES	7.2993				0.202761	0.202050	0.201314	0.200551		58.92	72.44

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Lehman Bros Hldgs Inc	5252M0ED5	03/19/08	03/19/10	100.000	0.000	5.9499				0.165277	0.170194	0.175257	0.180471	47.11	63.23
Lehman Bros Hldgs Inc	5252M0EF0	03/28/08	03/28/12	100.000	0.000	5.2000				0.144445	0.148200	0.152053	0.156007	39.78	54.77
Lehman Bros Hldgs Inc	5252M0EH6	03/13/08	03/13/23	100.000	VARIES	6.8587				0.190522	0.187529	0.184434	0.184567	54.55	66.63
Lehman Bros Hldgs Inc	5252M0EL7	04/21/08	04/21/10	100.000	0.000	5.0299				0.139722	0.143236	0.146838	0.150531	35.18	52.72
Lehman Bros Hldgs Inc	5252M0EM5	03/31/08	03/31/11	100.000	0.000	4.7900				0.133056	0.136242	0.139505	0.142847	36.35	50.24
Lehman Bros Hldgs Inc	5252M0EN3	03/05/08	03/05/18	92.300	5.250	6.2995				0.015679	0.016173	0.016682	0.017208	4.70	6.03
Lehman Bros Hldgs Inc	5252M0EP8	03/24/08	03/21/11	100.000	0.000	4.1948				0.116525	0.118928	0.121422	0.123969	32.52	43.77
Lehman Bros Hldgs Inc	5252M0EQ6	03/31/08	04/01/13	100.000	0.000	7.0999		0.197218		0.197259	0.204262	0.211513	0.219022	54.09	76.17
Lehman Bros Hldgs Inc	5252M0ES2	05/27/08	05/27/10	100.000	VARIES	5.0779				0.141054	0.144636	0.144076	0.147734	30.31	52.07
Lehman Bros Hldgs Inc	5252M0ET0	03/17/08	03/17/23	100.000	VARIES	6.5597				0.182215	0.180902	0.180930	0.180959	51.61	65.14
Lehman Bros Hldgs Inc	5252M0EW3	04/10/08	04/10/23	100.000	VARIES	7.4983				0.208288	0.204641	0.200858	0.201012	54.07	72.70
Lehman Bros Hldgs Inc	5252M0EX1	04/30/08	04/29/11	100.000	0.000	5.5100				0.153056	0.157249	0.161581	0.166033	37.15	57.93
Lehman Bros Hldgs Inc	5252M0EZ6	04/30/08	04/30/13	100.000	VARIES	5.9609				0.165582	0.170517	0.171874	0.176996	40.21	62.03
Lehman Bros Hldgs Inc	5252M0FE2	05/22/08	11/23/12	100.000	0.000	5.8959		0.163776		0.163804	0.168633	0.173605	0.178723	36.06	61.99
Lehman Bros Hldgs Inc	5252M0FF9	05/16/08	05/17/10	100.000	0.000	5.2099		0.144720		0.144743	0.148513	0.152382	0.156352	32.73	54.51
Lehman Bros Hldgs Inc	5252M0FL6	05/30/08	11/30/09	100.000	0.000	5.1099				0.141944	0.145571	0.149290		30.06	48.56
Lehman Bros Hldgs Inc	5252M0FM4	05/05/08	05/05/10	100.000	0.000	4.9399				0.137222	0.140611	0.144084	0.147643	32.57	51.64
Lehman Bros Hldgs Inc	5252M0FN2	05/30/08	05/31/11	100.000	0.000	5.5600		0.151912		0.151938	0.157020	0.160503	0.165871	32.98	58.23
Lehman Bros Hldgs Inc	5252M0FV4	05/29/08	05/29/12	100.000	0.000	6.1184				0.169958	0.175158	0.180516	0.186038	36.20	64.37
Lehman Bros Hldgs Inc	5252M0FW2	05/19/08	05/19/23	100.000	VARIES	7.2491				0.201365	0.200962	0.200544	0.200110	44.69	72.24
Lehman Bros Hldgs Inc	5252M0FY8	05/30/08	05/30/13	100.000	0.000	6.1200				0.170000	0.175202	0.180563	0.186089	36.03	64.38
Lehman Bros Hldgs Inc	5252M0FZ5	06/30/08	12/30/10	100.000	0.000	5.8300				0.161946	0.166667	0.171525	0.176525	29.32	60.88
Lehman Bros Hldgs Inc	5252M0GC5	06/30/08	06/30/11	100.000	0.000	6.0299				0.167500	0.172550	0.177752	0.183112	30.32	63.07
Lehman Bros Hldgs Inc	5252M0GD3	06/26/08	06/26/23	100.000	VARIES	8.0972				0.224923	0.219410	0.213673	0.213896	41.58	77.93
Lehman Bros Hldgs Inc	5252M0GF8	08/14/08	08/15/11	100.000	0.000	7.5200				0.208887	0.208933	0.216789	0.224940	28.62	78.81
Lehman Bros Hldgs Inc	5252M0GG6	06/27/08	06/27/12	100.000	0.000	6.2000				0.172222	0.177561	0.183066	0.188741	31.71	64.96
Lehman Bros Hldgs Inc	5252M0GJ0	08/07/08	08/07/12	100.000	0.000	7.7699					0.215833	0.224218	0.232929	31.08	81.67
Lehman Bros Hldgs Inc	5252M0GN1	06/26/08	06/26/23	100.000	VARIES	8.2966				0.230463	0.223890	0.217046	0.217308	42.60	79.34
Lehman Bros Hldgs Inc	5252M0GP6	06/24/08	06/24/11	100.000	0.000	6.0900				0.169167	0.174318	0.179626	0.185096	31.67	63.79
Lehman Bros Hldgs Inc	5252M0GQ4	07/14/08	07/14/23	100.000	VARIES	8.3470					0.231864	0.220673	0.220879	38.72	79.62
Lehman Bros Hldgs Inc	5252M0GR2	06/30/08	12/30/11	100.000	0.000	6.1400				0.170556	0.175792	0.181189	0.186751	30.88	64.27
Lehman Bros Hldgs Inc	5252M0GX9	08/22/08	08/22/11	100.000	0.000	7.5600				0.210000	0.217938	0.226176		27.09	79.12
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0689		0.397311		0.410289	0.423855	0.438036	0.452861	146.59	156.47
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0689		0.397311		0.410289	0.423855	0.438036	0.452861	146.59	156.47
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.419471		0.434338	0.449905	0.466206	0.483276	157.82	169.44
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.419471		0.434338	0.449905	0.466206	0.483276	157.82	169.44
Liberty Media Corp.	530715AM3	01/11/01	01/15/31	100.000	3.500	9.4998		0.402219		0.416706	0.431881	0.447777	0.464428	152.33	163.74
Liberty Media Corp.	530715AN1	01/11/01	01/15/31	100.000	3.500	9.4998		0.402219		0.416706	0.431881	0.447777	0.464428	152.33	163.74
Liberty Media Corp.	530715AP6	03/08/01	03/15/31	100.000	3.250	10.3696		0.472596		0.492419	0.513269	0.535201	0.558269	178.01	193.49
Liberty Media Corp.	530715AQ4	03/08/01	03/15/31	100.000	3.250	10.3696		0.472596		0.492419	0.513269	0.535201	0.558269	178.01	193.49
Liberty Media Corp.	530715AR2	03/08/01	03/15/31	100.000	3.250	10.3696		0.472596		0.492419	0.513269	0.535201	0.558269	178.01	193.49
Liberty Media Corp.	530718AB1	03/26/03	03/30/23	98.500	0.750	5.6006		0.190708		0.195465	0.200355	0.205383	0.210550	70.39	73.96
Liberty Media Corp.	530718AF2	03/26/03	03/30/23	98.500	0.750	N/A		0.196751		0.244801	0.251596	0.258684	0.266076	84.47	93.17

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Linear Technology Corp.	535678AA4	04/24/07	05/01/27	100.000	VARIES	7.0000		0.198491	0.202522	0.206694	0.211011	0.215480	72.67	75.71
Linear Technology Corp.	535678AB2	04/24/07	05/01/27	100.000	VARIES	7.0001		0.198367	0.202271	0.206313	0.210495	0.214825	72.59	75.54
Linear Technology Corp.	535678AC0	04/24/07	05/01/27	100.000	VARIES	7.0000		0.198491	0.202522	0.206694	0.211011	0.215480	72.67	75.71
Linear Technology Corp.	535678AD8	04/24/07	05/01/27	100.000	VARIES	7.0001		0.198367	0.202271	0.206313	0.210495	0.214825	72.59	75.54
Lithia Motors, Inc.	536797AA1	05/03/04	05/01/14	100.000	VARIES	8.9998		0.311281	0.321695	0.332577	0.343949	0.355833	115.21	123.17
Lithia Motors, Inc.	536797AB9	05/03/04	05/01/14	100.000	VARIES	8.9998		0.311281	0.321695	0.332577	0.343949	0.355833	115.21	123.17
Lockheed Martin Corp.	539830AN9	08/13/03	08/15/33*	98.500	VARIES	6.5700		0.204578	0.209467				47.33*	
Lockheed Martin Corp.	539830AP4	08/13/03	08/15/33*	98.500	VARIES	6.5700		0.204577	0.209466				47.33*	
Lowe's Companies, Inc.	548661CD7	02/16/01	02/16/21*	60.841	0.000	2.5000	113.34	0.049656	0.050277				8.97*	
Lucent Tech Cap Tr I	549462208	03/19/02	03/15/17	100.000	7.750	7.7499		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
Lucent Tech Cap Tr I	549462307	03/19/02	03/15/17	100.000	7.750	7.7499		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
MQ Associates Inc	55345RAA6	08/24/04	08/15/12	62.337	VARIES	12.2489		0.302119	0.320623	0.340259	0.340258	0.340257	117.28	122.49
MQ Associates Inc	55345RAB4	08/24/04	08/15/12	62.337	VARIES	12.2489		0.302119	0.320623	0.340259	0.340258	0.340257	117.28	122.49
Macoupin County IL SD #1	556003DG3	06/28/06	12/01/08	104.791	7.950	5.8042		0.164545	0.162911				54.01	
Marion County, OR	56913RAG3	03/28/02	06/01/08	68.057	0.000	6.3282	293.87	0.170393					25.56	
Marion County, OR	56913RAH1	03/28/02	06/01/09	63.326	0.000	6.4683	280.57	0.163313	0.168595	0.174048			60.07	26.11
Marion County, OR	56913RAJ7	03/28/02	06/01/10	58.440	0.000	6.6784	268.87	0.157416	0.162672	0.168104	0.173717	0.179518	57.94	61.87
Marion County, OR	56913RAK4	03/28/02	06/01/11	53.951	0.000	6.8387	255.28	0.150127	0.155261	0.160570	0.166060	0.171738	55.28	59.13
Marion County, OR	56913RAL2	03/28/02	06/01/12	49.948	0.000	6.9388	240.46	0.141800	0.146719	0.151810	0.157077	0.162526	52.23	55.92
Marion County, OR	56913RAM0	03/28/02	06/01/13	46.303	0.000	7.0088	225.59	0.133290	0.137961	0.142795	0.147800	0.152979	49.11	52.61
Marion County, OR	56913RAN8	03/28/02	06/01/14	42.967	0.000	7.0588	211.12	0.124912	0.129320	0.133885	0.138610	0.143502	46.03	49.34
Marion County, OR	56913RAP3	03/28/02	06/01/15	39.329	0.000	7.2089	198.17	0.117731	0.121975	0.126372	0.130927	0.135646	43.41	46.59
Marion County, OR	56913RAQ1	03/28/02	06/01/16	36.142	0.000	7.3089	185.14	0.110295	0.114326	0.118504	0.122835	0.127324	40.68	43.71
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	172.47	0.102885	0.106671	0.110595	0.114665	0.118884	37.95	40.80
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3092	160.38	0.095545	0.099037	0.102656	0.106408	0.110297	35.24	37.86
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	149.26	0.089039	0.092316	0.095713	0.099234	0.102886	32.84	35.31
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	138.76	0.082893	0.085964	0.089148	0.092451	0.095876	30.58	32.89
Markel Corporation	570535AE4	05/23/02	05/15/08	90.005	7.000	9.2115	92.08	0.058727					7.87	
Marquee Holdings, Inc.	57143VAA7	08/18/04	08/15/14	55.894	VARIES	11.9996		0.264028	0.279870	0.296661	0.314460	0.333327	102.34	114.99
Marquee Holdings, Inc.	57143VAB5	08/18/04	08/15/14	55.894	VARIES	11.9996		0.264028	0.279870	0.296661	0.314460	0.333327	102.34	114.99
Marquee Holdings, Inc.	57143VAC3	08/18/04	08/15/14	55.894	VARIES	11.9996		0.264028	0.279870	0.296661	0.314460	0.333327	102.34	114.99
Masco Corporation	574599AW6	07/20/01	07/20/31	39.445	VARIES	8.1251		0.143568	0.149401	0.155470	0.161039	0.166834	54.65	58.80
Masco Corporation	574599BB1	07/20/01	07/20/31	39.445	VARIES	8.1251		0.143568	0.149401	0.155470	0.161039	0.166834	54.65	58.80
McHenry County, Illinois	581156AY2	03/11/04	12/01/08	104.812	VARIES	4.0993		0.115142	0.114513				37.88	
McHenry County, Illinois	581156AZ9	03/11/04	12/01/09	106.159	VARIES	4.3520		0.123751	0.123059	0.122352	0.121630		44.38	40.25
Medicis Pharma Corp.	584690AB7	08/14/03	06/04/33	93.000	VARIES	9.1499		0.327941	0.341038	0.354735	0.369058	0.384036	121.14	131.07
Medtronic, Inc.	585055AA4	09/11/01	09/15/21	100.000	VARIES	6.7187		0.253029	0.259431	0.266049	0.272665	0.279503	93.62	98.39
Medtronic, Inc.	585055AB2	09/11/01	09/15/21	100.000	VARIES	6.7187		0.253029	0.259431	0.266049	0.272665	0.279503	93.62	98.39
Medtronic, Inc.	585055AD8	09/11/01	09/15/21	100.000	VARIES	6.7187		0.253029	0.259431	0.266049	0.272665	0.279503	93.62	98.39
Merisant Worldwide, Inc.	58985CAA8	11/12/03	05/15/14	55.131	VARIES	12.2495		0.302129	0.320634	0.340272	0.340271	0.340271	113.85	122.50
Merrill Lynch & Co., Inc.	590188A65	05/23/01	05/23/31	51.108	VARIES	6.1331		0.128944	0.132898	0.136974	0.141174	0.145504	47.44	50.39

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Merrill Lynch & Co., Inc.	590188A73	03/13/02	03/13/32	100.000	VARIES	5.7132		0.216338	0.222518	0.228874	0.235412	0.242137	80.35	85.00
Merrill Lynch & Co., Inc.	590188P51	10/03/03	10/03/08	100.000	0.000	3.6210		0.116112	0.118214				31.96	
Merrill Lynch & Co., Inc.	590188W79	12/30/04	01/02/14	100.000	0.000	4.6291		0.144212	0.147550	0.150966	0.154460	0.158035	53.73	56.24
Merrill Lynch & Co., Inc.	590188X86	05/05/05	05/12/10	100.000	VARIES	4.2139		0.117136	0.117122	0.117112	0.117102	0.117079	42.17	42.16
Merrill Lynch & Co., Inc.	59018FBA9	05/16/03	05/17/10	100.000	0.250	4.0324		0.132704	0.135240	0.137827	0.140466	0.143158	48.46	50.33
Merrill Lynch & Co., Inc.	59018FCR1	04/04/07	04/04/37	100.000	VARIES	5.7580		0.156818	0.153599	0.153643	0.153688	0.153734	55.60	55.33
Merrill Lynch & Co., Inc.	59018FCY6	05/22/07	07/22/09	100.000	0.000	5.2106		0.145997	0.149801	0.153703	0.157708		54.47	31.62
Merrill Lynch & Co., Inc.	59018SB94	03/20/98	03/20/28*	12.154	0.000	7.1498	120.11	0.047049					3.72*	
Merrill Lynch & Co., Inc.	59018YB67	04/05/07	04/05/19*	100.000	VARIES	5.6207		0.152714	0.149199				14.65*	
Merrill Lynch & Co., Inc.	59018YB91	04/05/07	04/05/22	100.000	VARIES	5.6087		0.154716	0.153602	0.153655	0.153709	0.153764	55.41	55.33
Merrill Lynch & Co., Inc.	59018YC25	04/05/07	04/05/19	100.000	VARIES	5.5296		0.152473	0.151313	0.151390	0.151469	0.151550	54.59	54.53
Merrill Lynch & Co., Inc.	59018YC66	05/02/07	05/02/17	100.000	VARIES	5.5833		0.152692	0.150224	0.147686	0.148033	0.148389	54.23	53.27
Merrill Lynch & Co., Inc.	59018YC82	05/09/07	05/09/22	100.000	VARIES	5.7115		0.157156	0.155615	0.154031	0.152400	0.150724	56.14	54.99
Merrill Lynch & Co., Inc.	59018YD65	05/18/07	05/18/17	100.000	VARIES	5.6522		0.154417	0.151755	0.151983	0.152217	0.152458	55.01	54.78
Merrill Lynch & Co., Inc.	59018YD81	05/31/07	05/31/22	100.000	VARIES	5.8983		0.161303	0.158687	0.158808	0.158933	0.159061	57.52	57.20
Merrill Lynch & Co., Inc.	59018YDJ7	01/12/01	01/07/08	100.000	0.250	6.3524		0.261255					1.57	
Merrill Lynch & Co., Inc.	59018YE31	05/31/07	05/31/10	100.000	0.000	5.2943		0.150958	0.154954	0.159056	0.163267	0.167589	55.32	58.28
Merrill Lynch & Co., Inc.	59018YE49	06/06/07	06/06/17	100.000	VARIES	5.9091		0.161138	0.158045	0.158307	0.158576	0.158853	57.38	57.05
Merrill Lynch & Co., Inc.	59018YF30	06/12/07	06/13/08	100.000	5.383	5.3829		0.149528					24.22	
Merrill Lynch & Co., Inc.	59018YJ44	08/29/07	08/29/22	100.000	VARIES	6.0244		0.163708	0.161390	0.156289	0.152779	0.152255	58.57	55.90
Merrill Lynch & Co., Inc.	59018YJ77	09/14/07	09/14/09*	100.000	0.000	4.7561		0.132116					9.64*	
Merrill Lynch & Co., Inc.	59018YKD2	06/27/01	06/27/08	100.000	0.250	6.2204		0.253904					44.69	
Merrill Lynch & Co., Inc.	59018YL33	11/28/07	11/30/10	100.000	0.000	4.3746		0.121549	0.124207	0.126924	0.129701	0.132538	44.40	46.37
Merrill Lynch Bank USA	59020WA43	01/31/07	01/31/11	100.000	0.000	5.1147		0.145710	0.149436	0.153258	0.157177	0.161197	54.27	57.08
Merrill Lynch Bank USA	59020WA68	01/31/07	01/31/12	100.000	0.000	5.1060		0.145455	0.149168	0.152977	0.156882	0.160887	54.17	56.97
Merrill Lynch Bank USA	59020WA76	01/31/07	02/21/12	100.000	0.000	5.0982		0.145661	0.149374	0.153182	0.157087	0.161091	54.08	56.88
Merrill Lynch Bank USA	59020WA84	02/28/07	11/29/10	100.000	0.000	4.8296		0.137519	0.139309	0.145038	0.146119	0.152128	50.91	53.37
Merrill Lynch Bank USA	59020WA92	02/28/07	02/28/11	100.000	0.000	4.8250		0.135755	0.137519	0.143171	0.144234	0.150162	50.92	53.31
Merrill Lynch Bank USA	59020WB42	03/15/07	03/15/13	100.000	0.000	4.8033		0.136631	0.139913	0.143273	0.146714	0.150238	50.48	52.94
Merrill Lynch Bank USA	59020WC33	03/07/07	03/05/10	100.000	0.000	5.0065		0.142513	0.146080	0.149737	0.153485	0.157327	52.78	55.46
Merrill Lynch Bank USA	59020WC66	03/30/07	03/31/11	100.000	0.000	4.8134		0.136924	0.140220	0.143594	0.147050	0.150589	50.49	52.95
Merrill Lynch Bank USA	59020WC74	03/30/07	03/30/12	100.000	0.000	4.8040		0.136651	0.139933	0.143294	0.146736	0.150261	50.39	52.84
Merrill Lynch Bank USA	59020WC82	03/30/07	03/31/11	100.000	0.000	4.8134		0.136924	0.140220	0.143594	0.147050	0.150589	50.49	52.95
Merrill Lynch Bank USA	59020WC90	04/30/07	04/30/12	100.000	0.000	4.7640		0.135488	0.138716	0.142020	0.145403	0.148867	49.76	52.15
Merrill Lynch Bank USA	59020WD24	04/30/07	04/30/12	100.000	0.000	4.8440		0.137816	0.141154	0.144573	0.148074	0.151661	50.63	53.11
Merrill Lynch Bank USA	59020WD32	04/30/07	04/29/11	100.000	0.000	4.8567		0.138168	0.141524	0.144960	0.148481	0.152086	50.77	53.26
Merrill Lynch Bank USA	59020WD57	04/30/07	01/28/11	100.000	0.000	4.8369		0.135948	0.139236	0.142604	0.146052	0.149585	50.55	53.03
Merrill Lynch Bank USA	59020WUH2	02/28/05	03/01/10	100.000	0.000	3.9130		0.118450	0.119455	0.123811	0.124175	0.128703	44.19	45.85
Merrill Lynch Bank USA	59020WVY4	08/26/05	08/26/10	100.000	0.000	4.2933		0.129836	0.132623	0.135470	0.138379	0.141349	47.95	50.03
Merrill Lynch Bank USA	59020WWA5	09/30/05	03/30/11	100.000	0.000	4.3666		0.132242	0.135129	0.138079	0.141094	0.144175	48.66	50.81
Merrill Lynch Bank USA	59020WWC1	09/30/05	03/31/14	100.000	0.000	4.4692		0.135621	0.138652	0.141750	0.144918	0.148156	49.93	52.18

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Merrill Lynch Bank USA	59020WWD9	10/28/05	04/28/11	100.000	0.000	4.6987		0.143224	0.146589	0.150033	0.153558	0.157166	52.60	55.10
Merrill Lynch Bank USA	59020WWG2	11/27/05	05/27/11	100.000	0.000	4.7139		0.143733	0.147121	0.150588	0.154138	0.157771	52.59	55.09
Merrill Lynch Bank USA	59020WWH0	11/28/05	05/27/11	100.000	0.000	4.7163		0.143794	0.147185	0.150656	0.154208	0.157845	52.61	55.12
Merrill Lynch Bank USA	59020WWP2	12/30/05	06/30/11	100.000	0.000	4.5788		0.139245	0.142433	0.145694	0.149029	0.152441	50.71	53.06
Merrill Lynch Bank USA	59020WWQ0	01/30/06	07/31/09	100.000	0.000	4.5919		0.136542	0.139677	0.142884	0.146164		50.68	30.45
Merrill Lynch Bank USA	59020WWV9	02/28/06	02/28/11	100.000	0.000	4.8559		0.143361	0.145246	0.151238	0.152385	0.158672	53.79	56.33
Merrill Lynch Bank USA	59020WXX2	04/28/06	04/30/12	100.000	0.000	5.2512		0.157708	0.161849	0.166098	0.170459	0.174935	58.03	61.12
Merrill Lynch Bank USA	59020WXL0	04/28/06	04/29/10	100.000	0.000	5.2516		0.157699	0.161840	0.166089	0.170450	0.174926	58.04	61.13
Merrill Lynch Bank USA	59020WXM8	05/31/06	05/31/12	100.000	0.000	5.2311		0.157013	0.161120	0.165334	0.169658	0.174096	57.52	60.57
Merrill Lynch Bank USA	59020WXN6	05/31/06	05/31/10	100.000	0.000	5.2117		0.156388	0.160463	0.164644	0.168935	0.173337	57.29	60.31
Merrill Lynch Bank USA	59020WXR7	06/30/06	06/30/10	100.000	0.000	5.4416		0.163833	0.168291	0.172869	0.177573	0.182404	59.79	63.09
Merrill Lynch Bank USA	59020WXU0	06/30/06	12/30/10	100.000	0.000	5.4415		0.163829	0.168287	0.172866	0.177569	0.182400	59.79	63.09
Merrill Lynch Bank USA	59020WYB1	07/31/06	07/29/10	100.000	0.000	5.2020		0.152095	0.156051	0.160110	0.164274	0.168547	56.68	59.67
Merrill Lynch Bank USA	59020WYC9	07/31/06	07/31/09	100.000	0.000	5.2674		0.154126	0.158185	0.162351	0.166627		57.46	34.70
Merrill Lynch Bank USA	59020WYD7	07/28/06	07/28/11	100.000	0.000	5.2152		0.152522	0.156499	0.160580	0.164768	0.169064	56.86	59.86
Merrill Lynch Bank USA	59020WYE5	08/31/06	08/31/10	100.000	0.000	5.1348		0.148404	0.150560	0.156985	0.158390	0.165149	55.77	58.56
Merrill Lynch Bank USA	59020WYF2	08/31/06	08/31/10	100.000	0.000	5.1348		0.148404	0.150560	0.156985	0.158390	0.165149	55.77	58.56
Merrill Lynch Bank USA	59020WYG0	08/31/06	08/31/11	100.000	0.000	5.1359		0.148438	0.150595	0.157022	0.158429	0.165190	55.78	58.58
Merrill Lynch Bank USA	59020WYH8	09/15/06	09/15/10	100.000	0.000	4.9635		0.144804	0.148398	0.152081	0.155855	0.159723	53.55	56.24
Merrill Lynch Bank USA	59020WYJ4	09/07/06	09/07/10	100.000	0.000	5.0131		0.146324	0.149992	0.153751	0.157605	0.161556	54.18	56.93
Merrill Lynch Bank USA	59020WYK1	09/28/06	06/30/10	100.000	0.000	4.9465		0.146129	0.149743	0.153447	0.157242	0.161131	53.26	55.93
Merrill Lynch Bank USA	59020WYM7	09/28/06	09/30/10	100.000	0.000	4.9484		0.144384	0.147956	0.151617	0.155368	0.159213	53.28	55.95
Merrill Lynch Bank USA	59020WYU9	10/31/06	07/29/10	100.000	0.000	4.8869		0.140745	0.144184	0.147707	0.151317	0.155014	52.35	54.93
Merrill Lynch Bank USA	59020WYV7	10/31/06	10/31/12	100.000	0.000	4.8867		0.142457	0.145938	0.149504	0.153157	0.156899	52.34	54.93
Merrill Lynch Bank USA	59020WYW5	10/31/06	10/31/12	100.000	0.000	4.8867		0.142457	0.145938	0.149504	0.153157	0.156899	52.34	54.93
Merrill Lynch Bank USA	59020WZD6	11/10/06	11/10/11	100.000	0.000	4.8559		0.141518	0.144954	0.148474	0.152079	0.155771	51.92	54.47
Merrill Lynch Bank USA	59020WZE4	10/30/06	04/30/12	100.000	0.000	4.9187		0.143436	0.146964	0.150578	0.154282	0.158076	52.71	55.33
Merrill Lynch Bank USA	59020WZG9	12/06/06	12/06/10	100.000	0.000	4.6787		0.136116	0.139300	0.142559	0.145894	0.149307	49.74	52.09
Merrill Lynch Bank USA	59020WZH7	11/30/06	09/01/10	100.000	0.000	4.7482		0.136648	0.139892	0.143213	0.146613	0.150094	50.57	52.99
Merrill Lynch Bank USA	59020WZJ3	11/30/06	09/01/10	100.000	0.000	4.7482		0.136648	0.139892	0.143213	0.146613	0.150094	50.57	52.99
Merrill Lynch Bank USA	59020WZK0	11/30/06	12/03/08	100.000	0.000	4.8661		0.141887	0.145339				47.73	
Merrill Lynch Bank USA	59020WZL8	11/30/06	12/03/08	100.000	0.000	4.8661		0.141887	0.145339				47.73	
Merrill Lynch Bank USA	59020WZV6	12/28/06	09/27/10	100.000	0.000	4.8737		0.140351	0.143771	0.147275	0.150863	0.154540	51.79	54.35
Merrill Lynch Bank USA	59020WZW4	12/28/06	12/28/10	100.000	0.000	4.8781		0.142194	0.145662	0.149215	0.152855	0.156583	51.84	54.39
Merrill Lynch Bank USA	59020WZX2	12/28/06	12/28/10	100.000	0.000	4.8781		0.142194	0.145662	0.149215	0.152855	0.156583	51.84	54.39
Merrill Lynch & Co., Inc.	59021J141	06/03/03	06/03/10	100.000	0.000	3.5047		0.113828	0.115823	0.117853	0.119918	0.122019	41.45	42.92
Merrill Lynch & Co., Inc.	59021J315	06/03/03	09/03/08	100.000	0.000	3.0408		0.096031	0.097491				23.50	
Merrill Lynch & Co., Inc.	59021J471	09/04/02	09/04/09	100.000	0.000	4.9830		0.177041	0.181452	0.185973	0.190606		65.57	46.03
Merrill Lynch & Co., Inc.	59021J489	08/07/02	08/07/09	100.000	0.000	5.2540		0.189153	0.194122	0.199221	0.204455		70.44	43.97
Merrill Lynch & Co., Inc.	59021J513	06/28/02	06/29/09	100.000	0.000	5.5167		0.206747	0.212450	0.218310			75.48	38.86
Merrill Lynch & Co., Inc.	59021J596	05/03/02	05/04/09	100.000	0.000	6.1464		0.238235	0.245556	0.253103			87.93	31.13
Merrill Lynch & Co., Inc.	59021J679	03/28/02	03/30/09	100.000	0.000	6.2915		0.245796	0.253529	0.261504			91.31	23.27
Merrill Lynch & Co., Inc.	59021J695	03/28/02	03/30/09	100.000	0.000	6.2915		0.245796	0.253529	0.261504			91.31	23.27

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009		
Merrill Lynch & Co., Inc.	59021J794	01/16/02	01/16/09	100.000	0.000	5.7015		0.215763	0.221914	0.228240					80.84	3.42
Merrill Lynch & Co., Inc.	59021J877	09/28/01	09/29/08	100.000	0.000	5.5124		0.212230	0.218080						57.93	
Merrill Lynch & Co., Inc.	59021J885	08/31/01	08/29/08	100.000	0.000	5.6510		0.214469	0.222952						53.23	
Merrill Lynch & Co., Inc.	59021S232	10/04/05	10/04/10	100.000	4.350	4.3499		0.120833	0.120833	0.120833	0.120833	0.120833			43.50	43.50
Merrill Lynch & Co., Inc.	59021S356	06/06/05	06/07/10	100.000	0.000	3.9710		0.121715	0.124132	0.126596	0.129110	0.131673			44.37	46.15
Merrill Lynch & Co., Inc.	59021S414	07/06/05	07/06/10	100.000	3.860	3.8599		0.107222	0.107222	0.107222	0.107222	0.107222			38.60	38.60
Merrill Lynch & Co., Inc.	59021S489	05/10/05	05/10/12	100.000	4.200	4.1999		0.116667	0.116667	0.116667	0.116667	0.116667			42.00	42.00
Merrill Lynch & Co., Inc.	59021S612	04/04/05	06/04/09	100.000	0.000	4.0607		0.125567	0.128116	0.130718					45.80	20.00
Merrill Lynch & Co., Inc.	59021S695	03/08/05	03/08/10	100.000	VARIES	4.7598		0.132225	0.132198	0.132171	0.132144	0.132115			47.59	47.57
Merrill Lynch & Co., Inc.	59021S778	02/04/05	02/04/10	100.000	3.800	3.7999		0.105556	0.105556	0.105556	0.105556	0.105556			38.00	38.00
Merrill Lynch & Co., Inc.	59021S794	12/10/04	01/02/08	100.000	0.000	3.6215		0.110286							.11	
Merrill Lynch & Co., Inc.	59021S844	11/30/04	01/22/10	100.000	0.000	3.7349		0.114419	0.116555	0.118732	0.120949	0.123208			42.26	43.85
Merrill Lynch & Co., Inc.	59021S877	11/30/04	11/30/09	100.000	VARIES	3.7116		0.103136	0.103144	0.103120	0.103095				37.13	33.92
Merrill Lynch & Co., Inc.	59021V193	08/09/06	02/09/10	100.000	0.000	5.4163		0.158715	0.163013	0.167428	0.171962	0.176619			59.15	62.40
Merrill Lynch & Co., Inc.	59021V367	06/07/06	12/07/09	100.000	0.000	5.4822		0.165155	0.169682	0.174334	0.179112				60.49	59.44
Merrill Lynch & Co., Inc.	59021V383	06/07/06	12/07/09	100.000	5.450	5.4499		0.151389	0.151389	0.151389	0.151389				54.50	50.87
Merrill Lynch & Co., Inc.	59021V615	03/07/06	09/08/09	100.000	4.956	4.9559		0.137667	0.137667	0.137667	0.137667				49.56	34.00
Merrill Lynch & Co., Inc.	59021V748	01/04/06	01/04/11	100.000	4.510	4.5099		0.125278	0.125278	0.125278	0.125278	0.125278			45.10	45.10
Merrill Lynch & Co., Inc.	59021V789	01/04/06	07/07/08	100.000	0.000	4.3723		0.129643	0.132477						24.62	
Merrill Lynch & Co., Inc.	59021V805	12/07/05	06/05/09	100.000	0.000	4.4683		0.135557	0.138586	0.141682					49.51	21.82
Merrill Lynch & Co., Inc.	59021V870	12/07/05	12/07/10	100.000	4.530	4.5299		0.125833	0.125833	0.125833	0.125833	0.125833			45.30	45.30
Merrill Lynch & Co., Inc.	59021W159	09/29/04	09/29/09	100.000	VARIES	3.9634		0.109969	0.109946	0.109923	0.109899				39.58	29.46
Merrill Lynch & Co., Inc.	59021W183	11/01/04	04/30/12	100.000	0.000	3.9886		0.124719	0.127206	0.129743	0.132331	0.134970			45.65	47.49
Merrill Lynch & Co., Inc.	59021W217	08/31/04	08/31/11	100.000	0.000	3.9615		0.124477	0.126238	0.130185	0.131288	0.135393			45.82	47.70
Merrill Lynch & Co., Inc.	59021W225	08/31/04	08/31/09	100.000	3.940	3.9399		0.110056	0.109444	0.110674	0.109444				39.58	26.01
Merrill Lynch & Co., Inc.	59021W290	08/04/04	08/04/09	100.000	VARIES	3.9817		0.110540	0.110528	0.110517	0.110505				39.79	23.54
Merrill Lynch & Co., Inc.	59021W308	07/02/03	07/02/10	100.000	0.000	3.6451		0.116996	0.119128	0.121299	0.123510	0.125761			43.27	44.86
Merrill Lynch & Co., Inc.	59021W324	08/02/04	08/01/08	100.000	0.000	3.9642		0.123866	0.126321						26.45	
Merrill Lynch & Co., Inc.	59021W464	05/14/04	02/14/12	100.000	0.000	3.1804		0.097890	0.099446	0.101028	0.102634	0.104266			35.95	37.10
Merrill Lynch & Co., Inc.	59021W555	07/30/04	07/29/11	100.000	0.000	4.1841		0.131585	0.134338	0.137149	0.140018	0.142947			48.71	50.77
Merrill Lynch & Co., Inc.	59021W571	03/01/04	03/28/11	100.000	0.000	3.5813		0.112943	0.114965	0.117024	0.119119	0.121252			41.40	42.90
Merrill Lynch & Co., Inc.	59021W654	12/26/03	12/27/10	100.000	0.000	4.2588		0.140038	0.143020	0.146066	0.149176	0.152353			50.97	53.17
Merrill Lynch & Co., Inc.	59021W704	08/05/03	08/05/10	100.000	0.000	4.3986		0.145412	0.148611	0.151879	0.155219	0.158633			53.87	56.26
Merrill Lynch & Co., Inc.	59021W712	12/08/03	03/08/11	100.000	0.000	3.8789		0.124452	0.126865	0.129326	0.131834	0.134391			45.79	47.58
Merrill Lynch & Co., Inc.	59021W795	01/30/04	01/31/11	100.000	0.000	3.6710		0.115819	0.117945	0.120110	0.122315	0.124560			42.73	44.31
Merrill Lynch & Co., Inc.	59021W845	09/30/03	09/30/10	100.000	0.000	4.1291		0.135069	0.137858	0.140704	0.143609	0.146574			49.64	51.71
Merrill Lynch & Co., Inc.	59021W860	09/03/03	09/03/08	100.000	0.000	3.9328		0.127664	0.130174						31.35	
Merrill Lynch & Co., Inc.	59021WAA8	07/15/04	07/15/11	100.000	0.000	4.1324		0.129776	0.132457	0.135194	0.137987	0.140838			48.10	50.11
Merrill Lynch & Co., Inc.	59022C194	04/05/07	06/05/08	100.000	0.000	5.1446		0.147841							22.77	
Merrill Lynch & Co., Inc.	59022C228	04/05/07	09/07/10	100.000	0.000	5.1184		0.145253	0.148970	0.152782	0.156692	0.160703			53.82	56.61
Merrill Lynch & Co., Inc.	59022C301	10/04/06	10/04/11	100.000	5.310	5.3099		0.147500	0.147500	0.147500	0.147500	0.147500			53.10	53.10
Merrill Lynch & Co., Inc.	59022C590	12/28/06	06/28/10	100.000	0.000	5.0631		0.147853	0.151596	0.155434	0.159369	0.163403			53.92	56.69
Merrill Lynch & Co., Inc.	59022C640	12/22/06	12/22/11	100.000	5.190	5.1899		0.144167	0.144167	0.144167	0.144167	0.144167			51.90	51.90

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Merrill Lynch & Co., Inc.	59022C806	10/05/06	04/05/10	100.000	0.000	5.0549		0.147604	0.151335	0.155160	0.159082	0.163103	54.46	57.25
Merrill Lynch & Co., Inc.	59022W117	10/04/07	10/05/09	100.000	0.000	4.6674		0.129668	0.132694	0.135791	0.138960		47.75	37.78
Merrill Lynch & Co., Inc.	59022W208	05/10/07	06/10/08	100.000	0.000	5.2261		0.149613					23.79	
Merrill Lynch & Co., Inc.	59022W380	09/07/07	08/08/11	100.000	0.000	5.0756		0.140989	0.143991	0.147645	0.151392	0.155234	52.25	54.91
Merrill Lynch & Co., Inc.	59022W505	05/09/07	05/09/12	100.000	0.000	5.1563		0.146924	0.150712	0.154598	0.158584	0.162672	53.97	56.79
Merrill Lynch & Co., Inc.	59022W562	08/09/07	02/09/09	100.000	0.000	5.2154		0.144874	0.148652	0.152529			53.92	5.80
Merrill Lynch & Co., Inc.	59022W570	08/09/07	07/08/11	100.000	0.000	5.5011		0.152811	0.156290	0.160589	0.165006	0.169545	56.98	60.16
Merrill Lynch & Co., Inc.	59022W620	07/05/07	01/05/11	100.000	0.000	5.4003		0.150009	0.154059	0.158219	0.162491	0.166879	56.18	59.25
Merrill Lynch & Co., Inc.	59022W810	06/06/07	09/08/08	100.000	0.000	5.3111		0.149534	0.153505				37.65	
Merrill Lynch & Co., Inc.	59022Y709	11/07/07	11/09/09	100.000	0.000	4.7733		0.132627	0.135792	0.139033	0.142352		48.65	43.42
United Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	20.60	0.011623	0.012168	0.012739	0.013336	0.013962	4.28	4.69
Michaels Stores, Inc.	594087AN8	10/31/06	11/01/16	50.110	VARIES	N/A		0.220944	0.236272	0.252664	0.270193	0.288938	84.20	96.29
Michaels Stores, Inc.	594087AP3	10/31/06	11/01/16	50.110	VARIES	N/A		0.220944	0.236272	0.252664	0.270193	0.288938	84.20	96.29
Microchip Technology Inc	595017AA2	12/07/07	12/15/37	100.000	VARIES	9.1009		0.249038	0.257728	0.268280	0.276313	0.287818	93.07	99.72
Microchip Technology Inc	595017AB0	12/07/07	12/15/37	100.000	VARIES	9.1009		0.249038	0.257728	0.268280	0.276313	0.287818	93.07	99.72
Mississippi Home Corp.	60535JAD8	06/17/93	12/01/08	34.265	0.000	7.0509	595.88	0.182748	0.189191				61.47	
Mississippi Home Corp.	60535JAH9	07/22/93	06/01/09	36.262	0.000	6.4993	550.82	0.164022	0.169352	0.174855			60.33	26.23
Mississippi Home Corp.	60535MCB3	07/21/93	09/15/16	19.775	0.000	7.1244	345.99	0.105396	0.109151	0.113039	0.117066	0.121236	39.43	42.29
J.P. Morgan & Co., Inc.	61688AAW8	06/30/98	06/30/28*	12.693	0.000	7.0001	117.14	0.047450					8.49*	
Morgan Stanley	6174462B4	12/13/07	12/14/09	100.000	0.000	4.0707		0.113089	0.115391	0.117739	0.120136		41.21	40.82
Morgan Stanley	6174462F5	12/28/07	06/29/09	100.000	0.000	4.3469		0.120762	0.123387	0.126069			43.96	22.44
Morgan Stanley	6174462G3	12/28/07	12/20/11	100.000	0.000	4.6540		0.129279	0.132153	0.135229	0.138375	0.141595	47.12	49.32
Morgan Stanley	6174462H1	01/31/08	02/07/12	100.000	3.878	3.8779		0.107722	0.107722	0.107722	0.107722	0.107722	35.66	38.78
Morgan Stanley	6174462L2	01/31/08	07/31/09	100.000	0.000	3.4066		0.094629	0.096241	0.097880			31.57	20.41
Morgan Stanley	6174462M0	01/31/08	03/31/11	100.000	0.000	3.9039		0.108442	0.109147	0.111278	0.113450	0.115665	36.28	40.85
Morgan Stanley	6174462X6	02/29/08	11/29/10	100.000	0.000	3.7932		0.104209	0.104043	0.107774	0.108027	0.111901	32.08	39.52
Morgan Stanley	6174463E7	02/29/08	02/29/12	100.000	0.000	4.0950		0.111279	0.115439	0.115882	0.120215		34.67	42.80
Morgan Stanley	6174463V9	03/31/08	04/06/12	100.000	3.806	3.8059	0.105722	0.105722	0.105722	0.105722	0.105722		28.65	38.06
Morgan Stanley	6174463X5	03/31/08	09/28/12	100.000	0.000	3.9245		0.109017	0.111132	0.113313	0.115536		29.74	40.81
Morgan Stanley	6174463Y3	02/29/08	11/29/10	100.000	0.000	3.9110		0.107446	0.107306	0.111218	0.111544	0.115610	33.08	40.80
Morgan Stanley	6174464D8	03/28/08	09/30/13	100.000	0.000	4.2223		0.115363	0.115404	0.118487	0.120328	0.123543	32.48	44.05
Morgan Stanley	6174464N6	03/24/08	02/24/14	100.000	0.000	4.6797		0.129994	0.132529	0.135630	0.138803		36.33	49.07
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.105353	0.105906	0.106472	0.107050		29.66	38.34
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	2.624	4.6439		0.101071	0.101726	0.102395	0.103080		28.47	36.88
Morgan Stanley	6174464T3	03/28/08	12/07/12	100.000	0.000	3.5735		0.099265	0.099945	0.101730	0.103548	0.105398	27.28	37.04
Morgan Stanley	6174464W6	03/31/08	04/26/13	100.000	0.000	4.0406		0.112239	0.112567	0.114841	0.117161	0.119528	30.64	42.07
Morgan Stanley	6174464Z9	04/30/08	04/29/11	100.000	0.000	5.2346		0.145407	0.149191	0.153096	0.157103		35.28	54.90
Morgan Stanley	6174465F2	04/30/08	07/05/13	100.000	0.000	3.8715		0.107543	0.108295	0.110392	0.112528		26.05	40.11
Morgan Stanley	6174465J4	04/25/08	10/25/13	100.000	0.000	5.0328		0.139801	0.143319	0.146926	0.150623		34.62	52.73
Morgan Stanley	6174465N5	04/14/08	10/04/13	100.000	0.000	4.2160		0.117114	0.119445	0.121963	0.124534		30.30	43.90
Morgan Stanley	6174465Q8	04/11/08	04/11/11	100.000	0.000	4.5349		0.125970	0.128826	0.131748	0.134735		32.98	47.38

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Morgan Stanley	6174465T2	05/30/08	11/30/11	100.000	5.437	5.4369			0.151028	0.151028	0.151028	0.151028	31.87	54.37	
Morgan Stanley	6174465Y1	05/30/08	05/31/11	100.000	0.000	5.3781			0.149393	0.153410	0.157536	0.161772	31.65	56.23	
Morgan Stanley	6174466M6	05/23/08	05/23/11	100.000	0.000	4.8832			0.135646	0.138958	0.142350	0.145826	29.70	50.90	
Morgan Stanley	6174466S3	06/30/08	06/30/14	100.000	0.000	6.0285			0.167461	0.172509	0.177709	0.183066	30.32	63.05	
Morgan Stanley	6174466U8	06/30/08	03/30/11	100.000	0.000	5.3825			0.149517	0.151529	0.155607	0.159795	27.25	56.04	
Morgan Stanley	6174467G8	07/31/08	01/31/11	100.000	0.000	5.6636				0.157324	0.161779	0.166360	23.76	58.80	
Morgan Stanley	6174467K9	07/31/08	01/31/11	100.000	0.000	5.6636				0.157324	0.161779	0.166360	23.76	58.80	
Morgan Stanley	6174467L7	07/31/08	11/29/11	87.000	0.000	4.2238				0.102075	0.103502	0.105688	0.107920	15.46	37.80
Morgan Stanley	617446B24	12/29/06	09/29/10	100.000	0.000	4.9890		0.143812	0.147400	0.151076	0.154845	0.158708	53.09	55.77	
Morgan Stanley	617446B65	01/31/07	07/31/09	100.000	0.000	5.2774		0.150464	0.154434	0.158509	0.162692		56.10	33.88	
Morgan Stanley	617446C98	02/28/07	08/28/09	100.000	0.000	5.1429		0.146534	0.150302	0.154167	0.158131		54.37	37.25	
Morgan Stanley	617446F20	02/27/07	08/27/10	100.000	0.000	5.1430		0.146537	0.150305	0.154170	0.158135	0.162201	54.38	57.21	
Morgan Stanley	617446F38	03/30/07	03/30/09	100.000	0.000	4.9470		0.140816	0.144299	0.147868			51.96	13.16	
Morgan Stanley	617446F53	03/09/07	03/09/09	100.000	0.000	4.9070		0.139652	0.143079	0.146589			51.67	9.97	
Morgan Stanley	617446F61	03/09/07	03/16/09	100.000	0.000	4.9162		0.140054	0.143496	0.147024			51.77	11.03	
Morgan Stanley	617446F79	03/30/07	12/30/10	100.000	0.000	4.9794		0.143528	0.147101	0.150764	0.154517	0.158365	52.32	54.96	
Morgan Stanley	617446G52	04/30/07	04/30/09	100.000	0.000	4.9619		0.141251	0.144755	0.148346			51.91	17.65	
Morgan Stanley	617446GR4	08/21/01	12/30/08	100.000	1.250	5.5918		0.205998	0.210787				74.82		
Morgan Stanley	617446GT0	08/16/01	12/30/08	100.000	0.250	5.6289		0.219784	0.225775				79.98		
Morgan Stanley	617446GU7	09/27/01	12/30/08	100.000	0.250	5.0459		0.188934	0.193525				68.65		
Morgan Stanley	617446GV5	10/05/01	12/30/09	100.000	0.000	5.0404		0.190993	0.195806	0.200741	0.205800		69.63	72.98	
Morgan Stanley	617446GX1	11/08/01	12/30/08	100.000	0.000	4.4832		0.163541	0.167207				59.37		
Morgan Stanley	617446GY9	12/11/01	12/30/09	92.281	0.000	5.3026		0.186590	0.191537	0.196616	0.201829		68.07	71.52	
Morgan Stanley	617446H28	04/27/07	04/27/37	100.000	VARIES	5.5782		0.153076	0.151147	0.149165	0.147127	0.145033	54.51	53.07	
Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001		0.166481	0.171310	0.176278	0.181390	0.186650	60.85	64.43	
Morgan Stanley	617446H85	05/22/07	05/22/10	100.000	0.000	5.1009		0.145306	0.149012	0.152812	0.156710	0.160707	53.27	56.02	
Morgan Stanley	617446HH5	08/05/02	12/15/09	100.000	1.000	5.6990		0.204210	0.209238	0.214409	0.219727		74.58	74.71	
Morgan Stanley	617446HP7	02/14/03	03/30/10	100.000	0.000	4.6889		0.161415	0.165200	0.169073	0.173037	0.177093	59.49	62.31	
Morgan Stanley	617446HV4	03/12/03	03/31/08	100.000	0.000	3.6199		0.116454					10.48		
Morgan Stanley	617446HX0	03/18/03	06/30/08	100.000	0.000	3.6414		0.120212					21.52		
Morgan Stanley	617446HZ5	04/28/03	09/15/10	100.000	0.000	4.7477		0.161985	0.165831	0.169767	0.173797	0.177923	59.83	62.71	
Morgan Stanley	617446J26	06/29/07	03/30/11	100.000	0.000	5.5052		0.155052	0.159320	0.163705	0.168211	0.172842	57.37	60.58	
Morgan Stanley	617446J75	08/13/07	02/27/13	117.470	0.000	5.6319		0.184175	0.189362	0.194694	0.200176	0.205813	68.54	72.46	
Morgan Stanley	617446JB6	04/23/03	04/30/10	100.000	0.000	4.5948		0.156727	0.160328	0.164011	0.167779	0.171634	57.51	60.19	
Morgan Stanley	617446JC4	04/25/03	04/30/08	100.000	0.000	3.8691		0.127773					15.20		
Morgan Stanley	617446JE0	04/30/03	04/30/10	100.000	0.000	4.6430		0.158565	0.162246	0.166013	0.169867	0.173811	58.20	60.93	
Morgan Stanley	617446JF7	05/28/03	12/30/10	100.000	0.000	3.9647		0.131877	0.134491	0.137157	0.139876	0.142649	47.95	49.87	
Morgan Stanley	617446JG5	05/06/03	05/15/10	100.000	0.250	4.1168		0.136109	0.138767	0.141481	0.144250	0.147076	49.72	51.69	
Morgan Stanley	617446JH3	05/21/03	05/30/10	100.000	0.000	3.5121		0.114206	0.116212	0.118252	0.120329	0.122442	41.60	43.07	
Morgan Stanley	617446JJ9	07/10/03	06/30/08	100.000	0.000	3.3062		0.106356					19.04		
Morgan Stanley	617446JP5	11/25/03	12/30/10	100.000	1.500	5.3753		0.175455	0.179050	0.182743	0.186535	0.190428	63.82	66.48	
Morgan Stanley	617446JQ3	12/26/03	12/30/10	100.000	2.000	4.2373		0.129087	0.130644	0.132235	0.133860	0.135519	46.75	47.90	
Morgan Stanley	617446K40	06/26/08	06/24/15	100.000	1.100	6.5992			0.183311	0.188296	0.193500	0.198877	33.95	68.80	



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Morgan Stanley	617446K81	07/31/07	01/29/10	100.000	0.000	5.2547		0.145967	0.149780	0.153716	0.157754	0.161899	54.41	57.31
Morgan Stanley	617446MF3	01/28/04	01/30/11	100.000	1.000	4.0908		0.126731	0.128755	0.130820	0.132928	0.135078	46.60	48.12
Morgan Stanley	617446MG1	01/21/04	07/30/11	100.000	0.300	4.1284		0.131159	0.133694	0.136282	0.138923	0.141619	48.45	50.34
Morgan Stanley	617446MH9	02/25/04	04/30/11	100.000	2.000	4.1708		0.125756	0.127220	0.128715	0.130241	0.131798	45.72	46.80
Morgan Stanley	617446MJ5	02/17/04	07/30/11	102.625	0.300	4.1929		0.136658	0.139349	0.142095	0.144900	0.147763	50.50	52.51
Morgan Stanley	617446MK2	03/29/04	06/30/11	100.000	1.500	3.7482		0.113462	0.114807	0.116178	0.117574	0.118997	41.09	42.08
Morgan Stanley	617446ML0	03/22/04	05/15/10	121.125	0.250	3.5206		0.133598	0.135828	0.138096	0.140405	0.142755	48.70	50.34
Morgan Stanley	617446MM8	03/24/04	04/01/09	100.000	0.250	3.6404		0.113875	0.115821	0.117803			41.70	10.60
Morgan Stanley	617446MQ9	04/08/04	04/15/09	115.000	0.750	3.7735		0.134567	0.136712	0.138899			49.16	14.45
Morgan Stanley	617446N47	08/31/07	02/28/11	100.000	0.000	5.1183		0.140613	0.142644	0.148719	0.150038	0.156428	52.84	55.47
Morgan Stanley	617446N54	07/26/07	07/26/11	100.000	0.000	5.4412		0.151146	0.155259	0.159483	0.163822	0.168279	56.45	59.56
Morgan Stanley	617446N88	08/10/07	11/16/10	100.000	0.000	4.9813		0.140209	0.143701	0.147280	0.150948	0.154708	51.42	54.02
Morgan Stanley	617446Q85	11/30/07	12/05/11	100.000	4.389	4.3889		0.121917	0.121917	0.121917	0.121917	0.121917	43.89	43.89
Morgan Stanley	617446R76	09/28/07	06/30/11	100.000	0.000	5.0267		0.141445	0.145000	0.148644	0.152380	0.156210	51.57	54.19
Morgan Stanley	617446SX8	12/06/04	12/30/11	100.000	0.500	4.4990		0.141216	0.144080	0.147009	0.150003	0.153065	51.36	53.47
Morgan Stanley	617446T25	09/28/07	03/31/09	100.000	0.000	4.7592		0.132235	0.135382	0.138603			48.75	12.34
Morgan Stanley	617446U49	11/02/07	10/30/09	100.000	0.000	4.5652		0.126812	0.129674	0.132634	0.135661		46.52	40.20
Morgan Stanley	617446W70	11/30/07	12/31/10	100.000	0.000	4.2644		0.118879	0.121414	0.124003	0.126647	0.129347	43.26	45.12
Morgan Stanley	617446X79	11/14/07	06/26/09	100.000	0.000	4.3579		0.121670	0.124321	0.127030			44.31	22.23
Morgan Stanley	617446X95	11/28/07	01/07/11	100.000	0.000	4.4074		0.122430	0.123015	0.125726	0.128496	0.131328	44.75	46.73
Morgan Stanley	617446Y94	12/31/07	06/30/10	100.000	0.000	4.5526		0.126463	0.129342	0.132286	0.135298	0.138377	46.05	48.17
Morgan Stanley	617446YM5	08/30/05	09/01/14	100.000	0.000	4.8471		0.148198	0.151790	0.155468	0.159236	0.163096	54.87	57.56
Morgan Stanley	617446Z28	12/31/07	10/07/11	100.000	0.000	4.8047		0.133467	0.135195	0.138442	0.141768	0.145174	48.78	51.00
Morgan Stanley	617446Z36	11/29/07	11/30/09	100.000	0.000	4.1362		0.114908	0.117285	0.119710	0.122186		41.94	39.83
Morgan Stanley	617446Z77	02/07/08	06/06/14	100.000	0.000	4.6169		0.128248	0.130205	0.133211	0.136286	0.139432	42.03	48.66
Morgan Stanley	61744Y132	07/29/02	07/30/09	100.000	0.000	4.4930		0.155874	0.159376	0.162956	0.166617		57.81	34.72
Morgan Stanley	61744Y140	03/27/03	06/15/10	100.000	0.000	4.7690		0.165463	0.169408	0.173448	0.177584	0.181818	60.40	63.32
Morgan Stanley	61744Y173	01/28/03	12/30/09	100.000	0.000	4.5294		0.156859	0.160411	0.164044	0.167759		57.12	59.56
Morgan Stanley	61744Y181	12/17/02	03/30/09	100.000	0.000	4.5118		0.155174	0.158675	0.162254			57.14	14.44
Morgan Stanley	61744Y199	11/26/02	03/30/09	100.000	0.000	4.8522		0.170036	0.174161	0.178386			62.72	15.88
Morgan Stanley	61744Y231	10/28/02	12/30/08	100.000	0.000	5.0504		0.181593	0.186178				66.02	
Morgan Stanley	61744Y249	10/16/02	10/30/09	100.000	0.000	4.7893		0.168873	0.172917	0.177058	0.181298		62.02	53.70
Morgan Stanley	61744Y264	09/26/02	06/30/09	100.000	0.000	4.7794		0.170248	0.174317	0.178482			62.03	31.95
Morgan Stanley	61744Y280	08/27/02	02/28/09	100.000	0.000	5.2054		0.185009	0.187761	0.195841			69.55	11.36
Morgan Stanley	61744Y322	06/26/02	12/30/08	100.000	0.000	4.7109		0.169141	0.173125				61.44	
Morgan Stanley	61744Y348	06/11/02	12/30/08	100.000	0.000	4.8963		0.177927	0.182283				64.66	
Morgan Stanley	61744Y363	05/10/02	08/30/08	100.000	0.000	5.0894		0.181564	0.186185				44.78	
Morgan Stanley	61745ED32	06/20/08	06/20/28	100.000	VARIABLE	5.0572			0.140479	0.137359	0.134159	0.130879	26.80	48.80
Morgan Stanley	61745EE64	06/27/08	06/27/18	100.000	VARIABLE	6.1703			0.168588	0.169923	0.169947	0.172331	31.70	62.04
Morgan Stanley	61745EF48	07/07/08	07/07/23	100.000	VARIABLE	6.0756				0.168768	0.164612	0.160331	29.37	58.54
Morgan Stanley	61745EG88	07/28/08	07/28/23	100.000	VARIABLE	5.9673				0.165759	0.163660	0.161498	25.36	58.64
Morgan Stanley	61745EJ44	08/04/08	08/04/23	100.000	VARIABLE	5.9469				0.165192	0.161019	0.156721	24.28	57.47
Morgan Stanley	61745EJA0	06/09/08	06/09/23	100.000	VARIABLE	4.7552			0.132091	0.127967	0.123744	0.119421	26.59	45.12

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Morgan Stanley	61745ELG4	05/28/08	05/26/23	100.000	VARIES	4.9020				0.136169	0.133073	0.129867	0.126582	28.90	47.10
Morgan Stanley	61745EN23	08/29/08	08/29/23	100.000	VARIES	5.7316					0.156602	0.155677	0.152999	19.58	56.54
Morgan Stanley	61745ETD3	05/19/08	05/19/23	100.000	VARIES	4.6778				0.129939	0.126157	0.122285	0.118324	28.69	44.39
Morgan Stanley	61745ETG6	06/30/08	06/30/28	100.000	VARIES	5.7070				0.158530	0.156118	0.153637	0.151086	28.69	55.75
Morgan Stanley	61745ETH4	05/19/08	05/19/28	100.000	VARIES	5.3131				0.147587	0.144866	0.142073	0.139206	32.65	51.41
Morgan Stanley	61745ETQ4	02/28/06	03/01/11	100.000	VARIES	5.0618			0.137800	0.136325	0.138816	0.136761	0.139196	50.29	50.34
Morgan Stanley	61745EUA7	10/03/06	10/03/16*	100.000	VARIES	5.5099			0.149190					.30*	
Morgan Stanley	61745EUH2	02/23/07	02/23/37	100.000	VARIES	5.5058			0.151033	0.149073	0.147060	0.144990	0.142864	53.51	52.03
Morgan Stanley	61745EUK5	05/19/08	05/19/23	100.000	VARIES	5.2763				0.146566	0.144204	0.141779	0.139290	32.44	51.27
Morgan Stanley	61745EUV1	02/22/08	02/22/23	100.000	VARIES	4.3863				0.121842	0.119945	0.118007	0.116026	37.40	42.33
Morgan Stanley	61745EUX7	03/03/08	03/03/28	100.000	VARIES	4.3854				0.121818	0.120395	0.118941	0.117456	36.13	42.73
Morgan Stanley	61745EUY5	02/28/08	02/28/28	100.000	VARIES	4.3768				0.118935	0.117504	0.112169	0.110476	36.34	41.04
Morgan Stanley	61745EVD0	03/14/08	03/14/28	100.000	VARIES	4.2040				0.116779	0.114389	0.111987	0.109533	33.26	40.23
Morgan Stanley	61745EVE8	04/07/08	04/07/23	100.000	VARIES	4.3273				0.120204	0.116795	0.113312	0.109753	31.45	40.83
Morgan Stanley	61745EVH1	03/31/08	03/30/23	100.000	VARIES	4.2080				0.114350	0.113764	0.109404	0.108617	31.51	40.24
Morgan Stanley	61745EVL2	04/25/08	04/25/28	100.000	VARIES	4.8906				0.135853	0.132043	0.128139	0.124140	33.17	46.31
Morgan Stanley	61745EVM0	04/25/08	04/25/23	100.000	VARIES	5.3229				0.147861	0.145605	0.143288	0.140910	36.22	51.69
Morgan Stanley	61745EVP3	04/25/08	04/25/28	100.000	VARIES	5.5441				0.154004	0.150188	0.146266	0.142235	37.63	52.84
Morgan Stanley	61746BCS3	02/09/06	02/11/13	100.000	0.000	5.3494			0.160888	0.165191	0.169609	0.174146	0.178804	59.92	63.16
Morgan Stanley	61746BCT1	02/27/06	02/27/13	100.000	0.000	5.3615			0.161232	0.165555	0.169993	0.174550	0.179229	59.91	63.16
Morgan Stanley	61746S190	01/27/04	03/30/11	100.000	1.875	4.2069			0.127573	0.129161	0.130782	0.132437	0.134128	46.50	47.68
Morgan Stanley	61746S273	10/26/04	10/30/11	100.000	0.000	4.2472			0.133897	0.136740	0.139644	0.142609	0.145638	49.07	51.17
Morgan Stanley	61746S422	09/28/04	09/30/12	100.000	1.300	4.4570			0.136230	0.138461	0.140742	0.143074	0.145457	49.85	51.52
Morgan Stanley	61746S539	08/27/04	03/30/11	100.000	0.000	4.4434			0.141396	0.144538	0.147749	0.151032	0.154387	52.05	54.38
Morgan Stanley	61746S646	07/28/04	01/30/11	100.000	0.000	4.6243			0.147376	0.150784	0.154270	0.157837	0.161487	54.71	57.27
Morgan Stanley	61746S703	02/25/04	12/30/11	100.000	0.400	4.5064			0.146520	0.149571	0.152691	0.155881	0.159143	53.30	55.55
Morgan Stanley	61746S778	04/28/04	12/30/11	100.000	0.000	4.8845			0.161999	0.165955	0.170008	0.174161	0.178414	59.04	61.96
Morgan Stanley	61746S877	03/29/04	12/30/11	100.000	0.500	4.0511			0.128559	0.130882	0.133252	0.135670	0.138136	46.70	48.41
Morgan Stanley	61746SAA7	03/10/04	03/31/09	100.000	0.000	3.7079			0.117385	0.119561	0.121778			43.05	10.84
Morgan Stanley	61746SAC3	04/05/04	04/15/09	100.000	0.000	3.5632			0.112113	0.114110	0.116143			41.03	12.08
Morgan Stanley	61746SAW9	10/12/04	10/30/09	100.000	0.250	4.0693			0.126909	0.129350	0.131840	0.134382		46.43	39.88
Morgan Stanley	61746SBD0	11/30/04	12/30/11	100.000	0.250	4.4263			0.139723	0.142662	0.145666	0.148736	0.151874	50.84	53.00
Morgan Stanley	61746SBG3	07/27/05	07/22/08	100.000	0.000	4.4249			0.134078	0.137045				27.48	
Morgan Stanley	61746SBJ7	08/30/05	08/31/08	100.000	0.000	4.5931			0.140497	0.142925				33.88	
Morgan Stanley	61746SBK4	10/03/05	10/03/08	100.000	0.000	4.5077			0.136893	0.139979				37.79	
Morgan Stanley	61746SBU2	01/06/06	07/06/11	100.000	VARIES	5.1444			0.146577	0.149340	0.151251	0.153136	0.154989	54.08	55.44
Morgan Stanley	61746SBW8	02/03/06	02/04/08	100.000	0.000	4.8428			0.144554					4.77	
Morgan Stanley	61746SCA5	03/03/06	03/03/08	100.000	0.000	5.1570			0.154620					9.59	
Morgan Stanley	61746SCJ6	05/03/06	11/03/09	100.000	0.000	5.4721			0.164824	0.169334	0.173967	0.178727		60.68	53.39
Morgan Stanley	61746SCQ0	06/06/06	06/06/08	100.000	0.000	5.4713			0.164798					25.54	
Morgan Stanley	61746SCR8	07/06/06	12/30/08	100.000	0.000	5.5252			0.166404	0.171002				60.57	

\* Called in 2008; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009		
Morgan Stanley	61746SCS6	06/30/06	12/30/08	100.000	3.100	5.7591		0.080432	0.082748						29.29	
Morgan Stanley	61746SCT4	06/30/06	03/20/10	100.000	0.000	5.7485		0.171151	0.176071	0.181131	0.186338	0.191693			63.51	67.21
Morgan Stanley	61746SCV9	08/04/06	02/04/08	100.000	0.000	5.5726		0.163541							5.40	
Morgan Stanley	61746SCW7	09/05/06	03/05/09	100.000	0.000	5.3142		0.155566	0.159700	0.163943					57.72	10.49
Morgan Stanley	61746SCX5	10/03/06	04/03/09	100.000	0.000	5.0814		0.148414	0.152185	0.156052					54.78	14.36
Morgan Stanley	61746SCY3	11/03/06	11/03/08	100.000	0.000	5.3101		0.155439	0.159566						47.69	
Morgan Stanley	61746SCZ0	11/28/06	05/28/09	100.000	0.000	5.1378		0.150144	0.154002	0.157958					55.00	23.22
Morgan Stanley	61746SDA4	11/07/06	05/07/10	100.000	0.000	5.3445		0.156499	0.160681	0.164975	0.169384	0.173910			57.55	60.67
Morgan Stanley	61746SDC0	12/11/06	12/11/13	100.000	0.000	5.1239		0.149719	0.153555	0.157489	0.161524	0.165662			54.74	57.59
Morgan Stanley	61746Y155	08/29/05	08/30/10	100.000	0.000	4.5922		0.137417	0.140572	0.144590	0.147102	0.151306			51.76	54.07
Morgan Stanley	61746Y288	06/28/05	06/30/11	100.000	0.500	4.2966		0.131205	0.133725	0.136299	0.138929	0.141615			47.69	49.55
Morgan Stanley	61746Y361	05/26/05	12/30/08	100.000	0.000	4.2515		0.131723	0.134523						47.79	
Morgan Stanley	61746Y478	04/27/05	10/30/10	100.000	1.000	4.5617		0.138568	0.141095	0.143680	0.146323	0.149027			50.65	52.53
Morgan Stanley	61746Y593	03/29/05	09/30/08	100.000	0.300	4.6586		0.144214	0.147379						39.36	
Morgan Stanley	61746Y650	02/24/05	09/01/10	100.000	0.000	4.4162		0.136947	0.139970	0.143061	0.146220	0.149449			50.58	52.84
Morgan Stanley	61746Y759	01/26/05	06/30/08	100.000	0.000	3.8766		0.120499							21.57	
Morgan Stanley	61746Y858	12/28/04	12/30/11	100.000	0.000	4.4273		0.140281	0.143387	0.146561	0.149805	0.153121			51.07	53.35
Morgan Stanley	61746YAB2	12/30/04	12/30/12	100.000	0.000	4.7234		0.150931	0.154496	0.158145	0.161879	0.165703			54.98	57.61
Morgan Stanley	617475116	11/30/07	02/20/13	100.000	0.000	4.6219		0.128387	0.129706	0.132704	0.135770	0.138908			47.02	49.14
Morgan Stanley	617475124	11/30/07	11/30/12	100.000	0.000	4.4317		0.123104	0.125832	0.128620	0.131470	0.134383			44.98	46.99
Morgan Stanley	617475173	11/16/07	05/20/09	100.000	0.000	4.4857		0.124667	0.127463	0.130322					45.62	18.11
Morgan Stanley	617475546	10/31/07	11/07/14	100.000	4.849	4.8489		0.134694	0.134694	0.134694	0.134694	0.134694			48.49	48.49
Morgan Stanley	617475579	07/31/07	07/27/12	100.000	5.518	5.5179		0.153278	0.153278	0.153278	0.153278	0.153278			55.18	55.18
Morgan Stanley	617475637	07/13/07	12/31/08	100.000	0.000	5.4068		0.152271	0.154688						56.02	
Morgan Stanley	617475652	08/31/07	02/20/12	100.000	0.000	5.2169		0.144916	0.148487	0.152360	0.156334	0.160412			53.79	56.62
Morgan Stanley	617475728	08/31/07	02/20/09	100.000	0.000	5.0536		0.140378	0.143728	0.147360					52.05	7.22
Morgan Stanley	617475769	09/28/07	03/20/09	100.000	0.000	4.8553		0.134870	0.137998	0.141348					49.77	11.17
Morgan Stanley	61747MLD1	06/29/07	12/29/10	100.000	0.000	5.4252		0.154791	0.158990	0.163302	0.167732	0.172282			56.50	59.60
Morgan Stanley	61747S140	06/28/06	06/30/08	100.000	0.000	5.5091		0.166079							29.73	
Morgan Stanley	61747S264	06/29/07	12/20/08	100.000	0.000	5.3869		0.153467	0.157600						54.30	
Morgan Stanley	61747S371	06/29/07	12/20/12	100.000	5.363	5.3629		0.148972	0.148972	0.148972	0.148972	0.148972			53.63	53.63
Morgan Stanley	61747S413	05/31/07	08/20/11	100.000	0.000	5.2996		0.148945	0.152892	0.156944	0.161102	0.165371			55.38	58.35
Morgan Stanley	61747S538	10/17/06	10/31/08	100.000	0.000	5.2613		0.154253	0.158311						46.85	
Morgan Stanley	61747S561	10/31/06	10/28/11	100.000	5.433	5.4329		0.150917	0.150917	0.150917	0.150917	0.150917			54.33	54.33
Morgan Stanley	61747S728	08/16/06	08/14/09	100.000	0.000	5.4258		0.158962	0.163274	0.167704	0.172253				59.20	38.22
Morgan Stanley	61747S850	08/31/06	08/26/11	100.000	VARIES	5.4559		0.151681	0.151714	0.151749	0.151647	0.151633			54.62	54.60
Morgan Stanley	61747W125	03/24/08	09/24/09	100.000	0.000	2.4719			0.068666	0.069515	0.070374				19.10	18.44
Morgan Stanley	61747W133	03/24/08	09/24/09	100.000	0.000	2.4719			0.068666	0.069515	0.070374				19.10	18.44
Morgan Stanley	61747W141	03/31/08	09/20/09	100.000	0.000	2.7020			0.075057	0.076015	0.077042				20.44	19.87
Morgan Stanley	61747W182	03/31/08	03/28/13	100.000	0.000	4.0410			0.112251	0.114494	0.116807	0.119167			30.63	42.07
Morgan Stanley	61747W364	01/31/08	07/20/09	100.000	0.000	3.2602			0.090563	0.091957	0.093456				30.20	18.57
Morgan Stanley	61747W380	01/18/08	04/20/09	100.000	0.000	3.5985		0.099961	0.100880	0.102695					34.65	11.19
Morgan Stanley	61747W398	01/23/08	07/23/09	100.000	0.000	3.5274			0.097984	0.099712	0.101471				33.39	20.46

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Morgan Stanley	61747W463	02/29/08	02/20/15	100.000	0.000	5.4016			0.148397	0.150552	0.157181	0.158794	45.85	57.26
Morgan Stanley	61747W513	02/29/08	08/20/09	100.000	0.000	3.1437			0.086368	0.086705	0.089528		26.56	20.54
Morgan Stanley	61747W521	02/29/08	08/20/09	100.000	0.000	3.1437			0.086368	0.086705	0.089528		26.56	20.54
Morgan Stanley	61747W745	12/31/07	06/20/09	100.000	0.000	4.4340	0.123169		0.125748	0.128536			44.86	21.72
Morgan Stanley	61747W752	12/31/07	12/31/12	100.000	4.894	4.8939	0.135944		0.135944	0.135944	0.135944	0.135944	48.94	48.94
Morgan Stanley	61747W794	12/31/07	12/31/12	100.000	0.000	4.8469	0.134638		0.137901	0.141243	0.144666	0.148172	49.06	51.47
Morgan Stanley	61747Y162	06/30/06	06/24/11	100.000	5.771	5.7709	0.160306		0.160306	0.160306	0.160306	0.160306	57.71	57.71
Morgan Stanley	61747Y394	02/23/06	02/23/10	100.000	0.000	5.2711	0.158304		0.162476	0.166759	0.171154	0.175664	58.82	61.96
Morgan Stanley	61747Y543	01/20/06	01/10/08	100.000	0.000	4.8823	0.145606						1.31	
Morgan Stanley	61747Y584	02/09/06	02/17/10	100.000	0.000	5.2162	0.156711		0.160798	0.164992	0.169295	0.173711	58.26	61.34
Morgan Stanley	61747Y733	11/28/05	05/30/09	100.000	0.000	4.8574	0.148562		0.152170	0.155866			54.36	23.22
Morgan Stanley	61747Y808	09/28/05	12/30/09	100.000	0.000	4.5818	0.140977		0.144206	0.147510	0.150890		51.34	53.56
Morgan Stanley	61747YAC9	02/13/07	12/30/08	131.800	0.000	5.2836	0.202544		0.207895				73.68	
Morgan Stanley	61747YBR5	05/31/07	11/30/10	100.000	0.000	5.2745	0.150380		0.154346	0.158416	0.162594	0.166882	55.10	58.04
Morgan Stanley	61747YBS3	06/29/07	06/29/10	100.000	0.000	5.4202	0.154643		0.158834	0.163139	0.167560	0.172101	56.44	59.54
Morgan Stanley	61747YBT1	05/29/07	09/01/14	100.000	0.000	5.6123	0.158134		0.162572	0.167134	0.171824	0.176646	58.81	62.15
Morgan Stanley	617480116	04/30/08	10/20/09	100.000	0.000	3.4541			0.095950	0.097515	0.099199		23.24	28.48
Morgan Stanley	617480173	04/30/08	11/05/14	100.000	5.627	5.6269	0.156305		0.156306	0.156306	0.156306	0.156306	37.67	56.27
Morgan Stanley	617480199	04/30/08	01/30/15	100.000	0.000	6.0537	0.168159		0.170704	0.175871	0.181194		40.91	63.97
Morgan Stanley	617480223	04/30/08	10/30/09	100.000	0.000	3.4546			0.095962	0.097620	0.099306		23.23	29.49
Morgan Stanley	617480231	04/30/08	10/30/09	100.000	0.000	3.4546			0.095962	0.097620	0.099306		23.23	29.49
Morgan Stanley	617480298	04/28/08	05/01/09	100.000	0.000	3.0016	0.083380		0.083401	0.084653			20.34	10.16
Morgan Stanley	617480306	04/28/08	07/28/09	100.000	0.000	3.0326			0.084241	0.084879	0.086167		20.57	17.80
Morgan Stanley	617480330	05/30/08	02/28/14	100.000	0.000	5.5930			0.151163	0.156676	0.158432	0.165562	33.33	58.60
Morgan Stanley	617480421	06/30/08	12/20/09	100.000	0.000	4.8509			0.134749	0.137836	0.141179		24.42	48.71
Morgan Stanley	617480439	06/30/08	12/20/09	100.000	0.000	4.8509			0.134749	0.137836	0.141179		24.42	48.71
Morgan Stanley	617480496	06/30/08	12/30/13	100.000	0.000	5.6404			0.156680	0.161099	0.165642	0.170313	28.36	58.82
Morgan Stanley	617480579	07/31/08	01/20/10	100.000	0.000	3.6189			0.100525	0.102243	0.104093		15.18	37.07
Morgan Stanley	617480603	07/31/08	01/20/10	100.000	0.000	3.6189			0.100525	0.102243	0.104093		15.18	37.07
Morgan Stanley	617480629	07/31/08	11/29/11	87.000	0.000	4.2238			0.102075	0.103502	0.105688	0.107920	15.46	37.80
Morgan Stanley	617482AA2	07/25/08	11/30/11	100.000	0.000	5.8223			0.161733	0.165002	0.169806	0.174749	25.33	60.57
Morgan Stanley	617482AL8	08/29/08	08/31/11	100.000	0.000	5.6318			0.152213	0.155625	0.157398	0.164513	19.45	58.22
Morgan Stanley	617482AM6	08/29/08	05/31/11	100.000	0.000	5.7855			0.160709	0.163059	0.167776	0.172629	19.68	59.85
Morgan Stanley	617482AN4	07/28/08	07/28/14	100.000	0.000	6.2015			0.172264	0.177606	0.183113		26.36	64.64
Morgan Stanley	617482AQ7	08/29/08	08/31/11	100.000	VARIES	5.7662			0.155843	0.159326	0.160195	0.166477	19.91	59.19
Morgan Stanley	617482AR5	08/29/08	04/04/14	100.000	0.000	5.7350			0.159308	0.160196	0.164790	0.169515	19.51	59.31
Morgan Stanley	617482AZ7	08/29/08	11/30/11	100.000	0.000	5.7597			0.159993	0.162323	0.166998	0.171807	19.59	59.57
Morgan Stanley	617483508	08/29/08	01/29/10	100.000	0.000	3.1863			0.088509	0.089684	0.091113		10.80	32.47
Morgan Stanley	61748A114	06/24/03	06/15/10	100.000	0.000	3.8194	0.125669		0.128069	0.130515	0.133007	0.135547	45.75	47.51
Morgan Stanley	61748A122	08/22/03	08/30/09	100.000	0.000	4.5989	0.154245		0.156916	0.162328	0.164215		56.99	38.81
Morgan Stanley	61748A221	12/29/06	12/23/11	100.000	5.081	5.0809	0.141139		0.141139	0.141139	0.141139	0.141139	50.81	50.81
Morgan Stanley	61748A296	11/06/06	11/30/11	100.000	0.000	5.4050	0.158937		0.163232	0.167644	0.172174	0.176827	58.26	61.45
Morgan Stanley	61748A353	11/30/06	05/20/10	100.000	0.000	5.3425	0.156212		0.160385	0.164669	0.169068	0.173584	57.33	60.44

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Morgan Stanley	61748A460	10/31/06	07/20/10	100.000	0.000	5.3335		0.153908	0.158012	0.162226	0.166552	0.170993	57.48	60.59
Morgan Stanley	61748A486	07/24/06	07/24/09	100.000	0.000	5.6119		0.164759	0.169382	0.174134	0.179021		61.62	36.23
Morgan Stanley	61748A494	07/31/06	07/20/10	100.000	0.000	5.5513		0.162640	0.167154	0.171794	0.176563	0.181463	60.84	64.26
Morgan Stanley	61748A528	06/29/06	06/30/09	100.000	0.000	5.7368		0.173496	0.178473	0.183592			63.36	32.86
Morgan Stanley	61748A585	04/28/06	04/20/10	100.000	0.000	5.4899		0.165208	0.169743	0.174403	0.179190	0.184109	60.94	64.34
Morgan Stanley	61748A742	06/01/04	03/30/12	100.000	2.800	5.2533		0.158779	0.160907	0.163090	0.165331	0.167631	57.94	59.53
Morgan Stanley	61748A775	11/25/03	12/30/10	100.000	2.000	5.9877		0.196627	0.200851	0.205201	0.209681	0.214295	71.55	74.69
Morgan Stanley	61748A874	07/29/03	12/30/09	100.000	0.000	4.3835		0.147489	0.150721	0.154025	0.157401		53.68	55.90
Morgan Stanley	61748AAA4	09/24/03	12/30/10	100.000	0.000	5.0246		0.172503	0.176837	0.181279	0.185834	0.190502	62.89	66.09
Morgan Stanley	61748AAC0	04/30/04	12/30/11	100.000	0.000	4.8871		0.162057	0.166017	0.170073	0.174229	0.178487	59.06	61.98
Morgan Stanley	61748AAD8	04/30/04	12/30/11	100.000	0.000	4.8871		0.162057	0.166017	0.170073	0.174229	0.178487	59.06	61.98
Morgan Stanley	61748AAF3	11/29/05	11/30/12	100.000	0.000	5.2402		0.161451	0.165682	0.170023	0.174477	0.179049	59.15	62.29
Morgan Stanley	61748AAG1	11/29/05	11/30/12	100.000	0.000	5.2402		0.161451	0.165682	0.170023	0.174477	0.179049	59.15	62.29
Morgan Stanley	61748AAK2	11/15/06	05/15/09	100.000	0.000	5.2075		0.152286	0.156251	0.160320			55.91	21.48
Morgan Stanley	61748AAL0	12/12/06	11/30/11	100.000	0.000	4.8724		0.139475	0.142873	0.147158	0.149919	0.154415	51.92	54.45
Morgan Stanley	61748U300	04/21/06	04/19/10	100.000	0.000	5.5592		0.167612	0.172271	0.177060	0.181982	0.187040	61.86	65.35
Morgan Stanley	61750V188	05/31/07	05/25/12	100.000	5.318	5.3179		0.147722	0.147722	0.147722	0.147722	0.147722	53.18	53.18
Morgan Stanley	61750V212	04/20/07	04/20/09	100.000	0.000	5.1084		0.145525	0.149242	0.153054			53.59	16.68
Morgan Stanley	61750V220	04/20/07	04/20/11	100.000	0.000	5.1825		0.147690	0.151517	0.155444	0.159472	0.163604	54.41	57.26
Morgan Stanley	61750V238	04/20/07	04/20/10	100.000	0.000	5.1064		0.145466	0.149180	0.152989	0.156896	0.160901	53.57	56.34
Morgan Stanley	61750V295	04/30/07	04/27/12	100.000	5.055	5.0549		0.140417	0.140417	0.140417	0.140417	0.140417	50.55	50.55
Morgan Stanley	61750V337	04/30/07	10/20/08	100.000	0.000	5.0956		0.144951	0.148644				42.56	
Morgan Stanley	61750V519	03/30/07	09/20/08	100.000	0.000	5.0736		0.144311	0.147972				38.04	
Morgan Stanley	61750V642	02/28/07	02/20/11	100.000	0.000	5.1739		0.144072	0.149424	0.151623	0.158123	0.159569	54.72	57.58
Morgan Stanley	61750V733	01/30/07	07/29/11	100.000	0.000	5.3487		0.152527	0.156606	0.160794	0.165095	0.169510	56.90	59.98
Morgan Stanley	61750V790	01/31/07	07/20/08	100.000	0.000	5.3397		0.152066	0.156126				30.99	
Morgan Stanley	61750V840	01/31/07	01/27/12	100.000	5.280	5.2799		0.146667	0.146667	0.146667	0.146667	0.146667	52.80	52.80
Multnomah County, OR	625506HH6	12/08/99	06/01/13	36.019	0.000	7.7198	303.33	0.141377	0.146834	0.152502	0.158388	0.164502	52.21	56.32
Multnomah County, OR	625506HJ2	12/08/99	06/01/14	33.298	0.000	7.7399	281.38	0.131240	0.136319	0.141594	0.147074	0.152766	48.47	52.30
Multnomah County, OR	625506HK9	12/08/99	06/01/15	30.863	0.000	7.7399	260.80	0.121643	0.126350	0.131240	0.136319	0.141594	44.93	48.47
Multnomah County, OR	625506HL7	12/08/99	06/01/16	28.606	0.000	7.7399	241.73	0.112747	0.117110	0.121643	0.126350	0.131240	41.64	44.93
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7400	178.41	0.083212	0.086432	0.089777	0.093252	0.096860	30.73	33.16
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7400	165.36	0.077127	0.080112	0.083212	0.086432	0.089777	28.49	30.73
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7400	153.27	0.071487	0.074253	0.077127	0.080112	0.083212	26.40	28.49
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7399	142.06	0.066259	0.068823	0.071487	0.074253	0.077127	24.47	26.40
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	131.67	0.061414	0.063790	0.066259	0.068823	0.071487	22.68	24.47
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7400	122.04	0.056922	0.059125	0.061413	0.063790	0.066259	21.02	22.68
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	113.12	0.052760	0.054802	0.056922	0.059125	0.061414	19.49	21.02
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	104.84	0.048902	0.050794	0.052760	0.054802	0.056922	18.06	19.49
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7399	97.18	0.045326	0.047080	0.048902	0.050794	0.052760	16.74	18.06
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7399	90.07	0.042011	0.043637	0.045326	0.047080	0.048902	15.52	16.74
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	83.48	0.038938	0.040445	0.042010	0.043636	0.045325	14.38	15.52
Muzak Holdings Finance	62844VAC5	03/18/99	03/15/10	53.328	VARIABLE	12.9997		0.361106	0.361106	0.361105	0.361105	0.361105	130.00	130.00

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009		
Nabors Industries, Inc.	629568AE6	02/05/01	02/05/21*	60.841	0.000	2.5000	113.88	0.049656	0.050277						9.33*	
Nabors Industries, Inc.	629568AF3	02/05/01	02/05/21*	60.841	0.000	2.5000	113.88	0.049656	0.050277						9.33*	
Nanogen, Inc.	630075AA7	08/27/07	08/27/10	72.000	6.250	18.9017		0.378036	0.397356	0.418502	0.441646	0.466978			144.59	160.84
Nash Finch Company	631158AC6	03/15/05	03/15/35	46.611	VARIABLES	8.0045		0.116278	0.119117	0.122070	0.125142	0.128336			42.99	45.16
Nash Finch Company	631158AD4	03/15/05	03/15/35	46.611	VARIABLES	8.0045		0.116278	0.119117	0.122070	0.125142	0.128336			42.99	45.16
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138		0.019873	0.019932	0.020014	0.020095	0.020177			6.47	7.22
National Rural Utilities	637432KX2	02/06/08	12/15/09	98.633	0.000	0.7419		0.020323	0.020383	0.020458	0.020534				6.62	7.05
National Rural Utilities	637432KY0	02/06/08	12/15/10	97.850	0.000	0.7617		0.020700	0.020762	0.020841	0.020921	0.021000			6.74	7.52
National Rural Utilities	637432KZ7	02/06/08	12/15/11	96.997	0.000	0.7917		0.021332	0.021394	0.021478	0.021563	0.021649			6.95	7.75
National Rural Utilities	637432LA1	02/06/08	12/15/12	96.936	0.000	0.6415		0.017268	0.017314	0.017370	0.017425	0.017481			5.62	6.26
National Rural Utilities	637432LB9	02/06/08	12/15/13	96.036	0.000	0.6915		0.018448	0.018495	0.018559	0.018623	0.018688			6.01	6.69
National Rural Utilities	637432LC7	02/06/08	12/15/14	93.808	0.000	0.9341		0.024339	0.024423	0.024537	0.024652	0.024767			7.93	8.86
National Rural Utilities	637432LD5	02/06/08	12/15/15	93.011	0.000	0.9240		0.023873	0.023954	0.024065	0.024176	0.024288			7.78	8.69
National Rural Utilities	637432LE3	02/06/08	12/15/16	92.647	0.000	0.8640		0.022235	0.022304	0.022401	0.022497	0.022595			7.24	8.08
National Rural Utilities	637432LF0	02/06/08	12/15/17	92.124	0.000	0.8338		0.021331	0.021402	0.021491	0.021581	0.021671			6.95	7.76
National Rural Utilities	637432LG8	02/06/08	12/15/18	91.459	0.000	0.8238		0.020929	0.020993	0.021080	0.021166	0.021254			6.82	7.61
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339		0.020986	0.021050	0.021138	0.021226	0.021314			6.83	7.63
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8138		0.020363	0.020425	0.020508	0.020591	0.020675			6.63	7.40
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8238		0.020419	0.020481	0.020565	0.020650	0.020735			6.65	7.42
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8538		0.020893	0.020963	0.021052	0.021142	0.021232			6.81	7.60
Network Associates, Inc.	640938AA4	02/13/98	02/13/18	39.106	0.000	4.7500	230.90	0.080597	0.082511	0.084471	0.086477	0.088531			29.89	31.33
NJ Econ Dev Auth	64578JAA4	12/22/05	07/01/15	60.170	0.000	5.4048	68.63	0.100640	0.103360	0.106153	0.109022				36.72	38.73
NJ Econ Dev Auth	64578JAB2	12/22/05	07/01/16	56.811	0.000	5.4449	65.30	0.095803	0.098411	0.101091	0.103843				34.96	36.89
NJ Econ Dev Auth	64578JAC0	12/22/05	07/01/17	53.569	0.000	5.4898	62.10	0.091162	0.093664	0.096235	0.098877				33.27	35.12
NJ Econ Dev Auth	64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5399	59.03	0.086699	0.089100	0.091568	0.094105				31.64	33.42
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5748	56.00	0.082283	0.084577	0.086934	0.089358				30.03	31.73
NJ Econ Dev Auth	64578JAF3	09/07/07	07/01/15	62.947	0.000	6.0088	11.98	0.107066	0.110283	0.113596	0.117009				39.12	41.51
NJ Econ Dev Auth	64578JAG1	09/07/07	07/01/16	59.024	0.000	6.0689	11.34	0.101416	0.104494	0.107665	0.110932				37.06	39.35
NJ Econ Dev Auth	64578JAH9	09/07/07	07/01/17	55.019	0.000	6.1789	10.77	0.096281	0.099255	0.102322	0.105483				35.20	37.40
NJ Econ Dev Auth	64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689	10.18	0.091077	0.093932	0.096877	0.099913				33.30	35.42
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	9.60	0.085909	0.088632	0.091441	0.094340				31.42	33.44
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	9.05	0.081053	0.083671	0.086373	0.089163				29.65	31.60
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5092	8.51	0.076150	0.078629	0.081188	0.083830				27.86	29.70
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4992	7.98	0.071416	0.073737	0.076133	0.078607				26.13	27.85
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5092	7.48	0.066994	0.069174	0.071425	0.073750				24.51	26.13
NJ Econ Dev Auth	645913AL8	06/30/97	02/15/08	47.236	0.000	7.1838	519.16	0.192632							8.48	
NJ Econ Dev Auth	645913AM6	06/30/97	02/15/09	43.647	0.000	7.2590	486.74	0.181188	0.187764	0.194579					68.23	8.56
NJ Econ Dev Auth	645913AN4	06/30/97	02/15/10	40.322	0.000	7.3241	455.31	0.169964	0.176188	0.182641	0.189329	0.196263			64.03	68.81
NJ Econ Dev Auth	645913AP9	06/30/97	02/15/11	37.204	0.000	7.3892	425.34	0.159222	0.165105	0.171205	0.177530	0.184089			60.01	64.52
NJ Econ Dev Auth	645913AQ7	06/30/97	02/15/12	34.381	0.000	7.4342	396.43	0.148690	0.154217	0.159949	0.165895	0.172061			56.05	60.30
NJ Econ Dev Auth	645913AR5	06/30/97	02/15/13	31.673	0.000	7.4942	369.37	0.138896	0.144101	0.149500	0.155103	0.160914			52.38	56.38

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
NJ Econ Dev Auth	645913AS3	06/30/97	02/15/14	29.262	0.000	7.5292	343.50	0.129362	0.134232	0.139286	0.144529	0.149970	48.80	52.54
NJ Econ Dev Auth	645913AT1	06/30/97	02/15/15	27.085	0.000	7.5492	319.14	0.120291	0.124832	0.129544	0.134434	0.139508	45.38	48.87
NJ Econ Dev Auth	645913AU8	06/30/97	02/15/16	25.082	0.000	7.5644	296.38	0.111785	0.116013	0.120401	0.124955	0.129681	42.18	45.43
NJ Econ Dev Auth	645913AV6	06/30/97	02/15/17	23.177	0.000	7.5895	275.15	0.103891	0.107834	0.111926	0.116173	0.120581	39.20	42.23
NJ Econ Dev Auth	645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	255.36	0.096477	0.100145	0.103953	0.107905	0.112008	36.41	39.23
NJ Econ Dev Auth	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	236.96	0.089548	0.092955	0.096492	0.100163	0.103974	33.79	36.42
NJ Econ Dev Auth	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6144	219.88	0.083109	0.086273	0.089557	0.092967	0.096507	31.37	33.80
NJ Econ Dev Auth	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6194	204.00	0.077125	0.080063	0.083113	0.086280	0.089567	29.11	31.37
NJ Econ Dev Auth	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6244	189.26	0.071565	0.074293	0.077125	0.080065	0.083118	27.01	29.11
NJ Econ Dev Auth	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6294	175.56	0.066399	0.068932	0.071562	0.074292	0.077126	25.06	27.01
NJ Econ Dev Auth	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6346	162.83	0.061600	0.063952	0.066393	0.068927	0.071559	23.25	25.06
NJ Econ Dev Auth	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6397	151.02	0.057142	0.059325	0.061591	0.063944	0.066387	21.57	23.25
NJ Econ Dev Auth	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6446	140.05	0.053003	0.055028	0.057132	0.059316	0.061583	20.01	21.57
New Omaha Holdings Corp.	647579AA9	09/24/07	09/30/16	100.000	VARIES	11.4999		0.320056	0.338459	0.357921	0.378501	0.400265	121.98	136.41
The City of New York	649654NL0	05/27/93	05/15/08	29.863	0.000	8.2398	671.91	0.219827					29.46	
The City of New York	649655LL9	05/27/93	05/15/09	27.086	0.000	8.3497	623.10	0.205155	0.213720	0.222643			76.20	29.83
The City of New York	649655LN5	05/27/93	05/15/10	24.595	0.000	8.4398	576.11	0.190669	0.198715	0.207100	0.215840	0.224948	70.84	76.95
Nexstar Fin Hldgs Inc	65335BAD6	03/27/03	04/01/13	57.442	VARIES	11.3746		0.298963	0.315966	0.315966	0.315965	0.315965	112.22	113.75
Nexstar Fin Hldgs Inc	65335BAE4	03/27/03	04/01/13	57.442	VARIES	11.3746		0.298963	0.315966	0.315966	0.315965	0.315965	112.22	113.75
Nexstar Fin Hldgs Inc	65335BAF1	03/27/03	04/01/13	57.442	VARIES	11.3746		0.298963	0.315966	0.315966	0.315965	0.315965	112.22	113.75
NorAm Energy Corporation	655419AC3	06/17/96	03/15/12	80.000	6.000	8.2985	119.82	0.044284	0.046121	0.048035	0.050028	0.052104	16.67	18.08
Northwest Airlines, Inc.	667281AQ2	12/12/03	04/01/09	85.817	10.500	14.4146	98.60	0.088251	0.094612	0.101431			34.10	9.13
NOVA Gas Transmission	66978QAD3	10/17/95	10/17/25	100.000	VARIES	6.8663		0.024213	0.024105	0.024127	0.023881	0.023893	8.84	8.74
Novell, Inc.	670006AB1	11/10/06	07/15/09	97.665	VARIES	4.2615		0.112617	0.111973	0.114063	0.116198		40.67	22.51
Novell, Inc.	670006AC9	11/10/06	07/15/09	97.665	VARIES	4.2615		0.112617	0.111973	0.114063	0.116198		40.67	22.51
Novi, Michigan	670012ZK2	10/11/95	10/01/08	93.268	6.250	7.0504	61.59	0.020746	0.021477				5.73	
Novi, Michigan	670012ZL0	10/11/95	10/01/09	90.349	6.000	7.1003	78.72	0.026584	0.027528	0.028505	0.029517		9.91	7.88
Ocean Star 2004 PLC	675067AF9	10/07/04	11/13/10*	100.000	VARIES	N/A		0.117882	0.115626				25.85*	
Omnicom Group, Inc.	681919AH9	02/07/01	02/07/31	100.000	VARIES	6.7111		0.285305	0.293875	0.302732	0.311886	0.321348	106.76	113.31
Omnicom Group, Inc.	681919AJ5	02/07/01	02/07/31	100.000	VARIES	6.7111		0.285305	0.293875	0.302732	0.311886	0.321348	106.76	113.31
Omnicom Group, Inc.	681919AK2	02/07/01	02/07/31	100.000	VARIES	6.7111		0.285305	0.293875	0.302732	0.311886	0.321348	106.76	113.31
Omnicom Group, Inc.	681919AL0	03/06/02	07/31/32	102.250	VARIES	6.6935		0.265515	0.276385	0.281511	0.294718	0.298595	101.62	107.77
Omnicom Group, Inc.	681919AM8	03/06/02	07/31/32	102.250	VARIES	6.6935		0.265515	0.276385	0.281511	0.294718	0.298595	101.62	107.77
Omnicom Group, Inc.	681919AN6	06/10/03	06/15/33	100.000	VARIES	4.6001		0.156902	0.160511	0.164203	0.167979	0.171843	57.25	59.91
Omnicom Group, Inc.	681919AP1	06/10/03	06/15/33	100.000	VARIES	4.6001		0.156902	0.160511	0.164203	0.167979	0.171843	57.25	59.91
Omnicom Group, Inc.	681919AQ9	06/30/06	07/01/38	100.000	VARIES	7.3396		0.227205	0.235543	0.244187	0.253149		83.29	89.52
Omnicom Group, Inc.	681919AR7	06/10/03	06/15/33	100.000	VARIES	4.6001		0.156902	0.160511	0.164203	0.167979	0.171843	57.25	59.91
Omnicom Group, Inc.	681919AT3	06/30/06	07/01/38	100.000	VARIES	7.3396		0.227205	0.235543	0.244187	0.253149		83.29	89.52
Omnicom Group, Inc.	681919AU0	06/30/06	07/01/38	100.000	VARIES	7.3396		0.227205	0.235543	0.244187	0.253149		83.29	89.52
Oneok, Inc.	682680400	01/28/03	02/16/08	100.000	VARIES	4.9044		0.137081					6.17	
Oneok, Inc.	682680AP8	01/28/03	02/16/08	100.000	VARIES	4.9044		0.137081					6.17	

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Orange County, CA	68428LAV6	06/12/96	09/01/11	29.734	0.000	8.1288	449.44	0.164175	0.170848	0.177792	0.185018	0.192538	61.94	67.08
Orange County, CA	68428LAW4	06/12/96	09/01/12	27.201	0.000	8.1888	415.72	0.152281	0.158516	0.165007	0.171763	0.178795	57.47	62.27
Orange County, CA	68428LAX2	06/12/96	09/01/13	25.020	0.000	8.2089	383.80	0.140719	0.146495	0.152507	0.158767	0.165284	53.11	57.56
Orange County, CA	68428LAY0	06/12/96	09/01/10	32.377	0.000	8.0887	485.78	0.177120	0.184284	0.191737	0.199491	0.207559	66.81	72.32
Orange County, CA	68428LAZ7	06/12/96	09/01/14	23.005	0.000	8.2290	354.19	0.129983	0.135332	0.140900	0.146697	0.152733	49.07	53.19
Orange County, CA	68428LBA1	06/12/96	09/01/15	21.183	0.000	8.2391	326.75	0.119967	0.124909	0.130055	0.135413	0.140991	45.29	49.10
Orange County, CA	68428LBB9	06/12/96	09/01/16	19.464	0.000	8.2591	301.33	0.110739	0.115312	0.120074	0.125032	0.130196	41.81	45.33
Orange County, CA	68428LBT0	03/03/97	09/01/11	34.929	0.000	7.3901	417.19	0.153563	0.159237	0.165121	0.171222	0.177549	57.69	62.03
Orange County, CA	68428LBU7	04/01/97	09/01/12	30.602	0.000	7.8293	392.89	0.148134	0.153933	0.159959	0.166221	0.172728	55.79	60.24
Orange County, CA	68428LBV5	04/01/97	09/01/13	28.339	0.000	7.8295	363.84	0.137185	0.142556	0.148136	0.153935	0.159962	51.67	55.79
Orange County, CA	68428LBW3	01/17/97	09/01/14	26.499	0.000	7.6793	340.20	0.125873	0.130707	0.135725	0.140937	0.146348	47.37	51.07
Orange County, CA	68428L BX1	04/01/97	09/01/15	24.175	0.000	7.8595	312.10	0.117830	0.122460	0.127273	0.132274	0.137472	44.39	47.94
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	7.7493	292.57	0.108590	0.112797	0.117168	0.121708	0.126423	40.88	44.11
Orange County, CA	68428LBZ6	01/17/97	09/01/17	20.762	0.000	7.7695	271.08	0.100706	0.104618	0.108682	0.112904	0.117290	37.92	40.92
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7795	251.13	0.093336	0.096967	0.100739	0.104657	0.108728	35.14	37.93
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	232.75	0.086467	0.089826	0.093315	0.096940	0.100706	32.55	35.13
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7796	215.58	0.080123	0.083240	0.086478	0.089842	0.093336	30.17	32.56
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7694	199.84	0.074240	0.077124	0.080121	0.083233	0.086466	27.95	30.17
Orange County, CA	68428LCH5	01/17/97	09/01/08	43.315	0.000	7.3289	520.13	0.189443	0.196385				46.72	
Orange County, CA	68428LCJ1	01/17/97	09/01/09	39.915	0.000	7.4091	486.79	0.177941	0.184532	0.191369	0.198458		66.86	47.20
Orange County, CA	68428LCK8	01/17/97	09/01/10	36.871	0.000	7.4592	454.01	0.166331	0.172535	0.178970	0.185644	0.192568	62.51	67.26
Oregon Community College	68583RAE2	04/23/03	06/30/08	82.583	0.000	3.7234	155.99	0.101539					18.18	
Oregon Community College	68583RAF9	04/23/03	06/30/09	77.449	0.000	4.1731	165.54	0.108958	0.111231	0.113552			39.64	20.33
Oregon Community College	68583RAG7	04/23/03	06/30/10	72.765	0.000	4.4727	167.77	0.111237	0.113724	0.116268	0.118868	0.121526	40.50	42.33
Oregon Community College	68583RAH5	04/23/03	06/30/11	68.075	0.000	4.7525	167.77	0.112002	0.114663	0.117388	0.120178	0.123033	40.81	42.77
Oregon Community College	68583RAJ1	04/23/03	06/30/12	63.740	0.000	4.9623	164.76	0.110558	0.113301	0.116113	0.118994	0.121946	40.30	42.32
Oregon Community College	68583RAK8	04/23/03	06/30/13	59.557	0.000	5.1521	160.49	0.108188	0.110975	0.113834	0.116767	0.119775	39.46	41.51
Oregon Community College	68583RAL6	04/23/03	06/30/14	55.504	0.000	5.3320	155.38	0.105206	0.108011	0.110891	0.113847	0.116882	38.38	40.46
Oregon Community College	68583RAM4	04/23/03	06/30/15	51.363	0.000	5.5419	150.13	0.102166	0.104997	0.107906	0.110896	0.113969	37.29	39.39
Oregon Community College	68583RAN2	04/23/03	06/30/16	47.583	0.000	5.7117	143.86	0.098304	0.101111	0.103999	0.106969	0.110024	35.90	37.98
Oregon Community College	68583RAP7	04/23/03	06/30/17	44.239	0.000	5.8317	136.91	0.093828	0.096564	0.099379	0.102277	0.105259	34.28	36.30
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	130.00	0.089367	0.092031	0.094775	0.097600	0.100509	32.66	34.63
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0714	122.99	0.084775	0.087349	0.090001	0.092733	0.095548	30.99	32.90
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1514	116.02	0.080124	0.082589	0.085129	0.087747	0.090446	29.29	31.12
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	109.25	0.075576	0.077927	0.080351	0.082850	0.085427	27.64	29.38
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	102.74	0.071141	0.073368	0.075665	0.078033	0.080476	26.02	27.67
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	96.58	0.066893	0.068991	0.071154	0.073385	0.075686	24.46	26.02
Oregon Sch Brds Assoc	686053AF6	10/31/02	06/30/08	80.119	0.000	3.9493	179.55	0.107579					19.26	
Oregon Sch Brds Assoc	686053AG4	10/31/02	06/30/09	75.501	0.000	4.2593	183.84	0.111067	0.113432	0.115848			40.41	20.74
Oregon Sch Brds Assoc	686053AH2	10/31/02	06/30/10	70.827	0.000	4.5493	185.48	0.112929	0.115497	0.118124	0.120811	0.123559	41.12	43.01
Oregon Sch Brds Assoc	686053AJ8	10/31/02	06/30/11	66.180	0.000	4.8194	184.78	0.113319	0.116050	0.118846	0.121710	0.124643	41.29	43.31
Oregon Sch Brds Assoc	686053AK5	10/31/02	06/30/12	62.040	0.000	4.9992	180.46	0.111200	0.113979	0.116829	0.119749	0.122742	40.54	42.59
Oregon Sch Brds Assoc	686053AL3	10/31/02	06/30/13	57.955	0.000	5.1793	175.41	0.108601	0.111413	0.114298	0.117258	0.120295	39.61	41.69



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Oregon Sch Brds Assoc	686053AM1	10/31/02	06/30/14	53.950	0.000	5.3594	169.69	0.105564	0.108393	0.111297	0.114280	0.117342	38.52	40.61
Oregon Sch Brds Assoc	686053AN9	10/31/02	06/30/15	50.233	0.000	5.5093	163.01	0.101806	0.104611	0.107493	0.110454	0.113496	37.16	39.24
Oregon Sch Brds Assoc	686053AP4	10/31/02	06/30/16	46.574	0.000	5.6694	156.12	0.097918	0.100693	0.103548	0.106483	0.109501	35.76	37.81
Oregon Sch Brds Assoc	686053AQ2	10/31/02	06/30/17	43.110	0.000	5.8193	148.87	0.093735	0.096463	0.099270	0.102158	0.105130	34.24	36.26
Oregon Sch Brds Assoc	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9294	141.22	0.089177	0.091821	0.094544	0.097346	0.100233	32.59	34.55
Oregon Sch Brds Assoc	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0194	133.56	0.084539	0.087083	0.089704	0.092404	0.095185	30.90	32.78
Oregon Sch Brds Assoc	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	126.04	0.079950	0.082388	0.084901	0.087490	0.090158	29.23	31.04
Oregon Sch Brds Assoc	686053BX6	04/21/03	06/30/08	82.583	0.000	3.7194	156.01	0.101431					18.16	
Oregon Sch Brds Assoc	686053BY4	04/21/03	06/30/09	77.449	0.000	4.1693	165.60	0.108865	0.111134	0.113451			39.60	20.31
Oregon Sch Brds Assoc	686053BZ1	04/21/03	06/30/10	72.765	0.000	4.4692	167.85	0.111159	0.113643	0.116183	0.118779	0.121433	40.47	42.30
Oregon Sch Brds Assoc	686053CA5	04/21/03	06/30/11	68.075	0.000	4.7492	167.87	0.111938	0.114596	0.117317	0.120103	0.122955	40.78	42.74
Oregon Sch Brds Assoc	686053CB3	04/21/03	06/30/12	63.740	0.000	4.9593	164.87	0.110505	0.113245	0.116053	0.118931	0.121880	40.28	42.30
Oregon Sch Brds Assoc	686053CC1	04/21/03	06/30/13	59.557	0.000	5.1493	160.60	0.108145	0.110929	0.113785	0.116715	0.119720	39.44	41.50
Oregon Sch Brds Assoc	686053CD9	04/21/03	06/30/14	55.504	0.000	5.3293	155.50	0.105171	0.107974	0.110851	0.113805	0.116837	38.37	40.44
Oregon Sch Brds Assoc	686053CE7	04/21/03	06/30/15	51.363	0.000	5.5394	150.25	0.102137	0.104966	0.107874	0.110861	0.113932	37.28	39.38
Oregon Sch Brds Assoc	686053CF4	04/21/03	06/30/16	47.583	0.000	5.7092	143.99	0.098282	0.101087	0.103973	0.106941	0.109994	35.89	37.97
Oregon Sch Brds Assoc	686053CG2	04/21/03	06/30/17	44.239	0.000	5.8294	137.04	0.093811	0.096545	0.099359	0.102255	0.105235	34.27	36.30
Oregon Sch Brds Assoc	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9593	130.12	0.089354	0.092017	0.094759	0.097582	0.100490	32.65	34.63
Oregon Sch Brds Assoc	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	123.11	0.084766	0.087338	0.089989	0.092719	0.095533	30.98	32.89
Oregon Sch Brds Assoc	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	116.13	0.080118	0.082581	0.085120	0.087737	0.090435	29.29	31.12
Oregon Sch Brds Assoc	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2193	109.36	0.075572	0.077922	0.080345	0.082843	0.085419	27.63	29.38
Oregon Sch Brds Assoc	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2594	102.85	0.071138	0.073364	0.075661	0.078029	0.080471	26.01	27.67
Oregon Sch Brds Assoc	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	96.68	0.066892	0.068989	0.071152	0.073382	0.075682	24.46	26.02
PMA Capital Corporation	693419AA1	10/21/02	09/30/22	100.000	VARIABLES	7.5516		0.245863	0.250372	0.256453	0.259907	0.266402	91.80	95.16
Panamsat Holding Corp.	69831YAA3	10/19/04	11/01/14*	60.103	VARIABLES	10.3740		0.235403	0.247614				39.89*	
Panamsat Holding Corp.	69831YAB1	10/19/04	11/01/14*	60.103	VARIABLES	10.3740		0.235403	0.247614				39.89*	
Paterson, City of	7031302A1	04/11/03	04/01/15	51.501	0.000	5.6199	154.15	0.103015	0.105909	0.108885	0.111945	0.115091	38.13	40.31
Paterson, City of	7031302B9	04/11/03	04/01/16	47.811	0.000	5.7699	147.40	0.098829	0.101680	0.104614	0.107632	0.110737	36.61	38.76
Paterson, City of	7031302C7	04/11/03	04/01/17	44.317	0.000	5.9099	140.37	0.094402	0.097191	0.100063	0.103020	0.106064	35.00	37.10
Paterson, City of	7031302Z1	04/11/03	04/01/08	82.728	0.000	3.8498	163.28	0.104920					9.44	
Paterson, City of	7031302Z49	04/11/03	04/01/09	77.835	0.000	4.2398	170.61	0.110590	0.112935	0.115329			40.66	10.38
Paterson, City of	703130Z56	04/11/03	04/01/10	72.826	0.000	4.5999	174.53	0.114043	0.116666	0.119349	0.122095	0.124903	42.01	43.96
Paterson, City of	703130Z64	04/11/03	04/01/11	68.193	0.000	4.8599	173.64	0.114114	0.116887	0.119727	0.122637	0.125617	42.09	44.16
Paterson, City of	703130Z72	04/11/03	04/01/12	63.812	0.000	5.0698	170.27	0.112422	0.115271	0.118193	0.121190	0.124262	41.50	43.64
Paterson, City of	703130Z80	04/11/03	04/01/13	59.701	0.000	5.2398	165.25	0.109514	0.112383	0.115327	0.118349	0.121449	40.46	42.61
Paterson, City of	703130Z98	04/11/03	04/01/14	55.492	0.000	5.4399	160.16	0.106605	0.109505	0.112484	0.115543	0.118686	39.43	41.60
Peoria, IL SD #150	713040FA6	08/15/05	01/01/11	77.688	0.000	4.7492	91.77	0.114596	0.117317	0.120103	0.122955		41.74	43.75
Peoria, IL SD #150	713040FB4	08/15/05	01/01/12	73.711	0.000	4.8393	88.80	0.111023	0.113710	0.116461	0.119279		40.45	42.43
Peoria, IL SD #150	713040FC2	08/15/05	01/01/13	69.865	0.000	4.9194	85.63	0.107171	0.109808	0.112509	0.115276		39.06	41.00
Peoria County, Illinois	713165EG9	06/01/04	12/01/08	107.011	VARIABLES	4.6996		0.132815	0.131694				43.63	
Peoria County, Illinois	713165EH7	06/01/04	12/01/09	108.053	VARIABLES	4.7723		0.136885	0.135842	0.134776	0.133683		49.03	44.28

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009		
Petro Stopping Centers	71646DAE2	07/23/99	08/01/08	36.636	VARIABLES	18.6946		0.502499	0.510522						106.97	
Petro Stopping Centers	71646DAJ1	02/09/04	04/30/14	93.312	5.000	N/A		0.178564	0.184818	0.191336	0.198130	0.196005			66.18	70.38
Petro Stopping Centers	71646DAK8	02/09/04	04/30/14	100.000	5.000	N/A		0.178564	0.184818	0.191336	0.198130	0.196005			66.18	70.38
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	151.97	0.062744	0.064843	0.067012	0.069253	0.071569			23.29	24.87
Philadelphia Authority	71781LAQ2	02/03/99	04/15/12	43.760	0.000	6.3590	327.03	0.133275	0.137513	0.141885	0.146397	0.151051			49.40	52.59
Philadelphia Authority	71781LAR0	02/03/99	04/15/13	40.766	0.000	6.4191	308.36	0.125967	0.130010	0.134183	0.138490	0.142934			46.70	49.75
Philadelphia Authority	71781LAS8	02/03/99	04/15/14	37.933	0.000	6.4792	290.40	0.118910	0.122762	0.126739	0.130845	0.135084			44.10	47.00
Philadelphia Authority	71781LAT6	02/03/99	04/15/15	35.256	0.000	6.5392	273.14	0.112108	0.115774	0.119559	0.123468	0.127505			41.58	44.35
Philadelphia Authority	71781LAU3	02/03/99	04/15/16	32.784	0.000	6.5893	256.51	0.105491	0.108967	0.112557	0.116265	0.120096			39.14	41.76
Philadelphia Authority	71781LAV1	02/03/99	04/15/17	30.618	0.000	6.6093	240.51	0.098987	0.102258	0.105637	0.109128	0.112734			36.73	39.20
Philadelphia Authority	71781LAW9	02/03/99	04/15/18	28.637	0.000	6.6193	225.39	0.092801	0.095872	0.099045	0.102324	0.105710			34.44	36.75
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	211.18	0.087019	0.089908	0.092892	0.095976	0.099162			32.29	34.47
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6494	197.81	0.081541	0.084252	0.087053	0.089948	0.092938			30.26	32.31
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6494	185.28	0.076378	0.078917	0.081541	0.084252	0.087053			28.35	30.26
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6594	173.50	0.071549	0.073931	0.076393	0.078937	0.081565			26.55	28.35
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	162.43	0.067012	0.069247	0.071556	0.073942	0.076408			24.87	26.56
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	142.37	0.058760	0.060722	0.062750	0.064846	0.067012			21.81	23.29
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	133.23	0.055007	0.056847	0.058748	0.060713	0.062744			20.42	21.81
Phoenix Cos Inc	71902EAA7	12/20/02	02/16/08	100.000	VARIABLES	7.4104		0.207098							9.32	
Pittsburgh, PA	7252086B3	03/14/97	03/01/24	47.086	VARIABLES	7.3997		0.199733	0.199826	0.199922	0.200022	0.200126			71.94	72.01
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIABLES	7.7502		0.242912	0.249096	0.255520	0.262192	0.269123			89.90	94.63
Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIABLES	7.7502		0.242912	0.249096	0.255520	0.262192	0.269123			89.90	94.63
Pliant Corporation	729136AG6	02/17/04	06/15/09	73.627	VARIABLES	11.1182		0.308870	0.308861	0.308851					111.19	50.65
Pliant Corporation	729136AH4	02/17/04	06/15/09	73.627	VARIABLES	11.1182		0.308870	0.308861	0.308851					111.19	50.65
Pliant Corporation	729136AJ0	02/17/04	06/15/09	73.627	VARIABLES	11.1182		0.308870	0.308861	0.308851					111.19	50.65
Pope & Talbot, Inc.	732827AC4	07/30/02	06/01/13	86.415	8.375	10.5037	49.61	0.033674	0.035443	0.037304	0.039263	0.041325			12.55	13.90
Pope & Talbot, Inc.	732827AD2	07/30/02	06/01/13	86.415	8.375	10.5037	49.61	0.033674	0.035443	0.037304	0.039263	0.041325			12.55	13.90
Presidio ISD	741020DW8	05/14/98	02/15/12	38.054	0.000	7.1489	368.14	0.144765	0.149939	0.155299	0.160850	0.166600			54.48	58.44
Presidio ISD	741020DX6	05/14/98	02/15/13	35.472	0.000	7.1490	343.18	0.134947	0.139771	0.144767	0.149942	0.155301			50.78	54.48
Presidio ISD	741020DY4	05/14/98	02/15/14	33.066	0.000	7.1490	319.90	0.125793	0.130290	0.134947	0.139771	0.144767			47.34	50.78
Presidio ISD	741020DZ1	05/14/98	02/15/15	30.822	0.000	7.1492	298.20	0.117262	0.121454	0.125795	0.130292	0.134949			44.13	47.34
Presidio ISD	741020EA5	05/14/98	02/15/16	28.486	0.000	7.1992	278.21	0.109621	0.113567	0.117655	0.121891	0.126278			41.27	44.29
Presidio ISD	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	259.22	0.102136	0.105812	0.109621	0.113567	0.117655			38.45	41.27
Presidio ISD	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1993	241.52	0.095162	0.098588	0.102137	0.105813	0.109622			35.82	38.45
Presidio ISD	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	224.88	0.088786	0.092004	0.095339	0.098794	0.102375			33.43	35.90
Presidio ISD	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2493	209.43	0.082683	0.085680	0.088786	0.092004	0.095339			31.14	33.43
Presidio ISD	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2493	195.03	0.077000	0.079791	0.082683	0.085680	0.088786			29.00	31.14
Presidio ISD	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	181.62	0.071707	0.074307	0.077000	0.079791	0.082683			27.00	29.00
Pride International Inc.	74153QAC6	03/28/03	05/15/33*	100.000	VARIABLES	8.2500		0.292263							39.16*	
Pride International Inc.	74153QAD4	03/28/03	05/15/33*	100.000	VARIABLES	8.2500		0.292263							39.16*	
Primus Telecom IHC, Inc.	74163XAD7	05/20/08	05/20/11	89.500	14.250	19.0014			0.076563	0.083837	0.091802	0.100524			17.22	32.30

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	114.83	0.049656	0.050277	0.050906	0.051542	0.052186	18.19	18.65
Proassurance Corporation	74267CAA4	07/07/03	06/30/23*	97.250	VARIES	N/A		0.296308	0.304532				55.17*	
Proassurance Corporation	74267CAB2	07/07/03	06/30/23*	97.250	VARIES	N/A		0.296308	0.304532				55.17*	
Providian Financial Corp	74406AAC6	05/27/03	05/15/08	100.000	4.000	10.9979		0.424724					56.91	
Providian Financial Corp	74406AAD4	03/19/04	03/15/16	100.000	VARIES	9.4998		0.335584	0.347895	0.360792	0.374301	0.388451	125.70	135.25
Providian Financial Corp	74406QAM9	05/08/95	06/02/25	62.648	5.000	8.4383	62.63	0.022484	0.023433	0.024422	0.025452	0.026526	8.32	9.04
Prudential Financial, Inc	744320AH5	12/12/07	06/15/09	98.875	3.516	4.2942	.39	0.020282	0.020718	0.021162			7.39	3.47
Prudential Financial, Inc	744320AJ1	12/12/07	06/15/09	98.875	3.516	4.2942	.39	0.020282	0.020718	0.021162			7.39	3.47
PURE Mortgages 2004	74622TAF6	12/10/04	11/30/09	100.000	VARIES	4.6580		0.124174	0.123320	0.122431	0.121609		44.49	40.13
QBE Funding Trust II	747271AA2	09/10/02	04/15/22	55.100	0.000	3.0644	96.57	0.054770	0.055609	0.056461	0.057326	0.058205	20.00	20.61
QBE Funding Trust	74729CAA6	04/15/02	04/15/22	59.358	0.000	2.6249	95.35	0.049957	0.050613	0.051277	0.051950	0.052632	18.20	18.68
QBE Funding Trust III	74729LAA6	09/24/04	09/24/24	67.165	0.000	2.0000	45.16	0.039610	0.040006	0.040406	0.040810	0.041218	14.41	14.70
Quebecor Media, Inc.	74819RAH9	10/05/07	03/15/16	93.750	7.750	8.8148	1.23	0.014276	0.014835	0.015489	0.016171	0.016884	5.37	5.85
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7504		0.213921	0.219382	0.225028	0.230864	0.236897	78.66	82.77
Quicksilver Resources	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7504		0.213921	0.219382	0.225028	0.230864	0.236897	78.66	82.77
R H Donnelley Corp.	74955WAC3	01/27/06	01/15/13	90.981	6.875	8.6239	19.92	0.030536	0.031853	0.033226	0.034659	0.036153	11.68	12.71
R H Donnelley Corp.	74955WAD1	01/27/06	01/15/13	90.981	6.875	8.6239	19.92	0.030536	0.031853	0.033226	0.034659	0.036153	11.68	12.71
R H Donnelley Corp.	74955WAE9	01/27/06	01/15/13	90.981	6.875	8.6239	19.92	0.030536	0.031853	0.033226	0.034659	0.036153	11.68	12.71
R H Donnelley Corp.	74955WAF6	01/27/06	01/15/13	90.981	6.875	8.6239	19.92	0.030536	0.031853	0.033226	0.034659	0.036153	11.68	12.71
R H Donnelley Corp.	749568AA9	01/27/06	01/15/13	90.981	6.875	8.6239	19.92	0.030536	0.031853	0.033226	0.034659	0.036153	11.68	12.71
R H Donnelley Corp.	749568AB7	01/27/06	01/15/13	90.981	6.875	8.6239	19.92	0.030536	0.031853	0.033226	0.034659	0.036153	11.68	12.71
RSL Communications, PLC	74972EAH1	11/09/98	11/01/08	94.489	12.000	13.0014	47.47	0.024526	0.026120				7.64	
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7503		0.300275	0.310070	0.320294	0.330966	0.342104	111.98	119.54
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7503		0.300275	0.310070	0.320294	0.330966	0.342104	111.98	119.54
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8183		0.522377	0.545294	0.569336	0.594559	0.621019	197.16	214.98
Rhodia, SA	762397AK3	05/17/04	06/01/10	96.743	10.250	11.0023	16.99	0.015989	0.016868	0.017796	0.018775	0.019808	5.97	6.64
Rhodia, SA	762397AL1	05/17/04	06/01/10	96.743	10.250	11.0023	16.99	0.015989	0.016868	0.017796	0.018775	0.019808	5.97	6.64
Rhodia, SA	762397AM9	05/17/04	06/01/10	96.743	10.250	11.0023	16.99	0.015989	0.016868	0.017796	0.018775	0.019808	5.97	6.64
Roche Holdings, Inc.	771196AG7	01/19/00	01/19/15	66.386	0.000	2.7499	161.00	0.062239	0.063095	0.063962	0.064842	0.065733	22.84	23.47
Roche Holdings, Inc.	771196AH5	01/19/00	01/19/15	66.386	0.000	2.7499	161.00	0.062239	0.063095	0.063962	0.064842	0.065733	22.84	23.47
Roche Holdings, Inc.	771196AJ1	01/19/00	01/19/15	66.386	0.000	2.7499	161.00	0.062239	0.063095	0.063962	0.064842	0.065733	22.84	23.47
Rockwell ISD, TX	774285UV0	07/02/98	08/15/08	52.654	0.000	6.4391	434.88	0.167881	0.173286				38.58	
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482	7.0003		0.086662	0.088254	0.089902	0.091608	0.094814	32.02	33.49
Royal Bank of Canada	78008E3H8	03/31/08	03/28/13	100.000	0.000	4.2547		0.118187	0.120673	0.123241	0.125862		32.26	44.39
Royal Bank of Canada	78008E3L9	02/29/08	02/28/14	100.000	0.000	4.7399		0.128804	0.134042	0.134982	0.140471		40.19	49.89
Royal Bank of Canada	78008E3W5	03/20/08	09/22/09	100.000	0.000	2.7500		0.076402	0.077453	0.078518			21.57	20.41
Royal Bank of Canada	78008E4D6	03/31/08	09/28/12	100.000	0.000	3.9648		0.110136	0.112295	0.114521	0.116792		30.05	41.25
Royal Bank of Canada	78008E4N4	03/31/08	03/31/10	100.000	0.000	2.9899		0.083055	0.084297	0.085557	0.086836		22.62	30.80
Royal Bank of Canada	78008E6V4	04/30/08	04/29/11	100.000	0.000	3.8934		0.108152	0.110246	0.112392	0.114580		26.19	40.34
Royal Bank of Canada	78008E6Y8	03/31/08	03/29/12	100.000	0.000	3.7626		0.104517	0.106472	0.108475	0.110516		28.50	39.06
Royal Bank of Canada	78008E7C5	04/30/08	04/30/10	100.000	0.000	3.4699		0.096389	0.098061	0.099762	0.101493		23.33	35.82

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Royal Bank of Canada	78008E7D3	04/30/08	04/30/13	100.000	0.000	4.4900			0.124722	0.127522	0.130385	0.133312	30.23	46.78
Royal Bank of Canada	78008EAC1	08/31/05	02/26/10	100.000	0.000	4.5211	0.137268	0.140371	0.143544	0.146789	0.150107	50.76	53.08	
Royal Bank of Canada	78008EAK3	01/31/06	07/28/09	100.000	0.000	4.9077	0.146573	0.150170	0.153855	0.157630	0.163551	54.53	32.53	
Royal Bank of Canada	78008EAM9	01/31/06	01/31/11	100.000	0.000	4.9599	0.148285	0.151962	0.155731	0.159593	0.163551	55.17	57.94	
Royal Bank of Canada	78008EAQ0	02/28/06	08/28/09	100.000	0.000	5.1100	0.153105	0.157017	0.161029	0.165143	56.80	38.90		
Royal Bank of Canada	78008EAR8	02/28/06	02/27/09	100.000	0.000	5.1147	0.149904	0.155427	0.157669	0.161029	0.165143	56.86	8.99	
Royal Bank of Canada	78008EAX5	03/31/06	03/31/11	100.000	0.000	5.2699	0.158268	0.162439	0.166719	0.171112	0.175621	58.50	61.62	
Royal Bank of Canada	78008EAZ0	04/28/06	10/30/09	100.000	0.000	5.3912	0.162245	0.166618	0.171109	0.175722	0.180235	59.74	51.99	
Royal Bank of Canada	78008EBC0	04/28/06	04/29/11	100.000	0.000	5.4968	0.165655	0.170208	0.174886	0.179692	0.184631	61.03	64.43	
Royal Bank of Canada	78008EBE6	05/31/06	05/31/11	100.000	0.000	5.4699	0.164755	0.169261	0.173891	0.178647	0.183533	60.41	63.76	
Royal Bank of Canada	78008EBG1	05/31/06	05/30/08	100.000	0.000	5.3572	0.159301	0.162481	0.166868	0.171374	0.176001	23.90	57.21	
Royal Bank of Canada	78008EBJ5	05/31/06	11/30/09	100.000	0.000	5.4000	0.162481	0.166868	0.171374	0.176001	0.180628	59.56	57.21	
Royal Bank of Canada	78008EBK2	06/30/06	06/30/10	100.000	0.000	5.7499	0.173898	0.178897	0.184041	0.189332	0.194775	63.51	67.22	
Royal Bank of Canada	78008EBN6	06/30/06	06/30/11	100.000	0.000	5.7700	0.174554	0.179590	0.184771	0.190102	0.195586	63.76	67.49	
Royal Bank of Canada	78008EBP1	07/31/06	01/29/10	100.000	0.000	5.4743	0.160480	0.164872	0.169385	0.174021	0.178785	59.92	63.24	
Royal Bank of Canada	78008EBT3	08/31/06	08/31/11	100.000	0.000	5.2799	0.155376	0.158592	0.164608	0.167076	0.173414	57.63	60.77	
Royal Bank of Canada	78008EBW6	10/31/06	10/31/13	100.000	0.000	5.2200	0.152668	0.156653	0.160741	0.164937	0.169241	56.17	59.14	
Royal Bank of Canada	78008ECA3	09/29/06	09/30/11	100.000	0.000	5.0371	0.147077	0.150782	0.154579	0.158472	0.162464	54.30	57.07	
Royal Bank of Canada	78008ECB1	10/31/06	10/30/09	100.000	0.000	5.0946	0.146361	0.150089	0.154758	0.157833	0.161918	54.78	47.30	
Royal Bank of Canada	78008ECC9	10/31/06	10/31/11	100.000	0.000	5.1199	0.149597	0.153427	0.157354	0.161383	0.165514	55.02	57.87	
Royal Bank of Canada	78008ECD7	10/31/06	04/29/11	100.000	0.000	5.1231	0.149674	0.153508	0.157440	0.161473	0.165609	55.05	57.91	
Royal Bank of Canada	78008ECE5	10/31/06	10/31/11	100.000	0.000	5.1199	0.149597	0.153427	0.157354	0.161383	0.165514	55.02	57.87	
Royal Bank of Canada	78008ECH8	11/27/06	11/29/13	100.000	0.000	5.0359	0.147061	0.150764	0.154560	0.158452	0.162441	53.85	56.59	
Royal Bank of Canada	78008ECK1	11/27/06	11/30/11	100.000	0.000	4.9914	0.145720	0.149357	0.153084	0.156905	0.160821	53.34	56.04	
Royal Bank of Canada	78008ECL9	11/28/06	11/30/09	100.000	0.000	5.0005	0.145976	0.149626	0.153367	0.157202	0.161037	53.44	51.15	
Royal Bank of Canada	78008ECM7	12/28/06	12/28/09	100.000	0.000	5.0100	0.146226	0.149889	0.153644	0.157493	0.161348	53.32	55.54	
Royal Bank of Canada	78008ECN5	12/28/06	12/29/09	100.000	0.000	5.0052	0.146101	0.149758	0.153505	0.157347	0.161192	53.27	55.65	
Royal Bank of Canada	78008ECS4	01/31/07	01/29/10	100.000	0.000	5.3149	0.151538	0.155565	0.159699	0.163943	0.168300	56.52	59.56	
Royal Bank of Canada	78008EDB0	02/22/07	02/24/10	100.000	0.000	5.1003	0.145329	0.149036	0.152836	0.156734	0.160731	53.94	56.73	
Royal Bank of Canada	78008EDG9	02/07/07	02/07/11	100.000	0.000	5.2200	0.148785	0.152668	0.156653	0.160741	0.164937	55.39	58.32	
Royal Bank of Canada	78008EDM6	02/28/07	02/28/11	100.000	0.000	5.0199	0.141374	0.143347	0.149380	0.150633	0.156973	53.09	55.69	
Royal Bank of Canada	78008EE37	11/26/07	11/26/12	100.000	0.000	4.8999	0.136109	0.139444	0.142860	0.146360	0.149946	49.84	52.31	
Royal Bank of Canada	78008EE45	11/26/07	11/26/12	100.000	0.000	4.8999	0.136109	0.139444	0.142860	0.146360	0.149946	49.84	52.31	
Royal Bank of Canada	78008EE60	11/26/07	05/29/09	100.000	0.000	4.4346	0.123230	0.125962	0.128755	0.131548	0.134341	45.03	19.06	
Royal Bank of Canada	78008EFG7	04/30/07	04/29/11	100.000	0.000	5.0935	0.145071	0.148765	0.152554	0.156439	0.160423	53.35	56.11	
Royal Bank of Canada	78008EFH5	04/30/07	04/30/12	100.000	0.000	5.1100	0.145571	0.149291	0.153105	0.157017	0.161029	53.53	56.31	
Royal Bank of Canada	78008EFJ1	04/30/07	04/30/09	100.000	0.000	5.0900	0.144988	0.148678	0.152462	0.156246	0.160030	53.32	18.14	
Royal Bank of Canada	78008EH42	12/31/07	12/29/09	100.000	0.000	4.1859	0.116276	0.118696	0.121180	0.123716	0.126252	42.30	43.84	
Royal Bank of Canada	78008EH59	12/31/07	12/31/13	100.000	0.000	4.7699	0.132499	0.135659	0.138894	0.142207	0.145599	48.27	50.60	
Royal Bank of Canada	78008EJU2	06/29/07	12/29/08	100.000	0.000	5.3400	0.152294	0.156361	0.160428	0.164495	0.168562	55.25	60.86	
Royal Bank of Canada	78008EJV0	06/29/07	06/29/12	100.000	0.000	5.5299	0.157858	0.162223	0.166709	0.171318	0.176055	57.63	60.86	
Royal Bank of Canada	78008EJW8	06/29/07	06/29/12	100.000	VARIES	5.5339	0.157975	0.162346	0.166838	0.171455	0.176199	57.68	60.91	
Royal Bank of Canada	78008EJX6	06/29/07	06/29/12	100.000	0.000	5.5299	0.157858	0.162223	0.166709	0.171318	0.176055	57.63	60.86	

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Royal Bank of Canada	78008EJY4	06/29/07	06/29/12	100.000	0.000	5.5299		0.157858	0.162223	0.166709	0.171318	0.176055	57.63	60.86
Royal Bank of Canada	78008ELR6	07/06/07	07/09/12	100.000	VARIES	5.6200		0.156187	0.160576	0.165088	0.169727	0.174496	58.55	61.88
Royal Bank of Canada	78008EMB0	07/31/07	07/30/10	100.000	0.000	5.1846		0.140888	0.146109	0.148267	0.154632	0.156054	53.66	56.48
Royal Bank of Canada	78008ENW3	08/31/07	08/31/09	100.000	0.000	4.9900		0.137089	0.138982	0.144810	0.146003		51.47	35.26
Royal Bank of Canada	78008EPA9	07/31/07	07/29/11	100.000	0.000	5.2536		0.145935	0.149747	0.153681	0.157718	0.161861	54.40	57.30
Royal Bank of Canada	78008EPB7	07/31/07	07/31/12	100.000	0.000	5.3300		0.148056	0.152001	0.156052	0.160211	0.164481	55.22	58.20
Royal Bank of Canada	78008EPH4	08/31/07	08/31/12	100.000	0.000	5.1899		0.142582	0.144692	0.150907	0.152299	0.158841	53.60	56.31
Royal Bank of Canada	78008EPL5	08/31/07	08/31/12	100.000	0.000	5.1899		0.142582	0.144692	0.150907	0.152299	0.158841	53.60	56.31
Royal Bank of Canada	78008EPN1	08/31/07	08/31/11	100.000	0.000	5.0800		0.139561	0.141550	0.147551	0.148832	0.155142	52.43	55.03
Royal Bank of Canada	78008ER25	01/31/08	07/31/09	100.000	0.000	3.0100			0.083611	0.084870	0.086147		27.87	17.97
Royal Bank of Canada	78008ER33	01/31/08	01/29/10	100.000	0.000	3.2645			0.090681	0.092153	0.093657	0.095186	30.24	33.91
Royal Bank of Canada	78008ER41	01/31/08	01/29/10	100.000	0.000	3.2645			0.090681	0.092153	0.093657	0.095186	30.24	33.91
Royal Bank of Canada	78008ER58	01/31/08	01/31/14	100.000	0.000	4.6199			0.128333	0.131298	0.134331	0.137434	42.93	48.74
Royal Bank of Canada	78008ER66	01/10/08	01/12/09	100.000	0.000	4.1664		0.115735	0.115762	0.118174			41.04	1.30
Royal Bank of Canada	78008ESJ7	08/13/07	08/12/09	100.000	0.000	5.1070		0.141863	0.145466	0.149180	0.152990		52.74	33.65
Royal Bank of Canada	78008EVD6	09/28/07	09/28/09	100.000	0.000	4.8299		0.134167	0.137407	0.140725	0.144124		49.49	38.19
Royal Bank of Canada	78008EWF0	10/31/07	10/31/12	100.000	0.000	4.7100		0.130833	0.133915	0.137068	0.140296	0.143600	48.03	50.32
Royal Bank of Canada	78008EX36	01/31/08	01/29/10	100.000	0.000	3.2645			0.090681	0.092153	0.093657	0.095186	30.24	33.91
Royal Bank of Canada	78008EY27	02/06/08	02/08/10	100.000	0.000	3.2597	0.090549	0.090566	0.092042	0.093542	0.095067		29.64	33.84
Royal Bank of Canada	78008EY84	02/29/08	02/26/10	100.000	0.000	3.3638		0.092413	0.092921	0.096050	0.096073		28.44	34.89
Royal Bank of Canada	78008EY92	02/29/08	02/26/10	100.000	0.000	3.3638		0.092413	0.092921	0.096050	0.096073		28.44	34.89
Royal Bank of Canada	78008EYG6	10/31/07	04/30/09	100.000	0.000	4.8100	0.133613	0.136826	0.140117				49.08	16.67
Royal Bank of Canada	78008EYJ0	10/26/07	04/26/10	100.000	0.000	4.6513	0.129204	0.132209	0.135284	0.138430	0.141650		47.45	49.68
Royal Bank of Canada	78008EZ34	02/29/08	02/26/10	100.000	0.000	3.3638		0.092413	0.092921	0.096050	0.096073		28.44	34.89
Royal Bank of Canada	78008EZH3	11/26/07	11/27/09	100.000	0.000	4.3737	0.121509	0.124166	0.126882	0.129657			44.40	41.86
Royal Bank of Canada	78008EZJ9	11/26/07	11/27/09	100.000	0.000	4.3737	0.121509	0.124166	0.126882	0.129657			44.40	41.86
Royal Bank of Canada	78008GBJ0	04/30/08	10/31/12	100.000	0.000	4.3499		0.120833	0.123461	0.126147	0.128890		29.28	45.26
Royal Bank of Canada	78008GBV3	05/30/08	11/30/12	100.000	0.000	4.6199		0.128333	0.131298	0.134331	0.137434		27.17	48.00
Royal Bank of Canada	78008GBX9	05/30/08	05/31/11	100.000	0.000	4.1200		0.114445	0.116802	0.119208	0.121664		24.22	42.63
Royal Bank of Canada	78008GBY7	05/30/08	05/28/10	100.000	0.000	3.7500		0.104167	0.106099	0.108088	0.110115		22.04	38.69
Royal Bank of Canada	78008GCC4	05/30/08	05/28/10	100.000	0.000	3.7502		0.104172	0.106104	0.108094	0.110121		22.04	38.69
Royal Bank of Canada	78008GDW9	05/27/08	08/24/11	100.000	0.000	4.0799		0.113333	0.114451	0.116786	0.119168		24.40	42.22
Royal Bank of Canada	78008GEN8	06/30/08	06/30/14	100.000	0.000	4.8299		0.134167	0.137407	0.140725	0.144124		24.29	50.07
Royal Bank of Canada	78008GGN6	06/30/08	06/30/10	100.000	0.000	3.8600		0.107222	0.109292	0.111401	0.113551		19.41	39.73
Royal Bank of Canada	78008GGX4	06/24/08	12/24/09	100.000	0.000	3.6600		0.101667	0.103528	0.105422			19.02	36.89
Royal Bank of Canada	78008GGY2	06/24/08	12/24/09	100.000	0.000	3.4199		0.096624	0.096624	0.098276			17.78	34.41
Royal Bank of Canada	78008GHD7	07/31/08	01/31/13	100.000	0.000	4.3700			0.121389	0.124041	0.126752		18.33	44.99
Royal Bank of Canada	78008GHE5	07/31/08	07/30/10	100.000	0.000	3.7350			0.101497	0.105095	0.105312		15.63	38.29
Royal Bank of Canada	78008GHH8	07/31/08	07/29/11	100.000	0.000	4.0200			0.111667	0.113899	0.116188		16.86	41.29
Royal Bank of Canada	78008GHN5	07/31/08	07/30/10	100.000	0.000	3.6249			0.098504	0.101942	0.102097		15.17	37.13
Royal Bank of Canada	78008GHP0	07/31/08	07/30/10	100.000	0.000	3.7350			0.101497	0.105095	0.105312		15.63	38.29
Royal Bank of Canada	78008GKX9	07/23/08	01/25/10	100.000	0.000	3.4099			0.094721	0.094739	0.096355	0.097998	14.97	34.91
Royal Bank of Canada	78008GLE0	07/29/08	01/29/14	100.000	0.000	4.7199			0.131111	0.134205	0.137372		19.93	48.71

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Royal Bank of Canada	78008GLG5	07/30/08	01/28/10	100.000	0.000	3.3400				0.092779	0.094311	0.095886	14.01	34.15
Royal Bank of Canada	78008GLJ9	07/25/08	07/25/12	100.000	0.000	4.5600				0.126667	0.129555	0.132509	19.76	47.03
Royal Bank of Canada	78008GLV2	08/05/08	08/06/12	100.000	0.000	4.3999				0.122221	0.122237	0.124926	17.85	45.28
Royal Bank of Canada	78008GLZ3	08/29/08	02/26/10	100.000	0.000	3.4000				0.094445	0.096023	0.097656	11.52	34.69
Royal Bank of Canada	78008GMB5	08/29/08	08/31/10	100.000	0.000	3.4302				0.092710	0.094776	0.094830	11.84	35.01
Royal Bank of Canada	78008GMC3	08/29/08	09/28/12	100.000	0.000	4.2399				0.117778	0.118180	0.120686	14.41	43.47
Royal Bank of Canada	78008GMD1	08/29/08	08/31/10	100.000	0.000	3.4802				0.094061	0.096158	0.096236	12.02	35.53
Royal Bank of Canada	78008GNX6	08/29/08	08/31/10	100.000	0.000	3.4802				0.094061	0.096158	0.096236	12.02	35.53
SG Structured Products	78422XBL6	10/31/02	10/31/08	100.000	0.000	3.5692		0.118329		0.120440			35.76	
SG Structured Products	78422XBU6	02/28/03	02/29/08	100.000	1.250	4.5650		0.145926					8.61	
SLM Corporation	78442FCY2	10/01/04	10/01/14	100.000	VARIES	5.0009		0.137771	0.137840	0.137911	0.137984	0.138059	49.62	49.67
Salomon Smith Barney	79548GBA4	02/28/03	02/28/18*	41.198	0.000	6.0001	136.46	0.088608					5.14*	
Compass Minerls Intl Inc	795559AD5	05/22/03	06/01/13	55.677	VARIES	11.9990		0.314453	0.333318	0.333317	0.333316	0.333315	117.16	119.99
Compass Minerls Intl Inc	795559AE3	05/22/03	06/01/13	55.677	VARIES	11.9990		0.314453	0.333318	0.333317	0.333316	0.333315	117.16	119.99
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2695	119.83	0.082602	0.084779	0.087012	0.089305	0.091658	30.66	32.29
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3695	114.34	0.078975	0.081095	0.083273	0.085508	0.087804	29.33	30.92
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4695	108.85	0.075335	0.077395	0.079512	0.081686	0.083920	27.99	29.54
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5395	103.32	0.071605	0.073588	0.075626	0.077721	0.079874	26.62	28.11
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5995	97.90	0.067934	0.069836	0.071791	0.073801	0.075867	25.26	26.70
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	92.65	0.064341	0.066156	0.068021	0.069939	0.071912	23.93	25.30
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6796	87.61	0.060888	0.062617	0.064396	0.066224	0.068105	22.65	23.96
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	82.81	0.057573	0.059214	0.060901	0.062637	0.064422	21.42	22.66
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7297	78.21	0.054411	0.055969	0.057573	0.059222	0.060919	20.25	21.42
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7297	73.91	0.051422	0.052895	0.054411	0.055969	0.057573	19.14	20.25
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7296	69.85	0.048598	0.049990	0.051422	0.052895	0.054411	18.08	19.14
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7297	66.02	0.045928	0.047244	0.048598	0.049990	0.051422	17.09	18.08
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	62.39	0.043405	0.044649	0.045928	0.047244	0.048597	16.15	17.09
Sciele Pharma, Inc.	808627AA1	05/14/07	05/15/27	100.000	VARIES	7.2886		0.207212	0.212106	0.217179	0.222436	0.227885	75.94	79.62
Sea Containers Ltd	811371AN3	05/04/04	05/15/12	97.369	10.500	11.0017	9.27	0.008608	0.009081	0.009581	0.010108	0.010664	3.23	3.59
Christian & Mac Cntys,IL	821510AM6	04/01/03	12/01/08	104.513	VARIES	3.9665		0.111179	0.110685				36.60	
Christian & Mac Cntys,IL	821510AN4	04/01/03	12/01/09	104.283	VARIES	4.3658		0.123075	0.122639	0.122193	0.121738		44.20	40.24
Sinclair Broadcast Group	829226AS8	05/20/03	07/15/18	100.000	VARIES	9.2480		0.312277	0.320455	0.329012	0.337964	0.347330	116.67	123.10
Sinclair Broadcast Group	829226AU3	05/20/03	07/15/18	100.000	VARIES	9.2480		0.312277	0.320455	0.329012	0.337964	0.347330	116.67	123.10
Sinclair Broadcast Group	829226AV1	06/15/05	09/15/12	81.000	6.000	9.7100	52.55	0.064149	0.067263	0.070529	0.073953	0.077543	24.33	26.75
Sinclair Broadcast Group	829226AW9	05/10/07	05/15/27	100.000	VARIES	7.7902		0.221729	0.227120	0.232720	0.238539	0.244584	81.30	85.37
Solelectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7499	134.53	0.054294	0.055041	0.055798	0.056565	0.057343	19.76	20.31
Sonic Automotive, Inc.	83545GAK8	11/23/05	11/30/10	98.125	4.250	4.6733	7.34	0.010239	0.010478	0.010723	0.010973	0.011230	3.74	3.92
Sovereign Bancorp, Inc.	846048205	02/26/04	03/01/34	100.000	VARIES	7.4512		0.232031	0.236148	0.240418	0.244847	0.249442	85.28	88.43
Spartan Stores, Inc.	846822AD6	05/29/07	05/15/27	100.000	VARIES	8.2501		0.234322	0.240121	0.246159	0.252446	0.258992	85.94	90.34
Spartan Stores, Inc.	846822AE4	05/29/07	05/15/27	100.000	VARIES	8.2501		0.234322	0.240121	0.246159	0.252446	0.258992	85.94	90.34
STMicroelectronics N.V.	861012AF9	02/23/06	02/23/16	100.000	0.000	1.4999		0.042610	0.042930	0.043252	0.043576	0.043903	15.48	15.71

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4989		0.318271	0.318064	0.317846	0.317616	0.317374	114.50	114.34
TVN Entertainment Corp.	87307RAB3	07/29/98	08/01/08	92.930	14.000	N/A		0.008129	0.004369				1.03	
TVN Entertainment Corp.	87307RAD9	07/29/98	08/01/08	92.930	14.000	N/A		0.008129	0.004369				1.03	
Tabletop Holdings, Inc.	87336NAA9	11/12/03	05/15/14	55.131	VARIES	12.2495		0.302129	0.320634	0.340272	0.340271	0.340271	113.85	122.50
Tabletop Holdings, Inc.	87336NAB7	11/12/03	05/15/14	55.131	VARIES	12.2495		0.302129	0.320634	0.340272	0.340271	0.340271	113.85	122.50
Telemundo Holdings, Inc.	87944FAB8	08/12/98	08/15/08	57.120	VARIES	11.4997		0.319439	0.319439				71.55	
Terex Corporation	880779AJ2	03/09/99	04/01/08	94.802	8.875	9.7519	49.89	0.023226					2.09	
Thermwood Corporation	883672AC1	04/27/99	04/27/14	45.454	12.000	27.1328	99.58	0.080421	0.091331	0.103722	0.117793	0.133773	32.41	41.80
3M Company	88579YAA9	11/21/02	11/21/32	86.087	VARIES	4.5435		0.136015	0.139105	0.142265	0.145497	0.148803	49.77	52.06
3M Company	88579YAB7	11/21/02	11/21/32	86.087	VARIES	4.5435		0.136015	0.139105	0.142265	0.145497	0.148803	49.77	52.06
3M Company	88579YAC5	11/21/02	11/21/32	86.087	VARIES	4.5435		0.136015	0.139105	0.142265	0.145497	0.148803	49.77	52.06
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8000		0.112076	0.117008	0.122156	0.127531	0.133142	42.91	46.77
Toyota Motor Credit Corp	892332206	09/08/06	09/08/08	100.000	VARIES	5.2345		0.151062	0.155016				38.02	
Toyota Motor Credit Corp	892332305	03/08/07	09/08/08	100.000	0.000	5.0999		0.145279	0.148983				36.55	
Toyota Motor Credit Corp	89233PA22	12/12/06	12/12/16	100.000	0.000	4.9609		0.144726	0.148316	0.151995	0.155765	0.159629	52.89	55.54
Toyota Motor Credit Corp	89233PA97	01/18/07	01/20/37	13.723	0.000	6.7298	8.94	0.026527	0.027419	0.028342	0.029296	0.030282	10.00	10.69
Toyota Motor Credit Corp	89233PB96	01/29/07	01/29/10	100.000	0.000	5.1598		0.147027	0.150820	0.154711	0.158703	0.162797	54.78	57.64
Toyota Motor Credit Corp	89233PC79	02/27/07	08/27/10	100.000	0.000	5.0599		0.144109	0.147755	0.151493	0.155326	0.159256	53.45	56.19
Toyota Motor Credit Corp	89233PE36	05/02/07	05/04/22	100.000	VARIES	5.9240		0.161166	0.157712	0.154156	0.150494	0.147300	57.00	54.45
Toyota Motor Credit Corp	89233PE77	05/04/07	05/05/37	13.645	0.000	6.7501	6.11	0.026453	0.027346	0.028269	0.029223	0.030209	9.79	10.46
Toyota Motor Credit Corp	89233PF76	05/22/07	05/22/37	13.648	0.000	6.7499	5.64	0.026454	0.027346	0.028269	0.029223	0.030210	9.75	10.42
Toyota Motor Credit Corp	89233PH41	06/28/07	06/28/22	100.000	VARIES	6.2953		0.171633	0.168292	0.164846	0.161291	0.159014	61.17	58.69
Toyota Motor Credit Corp	89233PH90	08/01/07	08/01/22*	100.000	VARIES	5.1936		0.144267	0.140800				29.67*	
Toyota Motor Credit Corp	89233PJ72	09/12/07	09/12/27	100.000	VARIES	6.1532		0.170923	0.168490	0.165982	0.163397	0.160733	60.56	58.72
Toyota Motor Credit Corp	89233PK54	10/12/07	10/12/27	100.000	VARIES	6.2644		0.174013	0.172068	0.170062	0.167994	0.166210	61.98	60.55
Toyota Motor Credit Corp	89233PK62	09/28/07	09/28/10	100.000	0.000	4.8548		0.134858	0.138132	0.141485	0.144919	0.148437	49.75	52.20
Toyota Motor Credit Corp	89233PK70	09/28/07	09/28/22	100.000	VARIES	5.8646		0.162906	0.159537	0.156070	0.152501	0.148828	57.40	54.87
Toyota Motor Credit Corp	89233PL38	10/19/07	10/19/22	100.000	VARIES	5.8482		0.162452	0.159080	0.155609	0.152036	0.148360	57.38	54.85
Toyota Motor Credit Corp	89233PL95	10/31/07	10/31/27	100.000	VARIES	6.2733		0.174259	0.171884	0.169433	0.168569	0.167677	62.01	60.73
Toyota Motor Credit Corp	89233PM45	11/20/07	11/20/27	100.000	VARIES	6.0294		0.167484	0.165310	0.163071	0.161840	0.160573	59.72	58.38
Toyota Motor Credit Corp	89233PN69	12/11/07	12/11/22	100.000	VARIES	5.8560		0.162667	0.159297	0.155828	0.155018	0.154184	57.82	55.92
Toyota Motor Credit Corp	89233PN85	12/14/07	12/14/12	100.000	VARIES	4.7456		0.131823	0.131985	0.131056	0.130233	0.129763	47.47	47.01
Toyota Motor Credit Corp	89233PP26	12/20/07	12/20/27	100.000	VARIES	6.0715		0.168654	0.166606	0.164496	0.162798	0.161049	60.30	58.88
Toyota Motor Credit Corp	89233PP42	01/07/08	01/07/23	100.000	VARIES	5.5225			0.153404	0.149969	0.146440	0.142814	53.71	52.11
Toyota Motor Credit Corp	89233PQ58	01/30/08	01/30/23	100.000	VARIES	5.1341			0.142615	0.140571	0.138475	0.137132	46.90	49.71
Toyota Motor Credit Corp	89233PQ74	02/01/08	02/01/23	100.000	VARIES	5.2566			0.146019	0.142556	0.139002	0.135355	47.67	49.60
Toyota Motor Credit Corp	89233PR32	02/01/08	02/01/23	100.000	VARIES	5.1590			0.143306	0.141642	0.139934	0.138183	47.04	50.16
Toyota Motor Credit Corp	89233PR65	02/21/08	02/21/28	100.000	VARIES	5.7143			0.158733	0.156720	0.154650	0.153034	48.95	55.57
Toyota Motor Credit Corp	89233PS72	02/28/08	02/28/28	100.000	VARIES	5.9780			0.162446	0.163159	0.158494	0.159900	49.96	58.29
Toyota Motor Credit Corp	89233PSP2	10/01/04	10/01/09	100.000	1.220	N/A	103.15	0.124395	0.256317	-0.194607			40.32	
Toyota Motor Credit Corp	89233PT55	03/10/08	03/10/23	100.000	VARIES	5.5305			0.150286	0.149362	0.143476	0.142248	44.53	52.63

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Toyota Motor Credit Corp	89233PU46	03/27/08	03/27/28	100.000	VARIES	5.4966				0.152685	0.149247	0.145715	0.143590	41.51	52.56
Toyota Motor Credit Corp	89233PU53	03/26/08	03/26/23	100.000	VARIES	5.1066				0.141851	0.138381	0.134821	0.133679	38.68	48.73
Toyota Motor Credit Corp	89233PU61	03/28/08	03/28/10	100.000	0.000	2.4421				0.067838	0.068666	0.069504	0.070353	18.60	25.03
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000				0.032132	0.032903	0.033693	0.034502	8.84	12.14
Toyota Motor Credit Corp	89233PV37	04/16/08	04/14/23	100.000	VARIES	5.1224				0.139957	0.138724	0.135901	0.134519	36.29	49.79
Toyota Motor Credit Corp	89233PV78	04/29/08	04/29/28	100.000	VARIES	5.7390				0.159418	0.157615	0.155762	0.154673	38.47	56.23
Toyota Motor Credit Corp	89233PVF0	09/26/05	09/26/25	30.655	0.000	6.0001	43.94	0.057505		0.059231	0.061008	0.062838	0.064723	21.35	22.65
Toyota Motor Credit Corp	89233PW28	05/07/08	05/07/23	100.000	VARIES	5.3851				0.149587	0.146135	0.142590	0.138633	34.82	51.57
Toyota Motor Credit Corp	89233PX50	06/04/08	06/04/28	100.000	VARIES	5.9811				0.166142	0.161973	0.157679	0.155650	34.28	57.37
Toyota Motor Credit Corp	89233PYX8	08/16/06	08/16/16	100.000	VARIES	6.2307			0.169332	0.167373	0.165353	0.165348	0.165344	60.07	59.52
Toyota Motor Credit Corp	89233PYX6	08/17/06	08/17/09	100.000	0.000	5.1598		0.150820		0.154711	0.158703	0.162797		56.05	36.60
Toyota Motor Credit Corp	89233PZ41	06/26/08	06/26/23	100.000	VARIES	5.9901				0.166392	0.162016	0.157509	0.158367	30.76	57.50
Toyota Motor Credit Corp	89233PZ74	06/30/08	06/30/28	100.000	VARIES	6.0654				0.168484	0.164327	0.160044	0.160732	30.49	58.38
Toyota Motor Credit Corp	89233PZC3	09/01/06	09/01/16*	100.000	VARIES	5.9183			0.160927	0.159113				38.30*	
Toyota Motor Credit Corp	89233PZQ2	10/24/06	10/24/16	100.000	VARIES	6.2020			0.168260	0.166109	0.164088	0.162498	0.161455	59.91	58.61
Toyota Motor Credit Corp	89233PZR0	10/24/06	10/24/13	100.000	VARIES	5.7902			0.157234	0.155353	0.153417	0.155440	0.157199	56.01	55.85
Toyota Motor Credit Corp	89233PZU3	11/29/06	11/29/13	100.000	0.500	5.0554			0.146906	0.150268	0.153716	0.157250	0.160874	53.71	56.20
Transmeridian Expl Inc	89376NAA6	12/12/05	12/15/10	87.985	12.000	15.5400	38.75		0.062764	0.067641	0.072897	0.078561	0.084665	23.64	27.45
Transmeridian Expl Inc	89376NAB4	12/12/05	12/15/10	87.985	12.000	15.5400	38.75		0.062764	0.067641	0.072897	0.078561	0.084665	23.64	27.45
Transmeridian Expl Inc	89376NAC2	12/12/05	12/15/10	87.985	12.000	15.5400	38.75		0.062764	0.067641	0.072897	0.078561	0.084665	23.64	27.45
Transmeridian Expl Inc	89376NAD0	12/12/05	12/15/10	87.985	12.000	15.5400	38.75		0.062764	0.067641	0.072897	0.078561	0.084665	23.64	27.45
Transmeridian Expl Inc	89376NAE8	12/12/05	12/15/10	87.985	12.000	15.5400	38.75		0.062764	0.067641	0.072897	0.078561	0.084665	23.64	27.45
Transmeridian Expl Inc	89376NAF5	12/12/05	12/15/10	87.985	12.000	15.5400	38.75		0.062764	0.067641	0.072897	0.078561	0.084665	23.64	27.45
Trenton, City of	895130J37	03/13/03	04/01/08	82.851	0.000	3.7598	162.26		0.102514					9.23	
Trenton, City of	895130J45	03/13/03	04/01/09	78.228	0.000	4.0996	168.31		0.107155	0.109351	0.111593			39.37	10.04
Trenton, City of	895130J52	03/13/03	04/01/10	73.222	0.000	4.4698	173.16		0.111171	0.113655	0.116195	0.118792	0.121447	40.92	42.77
Trenton, City of	895130J60	03/13/03	04/01/11	69.016	0.000	4.6597	170.86		0.110165	0.112732	0.115358	0.118046	0.120796	40.59	42.50
Trenton, City of	895130J78	03/13/03	04/01/12	64.697	0.000	4.8697	168.16		0.108936	0.111588	0.114305	0.117088	0.119939	40.18	42.16
Trenton, City of	895130J86	03/13/03	04/01/13	60.578	0.000	5.0498	163.92		0.106623	0.109316	0.112076	0.114906	0.117807	39.36	41.37
Trenton, City of	895130J94	03/13/03	04/01/14	56.464	0.000	5.2397	159.20		0.103992	0.106716	0.109512	0.112381	0.115325	38.42	40.46
Trenton, City of	895130K27	03/13/03	04/01/15	52.558	0.000	5.4098	153.57		0.100696	0.103419	0.106217	0.109090	0.112041	37.24	39.28
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	106.49		0.071009	0.073199	0.075458	0.077785	0.080185	26.36	28.01
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5854			0.255866	0.262228	0.268865	0.275786	0.283004	93.65	98.46
UBS AG	902619204	05/31/07	11/28/08	100.000	0.000	5.2255			0.147248	0.149453				49.29	
UBS AG	902619436	08/31/07	02/27/09	100.000	0.000	4.8433			0.134537	0.137740	0.141076			49.82	7.90
UBS AG	90261J368	03/23/07	04/25/08	100.000	0.000	5.2320			0.147388					16.95	
UBS AG	90261J525	02/13/07	02/12/10	100.000	0.000	5.1607			0.143838	0.149171	0.151357	0.157836	0.159269	54.68	57.54
UBS AG	90261J533	02/13/07	05/14/12	100.000	0.000	5.1800			0.147874	0.150055	0.156493	0.157928	0.164704	54.94	57.78
UBS AG	90261J723	12/29/06	12/31/10	100.000	0.000	4.7524			0.138397	0.141686	0.145052	0.148499	0.152028	50.42	52.85
UBS AG	90261J756	11/30/06	05/30/08	100.000	0.000	5.1971			0.151964					22.64	
UBS AG	90261J772	11/30/06	05/31/11	100.000	0.000	4.9842			0.145438	0.149063	0.152778	0.156585	0.160487	53.24	55.92

\* Called in 2008; reportable OID is computed to call date.



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
UBS AG	90261KBB5	04/30/02	04/30/09	100.000	0.000	5.4497		0.203474	0.209018	0.214714				74.93	25.55
UBS AG	90261KBF6	05/29/02	05/29/09	100.000	0.000	5.2299		0.192983	0.198029	0.203208				70.71	30.07
UBS AG	90261KBZ2	12/24/02	10/07/11	100.000	0.000	4.4124		0.151050	0.154383	0.157789	0.161270	0.164828		55.54	58.02
UBS AG	90261KCK4	01/30/03	02/07/08	100.000	0.000	3.3370		0.107652						3.88	
UBS AG	90261KCN8	02/27/03	09/08/10	100.000	0.000	3.8939		0.128817	0.131325	0.133882	0.136488	0.139146		47.40	49.26
UBS AG	90261KCZ1	03/31/03	04/08/10	100.000	0.000	3.9373		0.130463	0.133031	0.135650	0.138321	0.141044		47.86	49.76
UBS AG	90261KDA5	04/07/03	10/07/09	100.000	0.000	3.6500		0.119311	0.121489	0.123706	0.125964			43.71	34.55
UBS AG	90261KDE7	04/30/03	05/07/10	100.000	0.000	3.8491		0.127027	0.129471	0.131963	0.134503	0.137091		46.44	48.24
UBS AG	90261KDH0	05/30/03	06/07/10	100.000	0.000	3.1911		0.102280	0.103912	0.105570	0.107255	0.108966		37.19	38.39
UBS AG	90261KDL1	05/30/03	08/29/08	100.000	0.000	2.7799		0.086829	0.088036					20.88	
UBS AG	90261KDY3	06/30/03	07/08/10	100.000	0.000	3.1599		0.099575	0.101149	0.102747	0.104370	0.106019		36.68	37.85
UBS AG	90261KED8	07/31/03	08/06/10	100.000	0.000	4.0001		0.130276	0.132882	0.135539	0.138250	0.141015		48.13	50.08
UBS AG	90261KEV8	08/27/03	09/08/09	100.000	0.000	4.0885		0.133698	0.136431	0.139220	0.142066			49.25	34.90
UBS AG	90261KFE5	09/30/03	07/30/09	100.000	0.000	3.9088		0.125955	0.128417	0.130926	0.133485			46.54	27.82
UBS AG	90261KFS4	10/31/03	01/31/12	100.000	0.000	4.3914		0.143572	0.146725	0.149946	0.153239	0.156603		53.22	55.58
UBS AG	90261KGC8	12/31/03	01/08/09	100.000	0.000	3.5615		0.112031	0.114026	0.116056				41.39	.81
UBS AG	90261KGT1	01/30/04	02/06/09	100.000	0.000	3.4338		0.107516	0.109362	0.111240				39.58	3.89
UBS AG	90261KHK9	02/27/04	05/31/11	100.000	0.000	3.9738		0.127998	0.130542	0.133135	0.135781	0.138479		46.70	48.57
UBS AG	90261KHL7	03/31/04	01/03/12	100.000	0.000	3.7505		0.117598	0.119803	0.122050	0.124338	0.126670		43.52	45.17
UBS AG	90261KHS2	05/28/04	05/31/11	100.000	0.000	4.8441		0.159163	0.163018	0.166966	0.171010	0.175152		58.23	61.09
UBS AG	90261KHV3	07/30/04	08/07/09	100.000	0.000	4.0340		0.126421	0.128971	0.131572	0.134226			46.71	28.90
UBS AG	90261KJA9	09/30/04	10/07/10	100.000	0.000	3.9704		0.124194	0.126660	0.129174	0.131739	0.134354		45.57	47.40
UBS AG	90261KJE1	10/29/04	11/07/12	100.000	2.810	4.0782		0.116564	0.116091	0.118839	0.117728	0.120536		42.70	43.27
UBS AG	90261KJW1	02/28/05	05/31/11	100.000	0.000	4.5353		0.142526	0.145758	0.149064	0.152444	0.155901		52.09	54.48
UBS AG	90261KKW9	06/30/05	12/30/11	100.000	0.000	4.1500		0.127746	0.130397	0.133103	0.135864	0.138684		46.47	48.42
UBS AG	90261KLE8	07/26/05	07/30/10	100.000	0.000	4.4197		0.134054	0.137016	0.140044	0.143139	0.146302		49.70	51.92
UBS AG	90261KLN8	07/25/05	04/29/11	100.000	0.000	4.7399		0.146389	0.149858	0.153410	0.157045	0.160767		53.76	56.34
UBS AG	90261KLP3	08/04/05	08/04/08	100.000	0.000	4.4401		0.134660	0.137650					29.22	
UBS AG	90261KLZ1	01/31/06	01/28/08	100.000	0.000	4.7843		0.142629						3.85	
UBS AG	90261KMF4	03/29/06	03/28/08	100.000	0.000	5.2045		0.156133						13.58	
UBS AG	90261KMJ6	04/26/06	04/29/08	100.000	0.000	5.3000		0.159311						18.80	
UBS AG	90261KMK3	05/30/06	05/30/08	100.000	0.000	5.3989		0.162446						24.20	
UBS AG	90261KML1	05/23/06	05/30/08	100.000	0.000	5.3455		0.160883						23.97	
UBS AG	90261KMN7	06/07/06	06/09/08	100.000	0.000	5.4966		0.165675						26.18	
UBS AG	90261KMQ0	06/30/06	06/30/08	100.000	0.000	5.7277		0.173168						31.00	
UBS AG	90261KMR8	07/28/06	07/30/08	100.000	0.000	5.5109		0.161684	0.166139					34.59	
UBS AG	90261KMU1	08/31/06	08/29/08	100.000	0.000	5.2824		0.154567	0.158650					37.52	
UBS AG	90261KMX5	09/26/06	09/30/08	100.000	0.000	5.0393		0.144794	0.148442					40.20	
UBS AG	90261KNC0	11/30/06	11/29/08	100.000	0.000	5.0597		0.147731	0.151469					49.13	
UBS AG	90261KND8	11/30/06	11/28/08*	100.000	0.000	N/A		0.143240						8.31*	
UBS AG	90261KNH9	01/31/07	01/30/09	100.000	0.000	5.2786		0.147208	0.152754	0.155081				56.11	4.50

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
UBS AG	90261KNL0	02/28/07	02/27/09	100.000	0.000	5.1980		0.144903	0.150303	0.152533			54.99	8.69
UBS AG	90261KNM8	03/30/07	03/31/09	100.000	0.000	5.0058		0.140214	0.143723	0.148130			52.70	13.18
UBS AG	90261XAE2	09/27/02	09/28/09	100.000	0.000	3.8484		0.129361	0.131850	0.134387	0.136973		47.49	36.35
UBS AG	90261XAG7	12/22/04	12/22/14	100.000	VARIES	4.7437		0.123929	0.123575	0.123211	0.122840	0.122459	44.54	44.28
UBS AG	90261XAN2	04/27/05	04/27/35	12.879	0.000	6.9499	25.87	0.029494	0.030519	0.031580	0.032677	0.033813	10.94	11.71
UBS AG	90261XBS0	05/31/06	05/29/09	100.000	0.000	5.2500		0.157599	0.161736	0.165982			57.75	24.57
UBS AG	90261XBX9	07/24/06	01/24/08	100.000	0.000	5.4500		0.159752					3.67	
UBS AG	90261XCB6	10/16/06	10/16/36*	12.330	0.000	7.0999		0.026074					2.74*	
UBS AG	90261XCG5	11/29/06	11/29/16	100.000	VARIES	5.0433		0.136496	0.134601	0.134639	0.134679	0.134860	48.74	48.48
UBS AG	90261XCL4	12/21/06	12/21/10*	100.000	VARIES	4.9237		0.137826					11.58*	
UBS AG	90261XCT7	01/12/07	01/12/47	7.389	0.000	6.6201	4.82	0.014038	0.014502	0.014982	0.015478	0.015991	5.30	5.65
UBS AG	90261XDD1	04/30/07	04/30/08	100.000	VARIES	5.0982		0.140880					16.76	
UBS AG	90261XDE9	04/30/07	04/30/08	100.000	VARIES	5.0980		0.140721					16.75	
UBS AG	90261XDL3	05/23/07	05/23/22	100.000	VARIES	5.5105		0.150978	0.148826	0.146614	0.145036	0.143414	53.80	52.38
UBS AG	90261XDM1	05/23/07	05/23/22	100.000	VARIES	5.5145		0.151564	0.149901	0.148193	0.147011	0.145797	54.14	53.05
UBS AG	90261XDQ2	06/04/07	06/04/27	26.380	0.000	6.7750	10.32	0.051328	0.053067	0.054864	0.056723	0.058644	18.89	20.19
UBS AG	90261XDS8	06/27/07	06/27/14	100.000	VARIES	5.7007		0.158679	0.159013	0.159356	0.159455	0.159558	57.19	57.39
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.160560	0.159500	0.158410	0.154372	0.150217	57.26	54.98
UBS AG	90261XEE8	10/09/07	10/09/37	12.693	0.000	7.0001	2.02	0.024681	0.025545	0.026439	0.027365	0.028322	9.18	9.84
UBS AG	90261XEL2	12/27/07	02/27/09	100.000	0.000	4.5000		0.125001	0.125939	0.128772			45.64	7.21
UBS AG	90261XEN8	01/24/08	07/24/09	100.000	0.000	3.8027		0.105632	0.107641	0.109688			35.91	22.22
UBS AG	90261XEU2	03/06/08	03/06/18	100.000	VARIES	4.6051		0.127922	0.127670	0.127411	0.126411	0.126411	37.71	45.77
UBS AG	902623230	01/31/08	01/29/10	100.000	0.000	3.1599			0.086811	0.087209	0.090055	0.089987	29.23	32.78
UBS AG	902623404	09/28/07	09/28/09	100.000	0.000	4.6362		0.127370	0.128906	0.134081	0.134952		47.54	36.36
UBS AG	902623545	12/31/07	12/31/09	100.000	0.000	3.9796		0.109331	0.110294	0.114353	0.114727		40.20	41.69
UBS AG	902644319	04/30/08	04/30/10	100.000	0.000	3.3641			0.091417	0.094496	0.094519	0.097702	22.68	34.69
UBS AG	902644525	05/30/08	05/31/11	100.000	0.000	3.6277		0.099118	0.099129	0.101482	0.102758	0.105197	21.49	37.39
UBS AG	902644707	06/30/08	06/30/11	100.000	0.000	4.0855			0.113488	0.115807	0.118172	0.120586	20.54	42.12
USF&G Corporation	903290AD6	03/03/94	03/03/09	51.298	0.000	4.5000	436.24	0.116928	0.119559	0.122249			43.20	7.58
US Oncology Holdings, Inc	90342DAC3	03/13/07	03/15/12	98.000	0.000	N/A		0.306522	0.229616	0.258413	0.254379	0.258413	92.84	93.58
US Oncology Holdings, Inc	90342DAD1	03/13/07	03/15/12	98.000	0.000	N/A		0.306522	0.229616	0.258413	0.254379	0.258413	92.84	93.58
Union City, NJ	905734MC0	02/07/07	11/01/13	69.720	0.000	5.4276	34.55	0.109336	0.112304	0.115351	0.118482	0.121697	40.26	42.47
Union City, NJ	905734MD8	02/07/07	11/01/14	65.880	0.000	5.4688	32.90	0.104128	0.106976	0.109901	0.112906	0.115993	38.35	40.47
Union City, NJ	905734ME6	02/07/07	11/01/15	62.150	0.000	5.5197	31.33	0.099184	0.101921	0.104734	0.107625	0.110595	36.53	38.58
Union City, NJ	905734MF3	02/07/07	11/01/16	58.640	0.000	5.5586	29.77	0.094268	0.096888	0.099581	0.102348	0.105193	34.73	36.68
Union City, NJ	905734MG1	02/07/07	11/01/17	55.340	0.000	5.5882	28.25	0.089456	0.091955	0.094525	0.097166	0.099881	32.96	34.83
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9741	3.11	0.000950	0.000982	0.001043	0.001072	0.001139	.36	.39
Univ of NC-Chap Hill	914713KR2	08/14/91	02/15/10	19.000	0.000	9.1799	636.71	0.203746	0.213098	0.222879	0.233109	0.243809	77.63	84.92
Univ of NC-Chap Hill	914713KS0	08/14/91	02/15/11	17.000	0.000	9.2951	583.15	0.187867	0.196598	0.205735	0.215297	0.225303	71.63	78.45
Univ of NC-Chap Hill	914713KT8	08/14/91	02/15/12	16.000	0.000	9.1409	531.93	0.169827	0.177589	0.185705	0.194193	0.203068	64.69	70.74
Univ of NC-Chap Hill	914713KU5	08/14/91	02/15/13	14.000	0.000	9.3557	486.15	0.157171	0.164523	0.172219	0.180275	0.188708	59.95	65.69

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Univ of NC-Chap Hill	914713KV3	08/14/91	02/15/14	13.000	0.000	9.2751	444.14	0.142915	0.149543	0.156478	0.163735	0.171328	54.49	59.66
Univ of NC-Chap Hill	914713KW1	08/14/91	02/15/15	12.000	0.000	9.2278	406.06	0.130303	0.136316	0.142605	0.149185	0.156068	49.66	54.35
Upshur County, WV	916734AD8	12/30/93	04/01/10	96.023	8.750	9.2270	30.28	0.010576	0.011064	0.011574	0.012108	0.012667	3.98	4.36
Uruguay, Republic	917288AK8	03/20/02	03/25/09	87.661	7.875	10.3962	94.96	0.060157	0.063284	0.066574			22.84	5.59
Uruguay, Republic	917288AL6	05/29/03	11/18/08	85.000	7.875	11.6606	119.25	0.093889	0.099363				30.75	
Uruguay, Republic	917288AM4	05/29/03	07/02/09	68.000	2.145	9.1027	224.30	0.161750	0.169112	0.176809	0.184856		62.25	33.45
Uruguay, Republic	917288AN2	05/29/03	01/02/10	68.000	2.036	8.4695	203.73	0.145240	0.151390	0.157801	0.164484	0.171449	55.64	60.45
Uruguay, Republic	917288AT9	05/29/03	03/25/14	76.000	7.875	11.8705	67.51	0.052450	0.055563	0.058861	0.062355	0.066056	20.06	22.51
Uruguay, Republic	917288AU6	05/29/03	05/04/14	73.000	7.250	11.6875	75.13	0.058910	0.062352	0.065996	0.069853	0.073935	22.23	24.91
Uruguay, Republic	917288AV4	05/29/03	06/22/15	76.000	8.750	12.6875	53.40	0.043475	0.046233	0.049166	0.052285	0.055602	16.20	18.32
Uruguay, Republic	917288AX0	05/29/03	01/20/17	73.000	7.625	11.6165	50.04	0.037929	0.040132	0.042463	0.044929	0.047539	14.78	16.55
Uruguay, Republic	917288AY8	05/29/03	02/15/11	76.500	7.250	12.0060	114.21	0.087845	0.093119	0.098709	0.104634	0.110916	34.05	38.26
Uruguay, Republic	917288AZ5	05/29/03	03/15/15	71.500	7.500	12.0979	68.04	0.052926	0.056127	0.059522	0.063123	0.066941	20.33	22.86
Uruguay, Republic	917288BA9	05/29/03	01/15/33	100.000	7.875	N/A		0.129801	0.130205	0.130634	0.131090	0.131575	46.94	47.26
Vermilion & Edg Cntys IL	923439CM3	07/07/04	12/01/08	102.103	VARIES	5.0490		0.140861	0.140561				46.43	
Vermilion & Edg Cntys IL	923439CN1	07/07/04	12/01/09	103.843	VARIES	5.2522		0.147941	0.147450	0.146945	0.146427		53.14	48.40
Vermilion & Edg Cntys IL	923439CP6	07/07/04	12/01/10	103.260	VARIES	5.4566		0.153825	0.153474	0.153114	0.152745	0.152365	55.29	55.03
Vermilion & Edg Cntys IL	923439CQ4	07/07/04	12/01/11	103.596	VARIES	5.7572		0.162985	0.162639	0.162283	0.161917	0.161541	58.59	58.33
Vermilion & Edg Cntys IL	923439CR2	07/07/04	12/01/12	102.910	VARIES	6.0085		0.169690	0.169447	0.169196	0.168938	0.168673	61.03	60.85
Vermilion & Edg Cntys IL	923439CS0	07/07/04	12/01/13	103.470	VARIES	6.1103		0.173433	0.173173	0.172905	0.172629	0.172345	62.37	62.18
Vermilion & Edg Cntys IL	923439CT8	07/07/04	12/01/14	103.682	VARIES	6.2118		0.176791	0.176544	0.176290	0.176028	0.175758	63.59	63.40
VeriSign, Inc.	923439EAC6	08/20/07	08/15/37	100.000	VARIES	8.5008		0.236136	0.242163	0.248619	0.255349	0.262366	87.79	92.58
VeriSign, Inc.	923439EAD4	08/20/07	08/15/37	100.000	VARIES	8.5008		0.236136	0.242163	0.248619	0.255349	0.262366	87.79	92.58
Veritas Capital Trust	923439W300	12/22/97	01/01/28	100.000	10.000	9.9999		0.277778	0.277778	0.277778	0.277778		100.00	100.00
Vermilion Cnty IL SD 118	923613CZ4	02/24/06	12/01/12	103.452	VARIES	5.3855		0.153582	0.153230	0.152868	0.152497	0.152115	55.20	54.94
Vermilion Cnty IL SD #7	92407PAA8	05/10/06	12/01/08	103.805	VARIES	5.9964		0.169283	0.167945				55.62	
Vermilion Cnty IL SD #7	92407PAB6	05/10/06	12/01/09	105.069	VARIES	6.0851		0.174256	0.173008	0.171722	0.170396		62.43	56.43
Vermilion Cnty IL SD #7	92407PAC4	05/10/06	12/01/10	106.058	VARIES	6.1567		0.178382	0.177246	0.176075	0.174868	0.173624	63.94	63.10
Vermilion Cnty IL SD #7	92407PAD2	05/10/06	12/01/11	106.419	VARIES	6.3192		0.184291	0.183312	0.182302	0.181260	0.180185	66.11	65.38
Visant Holding Corp.	92829NAA3	04/04/06	12/01/13	96.005	8.750	9.4957	6.78	0.011872	0.012436	0.013026	0.013645	0.014293	4.41	4.84
Visant Holding Corp.	92829NAB1	04/04/06	12/01/13	96.005	8.750	9.4957	6.78	0.011872	0.012436	0.013026	0.013645	0.014293	4.41	4.84
VoiceStream Wireless	92861LAD0	11/09/99	11/15/09	56.061	VARIES	11.8745		0.329851	0.329850	0.329850	0.329849		118.75	103.57
WCI Communities, Inc.	92923CAJ3	08/05/03	08/05/23	100.000	VARIES	8.9029		0.304071	0.312661	0.321633	0.331004	0.340792	113.58	120.27
WCI Communities, Inc.	92923CAK0	08/05/03	08/05/23	100.000	VARIES	8.9029		0.304071	0.312661	0.321633	0.331004	0.340792	113.58	120.27
WMG Holdings, Inc.	92930MAE3	12/23/04	12/15/14	63.002	VARIES	9.4995		0.219177	0.229587	0.240492	0.251915	0.263880	81.12	89.01
WMG Holdings Corp.	92930MAF0	12/23/04	12/15/14	63.002	VARIES	9.4995		0.219177	0.229587	0.240492	0.251915	0.263880	81.12	89.01
Wachovia Corporation	929769305	11/03/06	11/03/10	100.000	0.000	5.0440		0.147270	0.150984	0.154792	0.158696	0.162698	54.12	56.89
Wachovia Corporation	92976WAB2	09/02/04	03/02/10	100.000	0.000	3.9756		0.124277	0.126747	0.129267	0.131836	0.134457	45.78	47.62
Wachovia Corporation	92976WAG1	02/02/05	02/02/10	100.000	0.000	4.2142		0.129927	0.132665	0.135460	0.138314	0.141229	48.09	50.14
Wachovia Corporation	92976WAJ5	03/03/05	03/03/10	100.000	0.000	4.3759		0.135448	0.138412	0.141440	0.144535	0.147697	50.00	52.21
Wachovia Corporation	92976WAP1	05/05/05	05/05/10	100.000	0.000	4.4194		0.136937	0.139963	0.143056	0.146217	0.149448	50.18	52.43
Wachovia Corporation	92976WAR7	07/28/05	01/28/09	100.000	0.000	4.3941		0.133144	0.136069	0.139059			49.36	3.75
Wachovia Corporation	929903342	07/06/07	01/05/11	100.000	0.000	5.3883		0.149675	0.153685	0.157826	0.162078	0.166444	56.04	59.10

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009		
Wachovia Corporation	929903375	04/05/07	10/05/08	100.000	0.000	4.8411		0.137733	0.141067						38.34	
Wachovia Corporation	929903490	12/06/06	12/06/08	100.000	0.000	4.8022		0.139879	0.143237						47.46	
Wachovia Corporation	929903524	10/06/06	04/06/08	100.000	0.000	4.9402		0.144094							13.69	
Wachovia Corporation	929903557	08/30/06	01/29/10	100.000	0.000	5.1441		0.149689	0.153539	0.157488	0.161539	0.165694			55.77	58.67
Wachovia Corporation	929903573	08/04/06	08/04/09	100.000	0.000	5.3200		0.155746	0.159889	0.164143	0.168509				58.05	35.75
Wachovia Corporation	929903607	02/19/04	08/19/09	100.000	0.000	3.3997		0.106266	0.108072	0.109909	0.111777				39.06	25.40
Wachovia Corporation	929903615	07/07/06	07/07/08	100.000	0.000	5.5520		0.162904	0.167426						31.11	
Wachovia Corporation	929903623	07/07/06	07/07/11	100.000	2.000	5.6798		0.163663	0.166733	0.169890	0.173137	0.176477			60.55	62.89
Wachovia Corporation	929903656	06/06/06	06/08/09	100.000	0.000	5.3242		0.160073	0.164334	0.168709					58.59	26.49
Wachovia Corporation	929903664	07/03/06	04/30/12	100.000	0.000	5.7522		0.172298	0.177253	0.182351	0.187596	0.192992			63.53	67.24
Wachovia Corporation	929903698	04/06/06	10/06/09	100.000	0.000	5.1850		0.155523	0.159555	0.163692	0.167935				57.41	45.78
Wachovia Corporation	929903714	04/06/06	04/01/11	100.000	0.000	5.2167		0.156437	0.160517	0.164704	0.169000	0.173408			57.80	60.85
Wachovia Corporation	929903730	03/06/06	09/06/08	100.000	0.000	4.9953		0.149419	0.153151						37.28	
Wachovia Corporation	929903755	03/02/06	09/01/08	100.000	0.000	4.9431		0.147726	0.151377						36.11	
Wachovia Corporation	929903763	03/06/06	03/01/11	100.000	0.000	4.9696		0.148494	0.152184	0.155966	0.159841	0.163813			55.02	57.79
Wachovia Corporation	929903797	02/06/06	08/06/09	100.000	0.000	4.9409		0.147675	0.151323	0.155062	0.158892				54.89	34.03
Wachovia Corporation	929903805	11/03/05	11/03/08	100.000	2.000	4.7711		0.140143	0.142161						42.69	
Wachovia Corporation	929903847	02/03/06	06/30/09	100.000	0.000	4.8643		0.148106	0.151708	0.155398					53.97	27.82
Wachovia Corporation	929903870	12/14/05	12/01/10	100.000	0.000	4.8742		0.148830	0.152458	0.156173	0.159979	0.163878			54.45	57.14
Wachovia Corporation	929903888	02/06/07	08/06/08	100.000	0.000	4.9117		0.139787	0.143220						30.67	
Wachovia Corporation	929903BB7	02/09/06	02/15/12	100.000	0.000	4.8130		0.143696	0.147154	0.150695	0.154322	0.158035			53.30	55.90
Wachovia Corporation	929903BC5	02/09/06	02/15/12	100.000	2.000	4.8189		0.139725	0.141753	0.143830	0.145957	0.148135			51.22	52.75
Wachovia Corporation	929903DD1	04/05/07	04/15/11	100.000	0.000	4.8580		0.138411	0.141774	0.145217	0.148745	0.152358			50.95	53.46
Wachovia Corporation	929903DS8	07/03/07	12/30/08	100.000	0.000	5.0036		0.142410	0.145972						51.77	
Wachovia Corporation	929903DY5	08/03/07	01/30/09	100.000	0.000	4.9397		0.137217	0.140549	0.144021					51.03	4.18
Wachovia Corporation	929903DZ2	09/05/07	03/05/09	100.000	0.000	4.7598		0.132217	0.135364	0.138585					48.90	8.87
Wachovia Corporation	929903ED0	10/03/07	01/05/09	100.000	0.000	4.3117		0.119772	0.121092	0.123702					44.05	.49
Walter Industries, Inc.	93317QAB1	04/20/04	05/01/24	100.000	VARIES	7.7498		0.249493	0.255125	0.260974	0.267050	0.273362			91.52	95.79
Walter Industries, Inc.	93317QAC9	04/20/04	05/01/24	100.000	VARIES	7.7498		0.249493	0.255125	0.260974	0.267050	0.273362			91.52	95.79
Watson Pharmaceuticals	942683AB9	03/07/03	03/15/23	100.000	VARIES	6.4936		0.223168	0.228462	0.233927	0.239570	0.245397			82.43	86.45
WebMD Corporation	94769MAD7	06/25/03	06/15/23	97.250	VARIES	8.0012		0.286566	0.296086	0.305986	0.316283	0.326991			105.19	112.34
WebMD Corporation	94769MAE5	06/25/03	06/15/23	97.250	VARIES	8.0012		0.286566	0.296086	0.305986	0.316283	0.326991			105.19	112.34
WebMD Corporation	94769MAF2	08/30/05	09/01/25	100.000	VARIES	6.8001		0.203525	0.207493	0.211597	0.215840	0.220227			74.95	77.97
WebMD Corporation	94769MAG0	08/30/05	09/01/25	100.000	VARIES	6.8001		0.203525	0.207493	0.211597	0.215840	0.220227			74.95	77.97
Wells Fargo & Company	949746ET4	12/19/02	01/04/08	100.000	0.000	3.5533		0.115826							.35	
Wells Fargo & Company	949746EU1	12/23/02	01/04/08	100.000	0.000	3.5534		0.115788							.35	
Wells Fargo & Company	949746EV9	03/05/03	04/15/09	100.000	0.000	3.7788		0.124751	0.127108	0.129509					45.70	13.47
Wells Fargo & Company	949746FB2	05/05/03	05/05/10	100.000	0.000	3.8530		0.127081	0.129529	0.132025	0.134568	0.137161			46.47	48.27
Wells Fargo & Company	949746FG1	08/29/03	08/25/09	100.000	0.000	3.0429		0.095349	0.096800	0.098272	0.099768				34.96	23.26
Wells Fargo & Company	949746FL0	12/29/03	01/08/10	100.000	0.000	3.5212		0.110621	0.112569	0.114550	0.116567	0.118620			40.85	42.31
Wells Fargo & Company	949746FU0	04/30/04	05/05/11	100.000	0.000	3.1299		0.096968	0.098486	0.100027	0.101592	0.103182			35.35	36.47
Wells Fargo & Company	949746FW6	05/25/04	10/25/12	100.000	2.350	5.3000		0.163264	0.165860	0.168526	0.171262	0.174070			59.59	61.53
Wells Fargo & Company	949746HZ7	07/07/04	10/07/11	100.000	2.900	5.1067		0.152774	0.154618	0.156509	0.158449	0.160438			55.64	57.02

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
Wells Fargo & Company	949746JA0	07/09/04	01/20/10	100.000	0.000	4.4422		0.140974	0.144105	0.147306	0.150578	0.153922	52.33	54.68
Wells Fargo & Company	949746JK8	12/07/04	12/07/11	100.000	0.000	4.4897		0.142487	0.145685	0.148956	0.152300	0.155719	52.03	54.39
Wells Fargo & Company	949746ND9	02/07/06	02/07/11	100.000	0.000	5.0600		0.151498	0.155331	0.159261	0.163290	0.167421	56.35	59.23
Wesco International, Inc.	95082PAD7	09/27/05	10/15/25	100.000	VARIES	7.9634		0.246965	0.253895	0.261101	0.268594	0.276385	91.23	96.51
Wesco International, Inc.	95082PAE5	09/27/05	10/15/25	100.000	VARIES	7.9634		0.246965	0.253895	0.261101	0.268594	0.276385	91.23	96.51
Wesco International, Inc.	95082PAF2	11/02/06	11/15/26	100.000	VARIES	8.0002		0.236940	0.244474	0.252308	0.260457	0.268931	87.36	93.06
Wesco International, Inc.	95082PAG0	11/02/06	11/15/26	100.000	VARIES	8.0002		0.236940	0.244474	0.252308	0.260457	0.268931	87.36	93.06
Whole Foods Market, Inc.	966837AC0	03/02/98	03/02/18	37.243	0.000	5.0000	232.80	0.082693	0.084760	0.086879	0.089051	0.091277	30.64	32.19
Wild Oats Markets, Inc.	96808BAA5	05/25/04	05/15/34	100.000	VARIES	8.2511		0.274233	0.281822	0.289725	0.297953	0.306521	100.80	106.55
Wild Oats Markets, Inc.	96808BAB3	05/25/04	05/15/34	100.000	VARIES	8.2511		0.274233	0.281822	0.289725	0.297953	0.306521	100.80	106.55
Will County IL SD #122	968852FG3	11/19/97	11/01/16	23.888	0.000	7.6998	274.25	0.108360	0.112532	0.116864	0.121363	0.126035	40.27	43.43
Will County IL SD #122	968852FH1	11/19/97	11/01/17	22.150	0.000	7.6997	254.29	0.100474	0.104342	0.108359	0.112531	0.116863	37.34	40.27
Will County, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.7999	16.14	0.057567	0.059236	0.060954	0.062722	0.064541	21.33	22.58
Will County, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	15.23	0.054333	0.055922	0.057557	0.059241	0.060974	20.14	21.33
Wynn Las Vegas, LLC	983130AH8	11/06/07	12/01/14	97.250	6.625	7.1268	.47	0.008539	0.008843	0.009158	0.009485	0.009823	3.15	3.38
Wynn Las Vegas, LLC	983130AJ4	11/06/07	12/01/14	97.250	6.625	7.1268	.47	0.008539	0.008843	0.009158	0.009485	0.009823	3.15	3.38
Xilinx, Inc.	983919AC5	03/05/07	03/15/37	100.000	VARIES	7.2004		0.204323	0.208554	0.212937	0.217478	0.222182	75.23	78.45
Xilinx, Inc.	983919AD3	03/05/07	03/15/37	100.000	VARIES	7.2004		0.204323	0.208554	0.212937	0.217478	0.222182	75.23	78.45
Yahoo, Inc.	984332AA4	04/09/03	04/01/08	96.550	0.000	0.7065	32.74	0.019558					1.76	
Yahoo, Inc.	984332AB2	04/09/03	04/01/08	96.550	0.000	0.7065	32.74	0.019558					1.76	
York County, PA	986812LW3	12/28/95	02/01/11	35.767	0.000	6.9294	452.95	0.151652	0.156906	0.162343	0.167967	0.173787	57.14	61.17
York County, PA	986812LX1	12/28/95	02/01/12	33.049	0.000	6.9995	424.65	0.142664	0.147657	0.152825	0.158173	0.163709	53.78	57.61
York County, PA	986812LY9	12/28/95	02/01/13	30.649	0.000	7.0395	397.07	0.133655	0.138359	0.143229	0.148270	0.153489	50.40	54.01
York County, PA	986812LZ6	12/28/95	02/01/14	28.302	0.000	7.0994	371.20	0.125310	0.129759	0.134365	0.139134	0.144073	47.27	50.69
York County, PA	986812MA0	12/28/95	02/01/15	26.297	0.000	7.1196	346.32	0.117027	0.121193	0.125507	0.129975	0.134602	44.15	47.35
York County, PA	986812MB8	12/28/95	02/01/16	24.378	0.000	7.1496	323.02	0.109310	0.113218	0.117265	0.121457	0.125799	41.25	44.25
York County, PA	986812MC6	12/28/95	02/01/17	22.586	0.000	7.1795	301.10	0.102041	0.105704	0.109499	0.113429	0.117501	38.51	41.33
York County, PA	986812MD4	12/28/95	02/01/18	20.780	0.000	7.2396	280.41	0.095305	0.098755	0.102329	0.106033	0.109872	35.98	38.64
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	261.16	0.088763	0.091976	0.095305	0.098755	0.102330	33.51	35.98
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	243.23	0.082669	0.085662	0.088762	0.091975	0.095305	31.21	33.51
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2397	226.54	0.076994	0.079781	0.082669	0.085662	0.088763	29.07	31.21
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2396	210.99	0.071709	0.074305	0.076994	0.079781	0.082669	27.08	29.07
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	196.50	0.066786	0.069204	0.071709	0.074305	0.076994	25.22	27.08
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2396	183.01	0.062201	0.064453	0.066786	0.069204	0.071709	23.49	25.22
Zenith Natl Ins Corp	989390AG4	03/30/03	03/30/23*	100.000	VARIES	N/A		0.225791	0.225860				20.32*	
Zenith Natl Ins Corp	989390AH2	03/30/03	03/30/23*	100.000	VARIES	N/A		0.225791	0.225860				20.32*	
Ziff Davis Media Inc.	98951UAD8	08/12/02	08/12/09*	100.000	VARIES	12.9069		0.582241	0.590751				107.16*	
Ziff Davis Media Inc.	98951UAE6	08/12/02	08/12/09*	100.000	VARIES	N/A		0.582241	0.590751				107.16*	
Goldman Sachs Group, Inc.	9F1546712	08/12/05	08/03/09	100.000	0.000	4.6932		0.142880	0.146232	0.149664	0.153176		53.04	32.36
Quebecor Media, Inc.	C7603NAD4	10/05/07	03/15/16	93.750	7.750	8.8148	1.23	0.014276	0.014835	0.015489	0.016171	0.016884	5.37	5.85
Rhodia, SA	F7813KAH4	05/17/04	06/01/10	96.743	10.250	11.0023	16.99	0.015989	0.016868	0.017796	0.018775	0.019808	5.97	6.64

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009	
Dolphin Telecom, PLC	G28058AD0	05/18/99	05/15/09	50.892	VARIABLES	13.9996		0.388880	0.388880	0.388879				140.00	52.11
NII Holdings, Inc.	G6520PAA3	11/12/02	11/01/09	55.746	VARIABLES	19.3483		0.482993	0.494784	0.507716	0.521898			177.48	154.87
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6249	95.35	0.049957	0.050613	0.051277	0.051950	0.052632		18.20	18.68
UBS AG	G91654437	03/31/06	11/30/09	100.000	0.000	5.1490		0.155686	0.159694	0.163806	0.168023			57.02	54.65
UBS AG	G91654452	03/31/06	12/31/10	100.000	0.000	5.1603		0.155014	0.157285	0.164017	0.165506	0.172591		57.16	60.15
UBS AG	G91654585	04/28/06	04/28/11	100.000	0.000	5.4584		0.164379	0.168865	0.173474	0.178209	0.183072		60.56	63.91
UBS AG	G91654627	05/31/06	06/30/11	100.000	0.000	5.4442		0.162849	0.165464	0.172785	0.174595	0.182320		60.09	63.41
UBS AG	G91654643	04/28/06	04/30/10	100.000	0.000	5.4636		0.162791	0.165421	0.172756	0.174582	0.182324		60.68	63.99
UBS AG	G91654676	05/19/06	05/21/10	100.000	0.000	5.4430		0.162126	0.164728	0.172016	0.173816	0.181506		60.22	63.51
UBS AG	G91654718	05/31/06	09/30/11	100.000	0.000	5.4466		0.159882	0.164236	0.169635	0.173303	0.179001		60.22	63.46
UBS AG	G91654742	06/30/06	12/31/08	100.000	0.000	5.7408		0.173598	0.178581					63.22	
UBS AG	G91654759	06/30/06	06/30/09	100.000	0.000	5.7099		0.172586	0.177513	0.182581				63.03	32.68
UBS AG	G91654825	07/31/06	08/31/11	100.000	0.000	5.5653		0.162280	0.164983	0.172385	0.174293	0.182112		61.13	64.47
UBS AG	G91659279	10/31/06	02/28/11	100.000	0.000	5.1978		0.149035	0.151246	0.157749	0.159210	0.166055		56.03	58.87
UBS AG	G9183D252	12/29/05	11/30/11	100.000	0.000	4.9251		0.150227	0.153927	0.157717	0.161601	0.165581		54.98	57.72
UBS AG	G9183D526	01/31/06	01/31/12	100.000	0.000	4.8995		0.143166	0.148285	0.150266	0.156499	0.157719		54.42	57.12
UBS AG	G9183D641	01/27/06	06/30/11	100.000	0.000	4.7775		0.143748	0.145582	0.151531	0.152621	0.158857		52.96	55.52
UBS AG	G9213L852	11/30/05	02/28/11	100.000	0.000	4.8489		0.144863	0.146763	0.152812	0.153965	0.160312		54.35	56.91
STMicroelectronics N.V.	N8357EAF3	02/23/06	02/23/16	100.000	0.000	1.4999		0.042610	0.042930	0.043252	0.043576	0.043903		15.48	15.71
Alliance Imaging, Inc.	U01860AC6	12/04/07	12/15/12	91.500	7.250	9.4095	1.02	0.037878	0.039660	0.041526	0.043480	0.045526		14.02	15.37
Anixter INTL, Inc.	U03525AB5	07/07/03	07/07/33	38.016	VARIABLES	7.3003		0.102699	0.106448	0.110333	0.114360	0.118535		38.97	41.87
ASG Consolidated LLC	U04402AA8	10/19/04	11/01/11	63.700	VARIABLES	11.4983		0.285626	0.302047	0.319412	0.319411	0.319409		107.81	114.99
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5924	174.50	0.098887	0.102147	0.105514	0.108992	0.112585		37.36	39.86
Burlington Coat Factory	U10676AA9	04/13/06	10/15/14	75.522	VARIABLES	14.4995		0.375546	0.402773	0.402772	0.402772	0.402771		142.17	145.00
Cardinal Health 409, Inc	U14147AA7	04/10/07	04/15/15	100.000	9.500	9.4999		0.259563	0.259563	0.260989	0.259563	0.260989		95.11	95.00
Chukchansi Economic	U17133AA4	10/08/02	06/15/09	91.476	14.500	16.6607	58.32	0.047213	0.051146	0.055406				17.84	9.09
Cinemark, Inc.	U17174AA8	03/31/04	03/15/14	62.373	VARIABLES	9.7491		0.234784	0.246229	0.258231	0.270819	0.270818		89.07	96.56
Crum & Forster Hldgs	U22859AA7	06/05/03	06/15/13*	96.985	10.375	10.8761	9.93	0.007776						1.28*	
Dayton Superior Corp.	U23993AA3	06/16/00	06/15/09	95.575	13.000	13.8760	33.06	0.019898	0.021278	0.022755				7.46	3.73
Dayton Superior Corp.	U23993AB1	06/16/00	06/15/09	95.575	13.000	13.8760	33.06	0.019898	0.021278	0.022755				7.46	3.73
Dayton Superior Corp.	U23993AC9	03/15/03	09/15/08*	98.088	10.750	11.2252	15.99	0.011837	0.012501					1.09*	
HCA Inc.	U24788AC2	11/17/06	11/15/16	100.000	9.625	9.6249		0.267361	0.267361	0.267361	0.267361	0.267361		96.25	96.25
Dex Media, Inc.	U24975AB7	11/10/03	11/15/13	64.314	VARIABLES	8.9997		0.228928	0.239230	0.249995	0.249995	0.249994		85.24	90.00
Dex Media, Inc.	U24975AC5	02/11/04	11/15/13	69.384	VARIABLES	8.3689		0.219604	0.228793	0.238367	0.237880	0.237373		81.57	85.68
E. Spire Communications	U26851AA0	07/24/98	07/01/08	59.989	VARIABLES	10.6233		0.295094						53.12	
First Data Corporation	U3198DAA2	10/24/07	09/24/15	94.796	9.875	10.8718	.80	0.011974	0.012517	0.013197	0.013915	0.014671		4.53	5.02
Globe Holdings, Inc.	U33975AA8	08/06/98	08/01/09	49.672	VARIABLES	14.2895		0.394992	0.395428	0.395895	0.396395			142.41	83.23
GATX Financial Corp.	U3697RAA7	10/25/04	06/15/11	95.703	6.273	7.0956	18.15	0.017903	0.018538	0.019196	0.019877	0.020582		6.58	7.06
Great Lakes Acquisition	U39022AA3	05/22/98	05/15/09	53.092	VARIABLES	13.1241		0.364564	0.364563	0.364562				131.24	48.85
Intermedia Commun Inc	U45855AE0	02/24/99	03/01/09	55.057	VARIABLES	12.2493		0.340263	0.340262	0.340261				122.49	20.42
Jostens Holding Corp.	U47995AA0	12/02/03	12/01/13	60.682	VARIABLES	10.2499		0.257637	0.270841	0.284721	0.284721	0.284721		95.94	102.50

\* Called in 2008; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/08	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2008 1st Period	2008 2nd Period	2008 3rd 2009 1st	2009 2nd Period	2009 3rd Period	2008	2009
KI Holdings, Inc.	U49400AA9	11/18/04	11/15/14	61.808	VARIABLES	9.8747		0.226207	0.237376	0.249096	0.261395	0.274301	84.50	93.05
Lamar Media Corporation	U51260AD6	08/17/06	08/15/15	92.809	6.625	7.7500	8.07	0.017009	0.017669	0.018353	0.019064	0.019803	6.42	6.93
Language Ln Hldgs II Inc	U51303AA0	06/11/04	06/15/13	50.460	VARIABLES	14.1249		0.319722	0.342303	0.366478	0.392360	0.392360	119.91	137.00
Language Ln Hldgs II Inc	U51304AA8	06/11/04	06/15/12	97.432	11.125	11.6262	8.63	0.008374	0.008861	0.009376	0.009921	0.010497	3.12	3.49
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500	9.4998		0.402219	0.416706	0.431881	0.447777	0.464428	152.33	163.74
Linear Technology Corp.	U53476AA2	04/24/07	05/01/27	100.000	VARIABLES	7.0000		0.198491	0.202522	0.206694	0.211011	0.215480	72.67	75.71
Linear Technology Corp.	U53476AB0	04/24/07	05/01/27	100.000	VARIABLES	7.0001		0.198367	0.202271	0.206313	0.210495	0.214825	72.59	75.54
Marquee Holdings, Inc.	U57131AA9	08/18/04	08/15/14	55.894	VARIABLES	11.9996		0.264028	0.279870	0.296661	0.314460	0.333327	102.34	114.99
Michaels Stores, Inc.	U59329AE9	10/31/06	11/01/16	50.110	VARIABLES	N/A		0.220944	0.236272	0.252664	0.270193	0.288938	84.20	96.29
Muzak Holdings Finance	U62340AA9	03/18/99	03/15/10	53.328	VARIABLES	12.9997		0.361106	0.361106	0.361105	0.361105	0.361105	130.00	130.00
Nextel Communications	U64977AB4	02/11/98	02/15/08	61.471	VARIABLES	9.9497		0.276383					12.16	
Nexstar Finance, Inc.	U6497AAA9	03/16/01	04/01/08	96.012	12.000	12.8782	37.82	0.022919					2.06	
Nexstar Finance, Inc.	U6497BAC3	03/27/03	04/01/13	57.442	VARIABLES	11.3746		0.298963	0.315966	0.315966	0.315965	0.315965	112.22	113.75
New Omaha Holdings Corp.	U65169AA9	09/24/07	09/30/16	100.000	VARIABLES	11.4999		0.320056	0.338459	0.357921	0.378501	0.400265	121.98	136.41
Omnicom Group, Inc.	U68191AF9	02/07/01	02/07/31	100.000	VARIABLES	6.7111		0.285305	0.293875	0.302732	0.311886	0.321348	106.76	113.31
O'Sullivan Industries	U68328AA8	11/30/99	10/15/09	94.546	13.375	14.4277	38.48	0.022132	0.023729	0.025441	0.027276		8.51	7.56
Panamsat Holding Corp.	U69808AA8	10/19/04	11/01/14*	59.460	VARIABLES	10.4989		0.236541	0.248958				40.09*	
Petro Stopping Centers	U71660AB7	07/23/99	08/01/08	36.636	VARIABLES	18.6946		0.502499	0.510522				106.97	
Pliant Corporation	U7263LAC1	02/17/04	06/15/09	73.627	VARIABLES	11.1182		0.308870	0.308861	0.308851			111.19	50.65
Pope & Talbot, Inc.	U7316MAA0	07/30/02	06/01/13	86.415	8.375	10.5037	49.61	0.033674	0.035443	0.037304	0.039263	0.041325	12.55	13.90
Roche Holdings, Inc.	U75000AE6	01/19/00	01/19/15	66.386	0.000	2.7499	161.00	0.062239	0.063095	0.063962	0.064842	0.065733	22.84	23.47
R H Donnelley Corp.	U76214AB8	01/27/06	01/15/13	90.981	6.875	8.6239	19.92	0.030536	0.031853	0.033226	0.034659	0.036153	11.68	12.71
R H Donnelley Corp.	U76216AA5	01/27/06	01/15/13	90.981	6.875	8.6239	19.92	0.030536	0.031853	0.033226	0.034659	0.036153	11.68	12.71
Compass Minerals Intl Inc	U79616AB1	05/22/03	06/01/13	55.677	VARIABLES	11.9990		0.314453	0.333318	0.333317	0.333316	0.333315	117.16	119.99
Tabletop Holdings, Inc.	U81965AA0	11/12/03	05/15/14	55.131	VARIABLES	12.2495		0.302129	0.320634	0.340272	0.340271	0.340271	113.85	122.50
Sinclair Broadcast Grp Inc	U82751AE5	05/20/03	07/15/18	100.000	VARIABLES	9.2480		0.312277	0.320455	0.329012	0.337964	0.347330	116.67	123.10
Thermadyne Holdings	U88342AA5	05/22/98	06/01/08	54.374	VARIABLES	12.4990		0.347197					52.08	
United Rentals, Inc.	U91139AB8	12/24/02	04/15/08	97.045	10.750	11.5089	27.48	0.019935					2.07	
US Oncology Holdings, Inc	U91245AB3	03/13/07	03/15/12	98.000	0.000	N/A		0.309970	0.223228	0.247248	0.247248	0.247248	89.33	89.01
Visant Holding Corp.	U9225GAA9	04/04/06	12/01/13	96.005	8.750	9.4957	6.78	0.011872	0.012436	0.013026	0.013645	0.014293	4.41	4.84
VoiceStream Wireless	U92709AB7	11/09/99	11/15/09	56.061	VARIABLES	11.8745		0.329851	0.329850	0.329850	0.329849		118.75	103.57
WMG Holdings Corp.	U97137AC4	12/23/04	12/15/14	63.002	VARIABLES	9.4995		0.219177	0.229587	0.240492	0.251915	0.263880	81.12	89.01
Wynn Las Vegas, LLC	U98347AD6	11/06/07	12/01/14	97.250	6.625	7.1268	.47	0.008539	0.008843	0.009158	0.009485	0.009823	3.15	3.38

\* Called in 2008; 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 1/1/08	2008 1st Period	2008 2nd Period	2008 3rd Period	Calendar Year 2008
U.S. Treasury	9128273T7	01/15/98	01/15/08	100.000	3.625%	293.28	0.247794			3.47
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	291.80	0.143091	0.277090	-0.237361	47.22
U.S. Treasury	9128274Y5	01/15/99	01/15/09	100.000	3.875%	274.00	0.244099	0.205827	0.033466	46.57
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	270.95	0.140781	0.272617	-0.233530	46.46
U.S. Treasury	9128275W8	01/15/00	01/15/10	100.000	4.250%	241.85	0.237940	0.200633	0.032622	45.39
U.S. Treasury	9128276R8	01/15/01	01/15/11	100.000	3.500%	200.47	0.230011	0.193947	0.031534	43.88
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	177.10	0.130386	0.252487	-0.216286	43.03
U.S. Treasury	9128277J5	01/15/02	01/15/12	100.000	3.375%	176.68	0.225452	0.190103	0.030909	43.01
U.S. Treasury	912828AF7	07/15/02	07/15/12	100.000	3.000%	162.05	0.222649	0.187740	0.030525	42.47
U.S. Treasury	912828BD1	07/15/03	07/15/13	100.000	1.875%	137.60	0.217964	0.183789	0.029883	41.58
U.S. Treasury	912828BW9	01/15/04	01/15/14	100.000	2.000%	130.76	0.216655	0.182686	0.029703	41.33
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	108.43	0.212376	0.179078	0.029117	40.52
U.S. Treasury	912828CP3	07/15/04	07/15/14	100.000	2.000%	108.43	0.212376	0.179078	0.029117	40.52
U.S. Treasury	912828CZ1	10/15/04	04/15/10	100.000	0.875%	102.88	0.122165	0.236567	-0.202649	40.31
U.S. Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%	94.22	0.209653	0.176782	0.028743	40.00
U.S. Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%	74.17	0.205811	0.173542	0.028217	39.26
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	52.69	0.201697	0.170073	0.027653	38.48
U.S. Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%	52.69	0.201697	0.170073	0.027653	38.48
U.S. Treasury	912828FB1	04/15/06	04/15/11	100.000	2.375%	52.65	0.116600	0.225791	-0.193418	38.48
U.S. Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%	34.58	0.198227	0.167147	0.027177	37.82
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%	36.06	0.198509	0.167385	0.027216	37.87
U.S. Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%	36.06	0.198509	0.167385	0.027216	37.87
U.S. Treasury	912828GN4	04/15/07	04/15/12	100.000	2.000%	29.64	0.114052	0.220856	-0.189191	37.64
U.S. Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%	8.10	0.193153	0.162869	0.026481	36.85
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625%			0.161127	0.026198	33.78
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750%			0.161127	0.026198	33.78
U.S. Treasury	912828HW3	04/15/08	04/15/13	100.000	0.625%			0.212033	-0.181632	24.63
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	0.375%				0.025452	4.33



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 2008).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/08	03/31/08	8.28	07/01/18	09/30/18	27.24
04/01/08	06/30/08	17.15	10/01/18	12/31/18	27.08
07/01/08	09/30/08	25.10	01/01/19	03/31/19	26.92
10/01/08	12/31/08	32.57	04/01/19	06/30/19	26.72
01/01/09	03/31/09	31.64	07/01/19	09/30/19	26.55
04/01/09	06/30/09	30.73	10/01/19	12/31/19	26.34
07/01/09	09/30/09	29.84	01/01/20	03/31/20	26.16
10/01/09	12/31/09	28.88	04/01/20	06/30/20	25.94
01/01/10	03/31/10	28.76	07/01/20	09/30/20	25.72
04/01/10	06/30/10	28.54	10/01/20	12/31/20	25.54
07/01/10	09/30/10	28.33	01/01/21	03/31/21	25.28
10/01/10	12/31/10	28.21	04/01/21	06/30/21	25.06
01/01/11	03/31/11	28.17	07/01/21	09/30/21	24.83
04/01/11	06/30/11	28.30	10/01/21	12/31/21	24.58
07/01/11	09/30/11	28.50	01/01/22	03/31/22	24.32
10/01/11	12/31/11	28.77	04/01/22	06/30/22	24.10
01/01/12	03/31/12	29.03	07/01/22	09/30/22	23.85
04/01/12	06/30/12	29.27	10/01/22	12/31/22	23.60
07/01/12	09/30/12	29.42	01/01/23	03/31/23	23.32
10/01/12	12/31/12	29.48	04/01/23	06/30/23	23.07
01/01/13	03/31/13	29.45	07/01/23	09/30/23	22.83
04/01/13	06/30/13	29.49	10/01/23	12/31/23	22.56
07/01/13	09/30/13	29.44	01/01/24	03/31/24	22.32
10/01/13	12/31/13	29.39	04/01/24	06/30/24	22.06
01/01/14	03/31/14	29.34	07/01/24	09/30/24	21.80
04/01/14	06/30/14	29.28	10/01/24	12/31/24	21.57
07/01/14	09/30/14	29.21	01/01/25	03/31/25	21.32
10/01/14	12/31/14	29.14	04/01/25	06/30/25	21.07
01/01/15	03/31/15	29.06	07/01/25	09/30/25	20.83
04/01/15	06/30/15	28.97	10/01/25	12/31/25	20.58
07/01/15	09/30/15	28.88	01/01/26	03/31/26	20.35
10/01/15	12/31/15	28.79	04/01/26	06/30/26	20.11
01/01/16	03/31/16	28.68	07/01/26	09/30/26	19.88
04/01/16	06/30/16	28.58	10/01/26	12/31/26	19.65
07/01/16	09/30/16	28.46	01/01/27	03/31/27	19.42
10/01/16	12/31/16	28.29	04/01/27	06/30/27	19.20
01/01/17	03/31/17	28.17	07/01/27	09/30/27	18.98
04/01/17	06/30/17	28.04	10/01/27	12/31/27	18.76
07/01/17	09/30/17	27.91	01/01/28	03/31/28	18.55
10/01/17	12/31/17	27.72	04/01/28	06/30/28	18.33
01/01/18	03/31/18	27.58	07/01/28	09/30/28	18.12
04/01/18	06/30/18	27.43	10/01/28	12/31/28	17.92

(continued)

Strips			Strips		
Maturing		OID per \$1000	Maturing		OID per \$1000
From	Through		From	Through	
01/01/29	03/31/29	17.71	01/01/39	03/31/39	11.32
04/01/29	06/30/29	17.51	04/01/39	06/30/39	11.19
07/01/29	09/30/29	17.31	07/01/39	09/30/39	11.07
10/01/29	12/31/29	17.11	10/01/39	12/31/39	10.94
01/01/30	03/31/30	16.92	01/01/40	03/31/40	10.82
04/01/30	06/30/30	16.72	04/01/40	06/30/40	10.70
07/01/30	09/30/30	16.53	07/01/40	09/30/40	10.59
10/01/30	12/31/30	16.35	10/01/40	12/31/40	10.47
01/01/31	03/31/31	16.16	01/01/40	03/31/41	10.35
04/01/31	06/30/31	15.98	04/01/41	06/30/41	10.24
07/01/31	09/30/31	15.80	07/01/41	09/30/41	10.13
10/01/31	12/31/31	15.62	10/01/41	12/31/41	10.01
01/01/32	03/31/32	15.45	01/01/42	03/31/42	9.90
04/01/32	06/30/32	15.27	04/01/42	06/30/42	9.79
07/01/32	09/30/32	15.10	07/01/42	09/30/42	9.69
10/01/32	12/31/32	14.94	10/01/42	12/31/42	9.58
01/01/33	03/31/33	14.77	01/01/43	03/31/43	9.47
04/01/33	06/30/33	14.60	04/01/43	06/30/43	9.37
07/01/33	09/30/33	14.44	07/01/43	09/30/43	9.27
10/01/33	12/31/33	14.28	10/01/43	12/31/43	9.16
01/01/34	03/31/34	14.12	01/01/44	03/31/44	9.06
04/01/34	06/30/34	13.96	04/01/44	06/30/44	8.96
07/01/34	09/30/34	13.80	07/01/44	09/30/44	8.86
10/01/34	12/31/34	13.66	10/01/44	12/31/44	8.77
01/01/35	03/31/35	13.51	01/01/45	03/31/45	8.67
04/01/35	06/30/35	13.36	04/01/45	06/30/45	8.57
07/01/35	09/30/35	13.21	07/01/45	09/30/45	8.48
10/01/35	12/31/35	13.06	10/01/45	12/31/45	8.39
01/01/36	03/31/36	12.92	01/01/46	03/31/46	8.29
04/01/36	06/30/36	12.77	04/01/46	06/30/46	8.20
07/01/36	09/30/36	12.65	07/01/46	09/30/46	8.11
10/01/36	12/31/36	12.51	10/01/46	12/31/46	8.02
01/01/37	03/31/37	12.37	01/01/47	03/31/47	7.93
04/01/37	06/30/37	12.23	04/01/47	06/30/47	7.85
07/01/37	09/30/37	12.10	07/01/47	09/30/47	7.76
10/01/37	12/31/37	11.96	10/01/47	12/31/47	7.67
01/01/38	03/31/38	11.83	01/01/48	03/31/48	7.59
04/01/38	06/30/38	11.70	04/01/48	06/30/48	7.51
07/01/38	09/30/38	11.57	07/01/48	09/30/48	7.42
10/01/38	12/31/38	11.44	10/01/48	12/31/48	7.34

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 2008, 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 2008 - April 2009

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
912795B91	01/03/08	07/05/07	97.568	24.32
912795C25	01/10/08	07/12/07	97.548	24.52
912795C33	01/17/08	07/19/07	97.540	24.60
912795C41	01/24/08	07/26/07	97.527	24.73
912795C58	01/31/08	08/02/07	97.573	24.27
912795C66	02/07/08	08/09/07	97.608	23.92
912795C74	02/14/08	08/16/07	97.618	23.82
912795C82	02/21/08	08/23/07	98.003	19.97
912795C90	02/28/08	08/30/07	97.679	23.21
912795D24	03/06/08	09/06/07	97.785	22.15
912795D32	03/13/08	09/13/07	97.967	20.33
912795UE9	03/17/08	02/27/08	99.873	1.27
912795D40	03/20/08	09/20/07	97.912	20.88
912795D57	03/27/08	09/27/07	97.977	20.23
912795D65	04/03/08	10/04/07	97.977	20.23
912795D73	04/10/08	10/11/07	97.929	20.71
912795UD1	04/15/08	02/15/08	99.581	4.19
912795UG4	04/16/08	04/01/08	99.925	0.75
912795D81	04/17/08	10/18/07	97.864	21.36
912795UF6	04/21/08	03/27/08	99.906	0.94
912795M73	04/22/08	04/16/08	99.967	0.33
912795D99	04/24/08	10/25/07	97.982	20.18
912795E23	05/01/08	11/01/07	98.005	19.95
912795E31	05/08/08	11/08/07	98.089	19.11
912795E49	05/15/08	11/15/07	98.167	18.33
912795E56	05/22/08	11/23/07	98.260	17.40
912795E64	05/29/08	11/29/07	98.311	16.89
912795E72	06/05/08	12/06/07	98.387	16.13
912795E80	06/12/08	12/13/07	98.387	16.13
912795R29	06/16/08	05/30/08	99.898	1.02
912795E98	06/19/08	12/20/07	98.341	16.59
912795F22	06/26/08	12/27/07	98.235	17.65
912795F30	07/03/08	01/03/08	98.286	17.14
912795F48	07/10/08	01/10/08	98.397	16.03
912795F55	07/17/08	01/17/08	98.508	14.92
912795F63	07/24/08	01/24/08	98.786	12.14
912795F71	07/31/08	01/31/08	98.832	11.68
912795F89	08/07/08	02/07/08	98.908	10.92
912795F97	08/14/08	02/14/08	98.948	10.52
912795G21	08/21/08	02/21/08	98.968	10.32
912795G39	08/28/08	02/28/08	98.953	10.47
912795G47	09/04/08	03/06/08	99.084	9.16
912795G54	09/11/08	03/13/08	99.266	7.34
912795S93	09/15/08	08/15/08	99.832	1.68
912795G62	09/18/08	03/20/08	99.337	6.63
912795G70	09/25/08	03/27/08	99.216	7.84

## Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
912795G88	10/02/08	04/03/08	99.242	7.58
912795G96	10/09/08	04/10/08	99.191	8.09
912795H20	10/16/08	04/17/08	99.302	6.98
912795H38	10/23/08	04/24/08	99.151	8.49
912795H46	10/30/08	05/01/08	99.140	8.60
912795H53	11/06/08	05/08/08	99.120	8.80
912795H61	11/13/08	05/15/08	99.064	9.36
912795H79	11/20/08	05/22/08	99.047	9.53
912795H87	11/28/08	05/29/08	99.024	9.76
912795H95	12/04/08	06/05/08	99.014	9.86
912795J28	12/11/08	06/12/08	98.963	10.37
912795J36	12/18/08	06/19/08	98.812	11.88
912795J44	12/26/08	06/26/08	98.853	11.47

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2009 Interest(Per \$1,000 Maturity Value)
912795J51	01/02/09	07/03/08	98.914	10.86
912795J69	01/08/09	07/10/08	98.958	10.42
912795J77	01/15/09	07/17/08	99.011	9.89
912795J85	01/22/09	07/24/08	99.029	9.71
912795J93	01/29/09	07/31/08	99.049	9.51
912795K26	02/05/09	08/07/08	99.029	9.71
912795K34	02/12/09	08/14/08	98.978	10.22
912795K42	02/19/09	08/21/08	98.999	10.01
912795K59	02/26/09	08/28/08	99.026	9.74
912795K67	03/05/09	09/04/08	99.044	9.56
912795K75	03/12/09	09/11/08	99.039	9.61
912795K83	03/19/09	09/18/08	99.216	7.84
912795K91	03/26/09	09/25/08	99.095	9.05
912795L25	04/02/09	10/02/08	99.221	7.79
912795L33	04/09/09	10/09/08	99.443	5.57
912795L41	04/16/09	10/16/08	99.443	5.57
912795L58	04/23/09	10/23/08	99.090	9.10
912795L66	04/30/09	10/30/08	99.292	7.08

## Section III-B

FEDERAL HOME LOAN BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2008

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313384RG6	01/02/08	04/05/07	96.290	37.10
313384RH4	01/03/08	07/03/07	97.419	25.81
313384RJ0	01/04/08	06/19/07	97.214	27.86
313384RM3	01/07/08	06/07/07	97.028	29.72
313384RN1	01/08/08	07/09/07	97.428	25.72
313384RP6	01/09/08	05/10/07	96.611	33.89
313384RQ4	01/10/08	03/19/07	96.040	39.60
313384RR2	01/11/08	01/11/07	94.991	50.09
313384RU5	01/14/08	01/19/07	95.060	49.40
313384RV3	01/15/08	05/25/07	96.749	32.51
313384RW1	01/16/08	01/16/07	94.981	50.19
313384RX9	01/17/08	08/15/07	97.813	21.87
313384RY7	01/18/08	01/22/07	95.046	49.54
313384SC4	01/22/08	03/20/07	95.851	41.49
313384SD2	01/23/08	01/23/07	94.971	50.29
313384SE0	01/24/08	07/26/07	97.452	25.48
313384SF7	01/25/08	01/26/07	94.965	50.35
313384SJ9	01/28/08	07/20/07	97.301	26.99
313384SK6	01/29/08	07/26/07	97.382	26.18
313384SL4	01/30/08	01/30/07	94.941	50.59
313384SM2	01/31/08	07/20/07	97.254	27.46
313384SN0	02/01/08	02/02/07	94.985	50.15
313384SR1	02/04/08	10/03/07	98.450	15.50
313384SS9	02/05/08	10/02/07	98.432	15.68
313384ST7	02/06/08	08/08/07	97.469	25.31
313384SU4	02/07/08	08/16/07	97.584	24.16
313384SV2	02/08/08	06/12/07	96.646	33.54
313384SY6	02/11/08	07/12/07	97.016	29.84
313384SZ3	02/12/08	08/13/07	97.474	25.26
313384TA7	02/13/08	08/10/07	97.420	25.80
313384TB5	02/14/08	07/16/07	97.030	29.70
313384TC3	02/15/08	02/20/07	95.100	49.00
313384TG4	02/19/08	02/28/07	95.224	47.76
313384TH2	02/20/08	02/20/07	95.022	49.78
313384TJ8	02/21/08	02/22/07	95.025	49.75
313384TK5	02/22/08	02/22/07	95.002	49.98
313384TN9	02/25/08	03/05/07	95.280	47.20
313384TP4	02/26/08	02/27/07	95.046	49.54
313384TQ2	02/27/08	07/16/07	96.842	31.58
313384TR0	02/28/08	02/28/07	95.113	48.87
313384TS8	02/29/08	03/02/07	95.125	48.75
313384TV1	03/03/08	08/28/07	97.436	25.64
313384TW9	03/04/08	11/28/07	98.858	11.42
313384TX7	03/05/08	09/05/07	97.528	24.72
313384TY5	03/06/08	09/06/07	97.546	24.54
313384TZ2	03/07/08	03/07/07	95.181	8.94
313384UC1	03/10/08	03/12/07	95.207	47.93

## Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313384UD9	03/11/08	06/13/07	96.200	38.00
313384UE7	03/12/08	03/14/07	95.202	47.98
313384UF4	03/13/08	03/14/07	95.184	48.16
313384UG2	03/14/08	06/12/07	96.151	38.49
313384UK3	03/17/08	06/19/07	96.200	38.00
313384UL1	03/18/08	09/13/07	97.600	24.00
313384UM9	03/19/08	09/19/07	97.647	23.53
313384UN7	03/20/08	06/25/07	96.264	37.36
313384US6	03/24/08	06/22/07	96.182	38.18
313384UT4	03/25/08	06/19/07	96.088	39.12
313384UU1	03/26/08	09/26/07	97.751	22.49
313384UV9	03/27/08	06/26/07	96.181	38.19
313384UW7	03/28/08	03/30/07	95.137	48.63
313384UZ0	03/31/08	06/27/07	96.139	38.61
313384VA4	04/01/08	04/02/07	95.113	48.87
313384VB2	04/02/08	04/02/07	95.100	12.54
313384VC0	04/03/08	04/03/07	95.110	12.65
313384VD8	04/04/08	07/02/07	96.153	38.47
313384VG1	04/07/08	04/10/07	95.069	49.31
313384VH9	04/08/08	10/05/07	97.699	23.01
313384VJ5	04/09/08	07/03/07	96.097	39.03
313384VK2	04/10/08	07/06/07	96.141	38.59
313384VL0	04/11/08	09/12/07	97.379	26.21
313384VP1	04/14/08	07/10/07	96.117	38.83
313384VQ9	04/15/08	07/18/07	96.207	37.93
313384VR7	04/16/08	10/12/07	97.642	23.58
313384VS5	04/17/08	11/09/07	98.124	18.76
313384VT3	04/18/08	07/13/07	96.096	39.04
313384VW6	04/21/08	04/23/07	95.116	48.84
313384VX4	04/22/08	10/23/07	97.786	22.14
313384VY2	04/23/08	07/10/07	96.032	39.68
313384VZ9	04/24/08	07/26/07	96.239	37.61
313384WA3	04/25/08	06/26/07	95.795	42.05
313384WD7	04/28/08	04/30/07	95.096	49.04
313384WE5	04/29/08	08/01/07	96.320	36.80
313384WF2	04/30/08	04/30/07	95.069	16.51
313384WG0	05/01/08	08/29/07	96.823	31.77
313384WH8	05/02/08	05/04/07	95.106	48.94
313384WL9	05/05/08	11/01/07	97.851	21.49
313384WM7	05/06/08	11/07/07	97.888	21.12
313384WN5	05/07/08	11/05/07	97.838	21.62
313384WP0	05/08/08	05/16/07	95.137	48.63
313384WQ8	05/09/08	11/09/07	97.873	21.27
313384WT2	05/12/08	05/14/07	95.076	49.24
313384WU9	05/13/08	11/14/07	97.924	20.76
313384WV7	05/14/08	11/09/07	97.841	21.59
313384WW5	05/15/08	05/16/07	95.042	49.58

## Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313384WX3	05/16/08	05/16/07	95.029	18.88
313384XA2	05/19/08	11/02/07	97.695	23.05
313384XB0	05/20/08	10/31/07	97.660	23.40
313384XC8	05/21/08	11/21/07	97.870	21.30
313384XD6	05/22/08	11/19/07	97.847	21.53
313384XE4	05/23/08	05/23/07	94.978	20.06
313384XJ3	05/27/08	06/26/07	95.371	46.29
313384XK0	05/28/08	06/12/07	95.164	48.36
313384XL8	05/29/08	05/30/07	94.981	50.19
313384XM6	05/30/08	05/31/07	94.981	50.19
313384XQ7	06/02/08	06/07/07	95.046	49.54
313384XR5	06/03/08	09/05/07	96.487	35.13
313384XS3	06/04/08	06/12/07	95.048	49.52
313384XT1	06/05/08	06/14/07	95.062	49.38
313384XU8	06/06/08	07/05/07	95.385	46.15
313384XX2	06/09/08	06/13/07	94.992	50.08
313384XY0	06/10/08	06/11/07	94.951	50.49
313384XZ7	06/11/08	06/19/07	95.058	49.42
313384YA1	06/12/08	06/26/07	95.150	48.50
313384YB9	06/13/08	06/20/07	95.044	49.56
313384YE3	06/16/08	06/18/07	94.965	50.35
313384YF0	06/17/08	12/24/07	97.986	20.14
313384YG8	06/18/08	06/19/07	94.961	50.39
313384YH6	06/19/08	07/13/07	95.288	47.12
313384YJ2	06/20/08	06/22/07	94.975	50.25
313384YM5	06/23/08	09/14/07	96.470	35.30
313384YN3	06/24/08	07/19/07	95.311	46.89
313384YP8	06/25/08	06/27/07	95.005	49.95
313384YQ6	06/26/08	07/16/07	95.243	47.57
313384YR4	06/27/08	06/27/07	94.978	24.87
313384YU7	06/30/08	08/13/07	95.751	42.49
313384YV5	07/01/08	09/07/07	96.316	36.84
313384YW3	07/02/08	07/02/07	94.998	25.47
313384YX1	07/03/08	07/06/07	95.009	49.91
313384ZB8	07/07/08	07/12/07	95.036	49.64
313384ZC6	07/08/08	01/16/08	98.429	15.71
313384ZD4	07/09/08	01/09/08	98.070	19.30
313384ZE2	07/10/08	07/26/07	95.265	47.35
313384ZF9	07/11/08	07/12/07	94.981	50.19
313384ZJ1	07/14/08	07/16/07	94.985	50.15
313384ZK8	07/15/08	09/28/07	96.516	34.84
313384ZL6	07/16/08	07/17/07	94.971	50.29
313384ZM4	07/17/08	07/18/07	94.971	50.29
313384ZN2	07/18/08	07/19/07	94.971	50.29
313384ZR3	07/21/08	07/23/07	95.035	49.65
313384ZS1	07/22/08	10/19/07	96.699	33.01
313384ZT9	07/23/08	07/23/07	94.988	28.41

## Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313384ZU6	07/24/08	08/09/07	95.450	45.50
313384ZV4	07/25/08	07/27/07	95.116	48.84
313384ZY8	07/28/08	08/29/07	95.732	42.68
313384ZZ5	07/29/08	11/05/07	96.944	30.56
313384A25	07/30/08	07/31/07	95.103	48.97
313384A33	07/31/08	11/01/07	96.876	31.24
313384A41	08/01/08	08/21/07	95.723	42.77
313384A74	08/04/08	11/09/07	96.974	30.26
313384A82	08/05/08	01/02/08	97.630	23.70
313384A90	08/06/08	11/08/07	96.887	31.13
313384B24	08/07/08	11/09/07	96.932	30.68
313384B32	08/08/08	08/08/07	95.110	29.72
313384B65	08/11/08	08/20/07	95.458	45.42
313384B73	08/12/08	02/13/08	98.758	12.42
313384B81	08/13/08	11/14/07	96.936	30.64
313384B99	08/14/08	08/15/07	95.336	46.64
313384C23	08/15/08	11/13/07	96.903	30.97
313384C56	08/18/08	11/16/07	96.918	30.82
313384C64	08/19/08	02/20/08	98.763	12.37
313384C72	08/20/08	02/15/08	98.722	12.78
313384C80	08/21/08	12/24/07	97.336	26.64
313384C98	08/22/08	08/31/07	95.468	45.32
313384D48	08/25/08	02/05/08	98.580	14.20
313384D55	08/26/08	11/30/07	97.068	29.32
313384D63	08/27/08	11/28/07	97.035	29.65
313384D71	08/28/08	08/29/07	95.367	46.33
313384D89	08/29/08	11/29/07	97.024	29.76
313384E47	09/02/08	12/10/07	97.115	28.85
313384E54	09/03/08	02/11/08	98.645	13.55
313384E62	09/04/08	12/05/07	97.055	29.45
313384E70	09/05/08	12/11/07	97.123	28.77
313384F20	09/08/08	09/17/07	95.518	44.82
313384F38	09/09/08	06/06/08	99.419	5.81
313384F46	09/10/08	02/21/08	98.614	13.86
313384F53	09/11/08	02/19/08	98.622	13.78
313384F61	09/12/08	12/10/07	96.991	30.09
313384F95	09/15/08	09/27/07	95.791	42.09
313384G29	09/16/08	10/04/07	95.853	41.47
313384G37	09/17/08	03/17/08	99.104	8.96
313384G45	09/18/08	10/17/07	95.947	40.53
313384G52	09/19/08	12/27/07	97.130	28.70
313384G86	09/22/08	09/24/07	95.652	43.48
313384G94	09/23/08	11/16/07	96.533	34.67
313384H28	09/24/08	03/24/08	98.962	10.38
313384H36	09/25/08	09/25/07	95.649	32.04
313384H44	09/26/08	09/26/07	95.649	32.16
313384H77	09/29/08	10/01/07	95.693	43.07



## Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313384H85	09/30/08	10/09/07	95.726	42.74
313384H93	10/01/08	10/02/07	95.640	43.60
313384J26	10/02/08	01/03/08	97.194	28.06
313384J34	10/03/08	04/04/08	98.923	10.77
313384J67	10/06/08	12/28/07	97.052	29.48
313384J75	10/07/08	02/07/08	98.400	16.00
313384J83	10/08/08	04/09/08	98.932	10.68
313384J91	10/09/08	05/07/08	99.117	8.83
313384K24	10/10/08	04/08/08	98.921	10.79
313384K65	10/14/08	10/15/07	95.569	44.31
313384K73	10/15/08	01/16/08	97.664	23.36
313384K81	10/16/08	10/23/07	95.862	41.38
313384K99	10/17/08	10/19/07	95.733	42.67
313384L49	10/20/08	10/31/07	96.016	39.84
313384L56	10/21/08	11/01/07	96.006	39.94
313384L64	10/22/08	01/18/08	97.575	24.25
313384L72	10/23/08	04/23/08	98.943	10.57
313384L80	10/24/08	01/22/08	98.022	19.78
313384M30	10/27/08	10/31/07	95.928	40.72
313384M48	10/28/08	03/31/08	98.804	11.96
313384M55	10/29/08	02/06/08	98.227	17.73
313384M63	10/30/08	10/30/07	95.862	34.44
313384M71	10/31/08	11/02/07	95.895	41.05
313384N21	11/03/08	11/05/07	95.966	40.34
313384N39	11/04/08	02/06/08	98.141	18.59
313384N47	11/05/08	11/06/07	95.924	40.76
313384N54	11/06/08	11/07/07	95.893	41.07
313384N62	11/07/08	11/07/07	95.862	35.24
313384N96	11/10/08	05/09/08	98.940	10.60
313384P37	11/12/08	11/21/07	96.093	39.07
313384P45	11/13/08	11/13/07	95.964	35.03
313384P52	11/14/08	11/16/07	95.996	40.04
313384P86	11/17/08	11/21/07	96.048	39.52
313384P94	11/18/08	11/20/07	96.016	39.84
313384Q28	11/19/08	11/21/07	96.016	39.84
313384Q36	11/20/08	11/26/07	96.080	39.20
313384Q44	11/21/08	11/30/07	96.232	37.68
313384Q77	11/24/08	01/25/08	97.931	20.69
313384Q85	11/25/08	01/23/08	98.081	19.19
313384Q93	11/26/08	11/28/07	96.158	38.42
313384R35	11/28/08	04/15/08	98.714	12.86
313384R68	12/01/08	12/06/07	96.250	37.50
313384R76	12/02/08	12/11/07	96.209	37.91
313384R84	12/03/08	12/06/07	96.229	37.71
313384R92	12/04/08	12/04/07	96.198	35.20
313384S26	12/05/08	12/06/07	96.198	38.02
313384S59	12/08/08	01/03/08	96.477	35.23

## Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313384S67	12/09/08	12/10/07	96.107	38.93
313384S75	12/10/08	04/10/08	98.611	13.89
313384S83	12/11/08	02/11/08	98.016	19.84
313384S91	12/12/08	12/18/07	96.140	38.60
313384T41	12/15/08	12/18/07	96.148	38.52
313384T58	12/16/08	12/18/07	96.097	39.03
313384T66	12/17/08	12/28/07	96.282	37.18
313384T74	12/18/08	12/18/07	96.076	37.84
313384T82	12/19/08	12/21/07	96.198	38.02
313384U31	12/22/08	12/28/07	96.210	37.90
313384U49	12/23/08	12/31/07	96.301	36.99
313384U56	12/24/08	12/27/07	96.189	38.11
313384U72	12/26/08	12/28/07	96.188	38.12
313384V22	12/29/08	01/03/08	96.310	36.90
313384V30	12/30/08	03/25/08	98.390	16.10
313384V48	12/31/08	02/14/08	97.905	20.95

## Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2008

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313588RG2	01/02/08	01/17/07	95.168	48.32
313588RH0	01/03/08	01/18/07	95.168	48.32
313588RJ6	01/04/08	01/11/07	95.087	49.13
313588RM9	01/07/08	01/17/07	95.094	49.06
313588RN7	01/08/08	01/23/07	95.168	48.32
313588RP2	01/09/08	02/22/07	95.542	44.58
313588RQ0	01/10/08	01/19/07	95.095	49.05
313588RR8	01/11/08	01/19/07	95.081	49.19
313588RU1	01/14/08	02/09/07	95.320	46.80
313588RV9	01/15/08	01/23/07	95.081	49.19
313588RW7	01/16/08	02/06/07	95.241	47.59
313588RX5	01/17/08	02/08/07	95.255	47.45
313588RY3	01/18/08	02/08/07	95.260	47.40
313588SC0	01/22/08	05/04/07	96.376	36.24
313588SD8	01/23/08	05/31/07	96.689	33.11
313588SE6	01/24/08	06/21/07	96.956	30.44
313588SF3	01/25/08	03/28/07	95.893	41.07
313588SJ5	01/28/08	03/16/07	95.698	43.02
313588SK2	01/29/08	07/03/07	97.066	29.34
313588SL0	01/30/08	03/12/07	95.626	43.74
313588SM8	01/31/08	03/09/07	95.563	44.37
313588SN6	02/01/08	02/07/07	95.049	49.51
313588SR7	02/04/08	03/20/07	95.649	43.51
313588SS5	02/05/08	08/21/07	97.811	21.89
313588ST3	02/06/08	04/19/07	95.996	40.04
313588SU0	02/07/08	03/14/07	95.600	44.00
313588SV8	02/08/08	03/12/07	95.495	45.05
313588SY2	02/11/08	03/09/07	95.489	45.11
313588SZ9	02/12/08	06/14/07	96.585	34.15
313588TA3	02/13/08	03/23/07	95.595	44.05
313588TB1	02/14/08	04/03/07	95.721	42.79
313588TC9	02/15/08	03/08/07	95.423	45.77
313588TG0	02/19/08	04/20/07	95.832	41.68
313588TH8	02/20/08	04/16/07	95.746	42.54
313588TJ4	02/21/08	04/04/07	95.657	43.43
313588TK1	02/22/08	03/30/07	95.554	44.46
313588TN5	02/25/08	04/27/07	95.845	41.55
313588TP0	02/26/08	05/29/07	96.201	37.99
313588TQ8	02/27/08	06/14/07	96.374	36.26
313588TR6	02/28/08	04/24/07	95.781	42.19
313588TS4	02/29/08	03/07/07	95.193	48.07
313588TV7	03/03/08	04/23/07	95.713	42.87
313588TW5	03/04/08	06/05/07	96.178	38.22
313588TX3	03/05/08	08/24/07	97.403	25.97
313588TY1	03/06/08	05/04/07	95.796	42.04
313588TZ8	03/07/08	04/30/07	95.745	42.55

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313588UC7	03/10/08	04/10/07	95.450	45.50
313588UD5	03/11/08	07/27/07	96.859	31.41
313588UE3	03/12/08	06/07/07	96.102	38.98
313588UF0	03/13/08	05/11/07	95.796	42.04
313588UG8	03/14/08	04/11/07	95.390	46.10
313588UK9	03/17/08	04/12/07	95.382	46.18
313588UL7	03/18/08	06/13/07	96.086	39.14
313588UM5	03/19/08	04/09/07	95.304	46.96
313588UN3	03/20/08	05/02/07	95.604	43.96
313588UP8	03/21/08	05/31/07	95.895	41.05
313588US2	03/24/08	06/04/07	95.892	41.08
313588UT0	03/25/08	06/05/07	95.900	41.00
313588UU7	03/26/08	05/10/07	95.604	43.96
313588UV5	03/27/08	05/31/07	95.828	41.72
313588UW3	03/28/08	04/04/07	95.158	48.42
313588UZ6	03/31/08	05/01/07	95.459	45.41
313588VA0	04/01/08	05/02/07	95.459	45.41
313588VB8	04/02/08	10/03/07	97.745	22.55
313588VC6	04/03/08	05/29/07	95.712	42.88
313588VD4	04/04/08	05/04/07	95.436	45.64
313588VG7	04/07/08	04/23/07	95.275	47.25
313588VH5	04/08/08	04/18/07	95.194	48.06
313588VJ1	04/09/08	04/20/07	95.208	47.92
313588VK8	04/10/08	05/18/07	95.490	45.10
313588VL6	04/11/08	04/23/07	95.211	47.89
313588VP7	04/14/08	06/01/07	95.575	44.25
313588VQ5	04/15/08	06/20/07	95.825	41.75
313588VR3	04/16/08	06/20/07	95.811	41.89
313588VS1	04/17/08	04/23/07	95.160	48.40
313588VT9	04/18/08	05/31/07	95.505	44.95
313588VW2	04/21/08	06/27/07	95.856	41.44
313588VX0	04/22/08	06/14/07	95.618	43.82
313588VY8	04/23/08	06/07/07	95.524	44.76
313588VZ5	04/24/08	07/24/07	96.196	38.04
313588WA9	04/25/08	05/02/07	95.134	48.66
313588WD3	04/28/08	07/03/07	95.858	41.42
313588WE1	04/29/08	06/01/07	95.366	46.34
313588WF8	04/30/08	05/16/07	95.246	47.54
313588WG6	05/01/08	05/18/07	95.230	47.70
313588WH4	05/02/08	06/19/07	95.583	44.17
313588WL5	05/05/08	06/06/07	95.352	46.48
313588WM3	05/06/08	08/01/07	96.210	37.90
313588WN1	05/07/08	05/23/07	95.197	48.03
313588WP6	05/08/08	05/18/07	95.135	48.65
313588WQ4	05/09/08	05/23/07	95.160	48.40
313588WT8	05/12/08	05/21/07	95.111	48.89

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313588WU5	05/13/08	08/13/07	96.347	36.53
313588WV3	05/14/08	06/20/07	95.412	45.88
313588WW1	05/15/08	06/15/07	95.319	46.81
313588WX9	05/16/08	06/14/07	95.287	47.13
313588XA8	05/19/08	07/13/07	95.698	43.02
313588XB6	05/20/08	12/18/07	98.233	17.67
313588XC4	05/21/08	11/05/07	97.712	22.88
313588XD2	05/22/08	06/29/07	95.454	45.46
313588XE0	05/23/08	06/05/07	95.117	48.83
313588XJ9	05/27/08	07/16/07	95.602	43.98
313588XK6	05/28/08	07/13/07	95.556	44.44
313588XL4	05/29/08	07/17/07	95.597	44.03
313588XM2	05/30/08	06/06/07	94.997	50.03
313588XQ3	06/02/08	07/11/07	95.477	45.23
313588XR1	06/03/08	08/01/07	95.856	41.44
313588XS9	06/04/08	11/15/07	97.699	23.01
313588XT7	06/05/08	07/13/07	95.454	45.46
313588XU4	06/06/08	07/11/07	95.421	45.79
313588XX8	06/09/08	07/02/07	95.265	47.35
313588XY6	06/10/08	07/09/07	95.329	46.71
313588XZ3	06/11/08	06/29/07	95.186	48.14
313588YA7	06/12/08	06/18/07	94.960	50.40
313588YB5	06/13/08	06/28/07	95.154	48.46
313588YE9	06/16/08	06/27/07	95.129	48.71
313588YF6	06/17/08	11/09/07	97.526	24.74
313588YG4	06/18/08	07/27/07	95.604	43.96
313588YH2	06/19/08	07/26/07	95.540	44.60
313588YJ8	06/20/08	06/28/07	95.068	49.32
313588YM1	06/23/08	07/27/07	95.564	44.36
313588YN9	06/24/08	10/01/07	96.915	30.85
313588YP4	06/25/08	10/24/07	97.094	29.06
313588YQ2	06/26/08	08/02/07	95.586	44.14
313588YR0	06/27/08	07/03/07	95.043	49.57
313588YU3	06/30/08	07/26/07	95.353	46.47
313588YV1	07/01/08	07/23/07	95.318	46.82
313588YW9	07/02/08	10/11/07	96.732	32.68
313588YX7	07/03/08	08/14/07	95.707	42.93
313588ZB4	07/07/08	07/20/07	95.156	48.44
313588ZC2	07/08/08	08/01/07	95.412	45.88
313588ZD0	07/09/08	12/14/07	97.747	22.53
313588ZE8	07/10/08	07/20/07	95.125	48.75
313588ZF5	07/11/08	07/20/07	95.131	48.69
313588ZJ7	07/14/08	08/23/07	95.943	40.57
313588ZK4	07/15/08	09/10/07	96.464	35.36
313588ZL2	07/16/08	12/19/07	97.708	22.92
313588ZM0	07/17/08	08/22/07	95.948	40.52

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313588ZN8	07/18/08	08/14/07	95.565	44.35
313588ZR9	07/21/08	11/21/07	97.233	27.67
313588ZS7	07/22/08	11/09/07	97.184	28.16
313588ZT5	07/23/08	10/12/07	96.517	34.83
313588ZU2	07/24/08	01/03/08	97.823	21.77
313588ZV0	07/25/08	08/01/07	95.211	47.89
313588ZY4	07/28/08	10/02/07	96.492	35.08
313588ZZ1	07/29/08	10/17/07	96.536	34.64
313588A21	07/30/08	08/29/07	95.791	42.09
313588A39	07/31/08	02/14/08	98.861	11.39
313588A47	08/01/08	08/13/07	95.477	45.23
313588A70	08/04/08	10/10/07	96.304	36.96
313588A88	08/05/08	10/11/07	96.321	36.79
313588A96	08/06/08	10/15/07	96.366	36.34
313588B20	08/07/08	10/05/07	96.273	37.27
313588B38	08/08/08	08/17/07	95.785	42.15
313588B61	08/11/08	11/20/07	97.033	29.67
313588B79	08/12/08	01/11/08	97.919	20.81
313588B87	08/13/08	11/16/07	97.011	29.89
313588B95	08/14/08	10/18/07	96.430	35.70
313588C29	08/15/08	10/05/07	96.176	38.24
313588C52	08/18/08	01/17/08	98.068	19.32
313588C60	08/19/08	01/07/08	97.706	22.94
313588C78	08/20/08	01/11/08	97.953	20.47
313588C86	08/21/08	10/25/07	96.647	33.53
313588C94	08/22/08	12/03/07	97.246	27.54
313588D44	08/25/08	12/04/07	97.210	27.90
313588D51	08/26/08	10/17/07	96.206	37.94
313588D69	08/27/08	10/05/07	96.022	39.78
313588D77	08/28/08	10/05/07	96.009	39.91
313588D85	08/29/08	09/05/07	95.343	46.57
313588E43	09/02/08	10/25/07	96.531	34.69
313588E50	09/03/08	01/09/08	97.673	23.27
313588E68	09/04/08	11/02/07	96.529	34.71
313588E76	09/05/08	10/12/07	96.006	39.94
313588F26	09/08/08	11/08/07	96.611	33.89
313588F34	09/09/08	02/19/08	98.641	13.59
313588F42	09/10/08	10/01/07	96.071	39.29
313588F59	09/11/08	10/11/07	95.940	40.60
313588F67	09/12/08	12/05/07	97.047	29.53
313588F91	09/15/08	10/17/07	95.964	40.36
313588G25	09/16/08	11/09/07	96.646	33.54
313588G33	09/17/08	03/19/08	99.051	9.49
313588G41	09/18/08	01/30/08	98.473	15.27
313588G58	09/19/08	10/16/07	95.913	40.87
313588G82	09/22/08	01/14/08	97.865	21.35

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313588G90	09/23/08	05/30/08	99.301	6.99
313588H24	09/24/08	01/23/08	98.537	14.63
313588H32	09/25/08	11/20/07	96.659	33.41
313588H73	09/29/08	04/25/08	99.115	8.85
313588H81	09/30/08	11/14/07	96.478	35.22
313588H99	10/01/08	10/11/07	95.688	43.12
313588J22	10/02/08	12/17/07	96.963	30.37
313588J30	10/03/08	10/11/07	95.694	43.06
313588J63	10/06/08	01/02/08	97.120	28.80
313588J71	10/07/08	01/29/08	98.390	16.10
313588J89	10/08/08	01/14/08	97.744	22.56
313588J97	10/09/08	01/14/08	97.601	23.99
313588K20	10/10/08	01/15/08	97.743	22.57
313588K61	10/14/08	11/01/07	96.143	38.57
313588K79	10/15/08	01/30/08	98.317	16.83
313588K87	10/16/08	01/09/08	97.276	27.24
313588K95	10/17/08	12/28/07	97.052	29.48
313588L45	10/20/08	01/17/08	97.692	23.08
313588L52	10/21/08	02/14/08	98.382	16.18
313588L60	10/22/08	01/14/08	97.650	23.50
313588L78	10/23/08	04/02/08	98.833	11.67
313588L86	10/24/08	01/09/08	97.295	27.05
313588M36	10/27/08	01/16/08	97.665	23.35
313588M44	10/28/08	02/15/08	98.357	16.43
313588M51	10/29/08	02/27/08	98.401	15.99
313588M69	10/30/08	12/21/07	96.921	30.79
313588M77	10/31/08	11/07/07	95.902	40.98
313588N27	11/03/08	12/31/07	96.937	30.63
313588N35	11/04/08	04/02/08	98.734	12.66
313588N43	11/05/08	03/10/08	98.693	13.07
313588N50	11/06/08	12/17/07	96.660	33.40
313588N68	11/07/08	01/11/08	97.207	27.93
313588N92	11/10/08	01/04/08	96.950	30.50
313588P33	11/12/08	04/15/08	98.804	11.96
313588P41	11/13/08	01/08/08	97.055	29.45
313588P58	11/14/08	12/18/07	96.680	33.20
313588P82	11/17/08	01/03/08	96.881	31.19
313588P90	11/18/08	04/07/08	98.719	12.81
313588Q24	11/19/08	01/02/08	96.825	31.75
313588Q32	11/20/08	01/10/08	97.121	28.79
313588Q40	11/21/08	01/04/08	96.905	30.95
313588Q73	11/24/08	11/30/07	96.310	36.90
313588Q81	11/25/08	03/27/08	98.630	13.70
313588Q99	11/26/08	02/06/08	98.146	18.54
313588R31	11/28/08	12/05/07	96.192	38.08
313588R64	12/01/08	01/22/08	97.959	20.41

## Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313588R72	12/02/08	06/26/08	98.887	11.13
313588R80	12/03/08	06/04/08	98.842	11.58
313588R98	12/04/08	02/15/08	98.169	18.31
313588S22	12/05/08	01/30/08	98.071	19.29
313588S55	12/08/08	02/12/08	98.117	18.83
313588S63	12/09/08	02/11/08	98.146	18.54
313588S71	12/10/08	04/18/08	98.689	13.11
313588S89	12/11/08	01/24/08	97.988	20.12
313588S97	12/12/08	02/05/08	98.013	19.87
313588T47	12/15/08	01/23/08	97.820	21.80
313588T54	12/16/08	04/03/08	98.508	14.92
313588T62	12/17/08	03/27/08	98.513	14.87
313588T70	12/18/08	02/20/08	98.045	19.55
313588T88	12/19/08	03/26/08	98.489	15.11
313588U37	12/22/08	02/19/08	98.056	19.44
313588U45	12/23/08	05/01/08	98.689	13.11
313588U52	12/24/08	04/24/08	98.631	13.69
313588U78	12/26/08	01/02/08	96.303	36.97
313588V28	12/29/08	01/22/08	97.720	22.80
313588V36	12/30/08	01/24/08	97.869	21.31
313588V44	12/31/08	02/01/08	97.903	20.97



## Section III-D

FEDERAL FARM CREDIT BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2008

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313312RG7	01/02/08	06/06/07	97.036	29.64
313312RH5	01/03/08	10/04/07	98.844	11.56
313312RJ1	01/04/08	01/04/07	95.042	49.58
313312RM4	01/07/08	11/14/07	99.358	6.42
313312RN2	01/08/08	11/02/07	99.188	8.12
313312RP7	01/09/08	11/19/07	99.385	6.15
313312RQ5	01/10/08	11/19/07	99.373	6.27
313312RR3	01/11/08	10/12/07	98.824	11.76
313312RU6	01/14/08	07/16/07	97.426	25.74
313312RV4	01/15/08	11/29/07	99.450	5.50
313312RW2	01/16/08	01/16/07	94.950	50.50
313312RX0	01/17/08	08/17/07	97.947	20.53
313312RY8	01/18/08	10/01/07	98.646	13.54
313312SC5	01/22/08	07/23/07	97.412	25.88
313312SD3	01/23/08	02/06/07	95.144	48.56
313312SE1	01/24/08	12/04/07	99.399	6.01
313312SF8	01/25/08	05/22/07	96.528	34.72
313312SJ0	01/28/08	10/01/07	98.529	14.71
313312SK7	01/29/08	07/31/07	97.446	25.54
313312SL5	01/30/08	10/03/07	98.512	14.88
313312SM3	01/31/08	10/04/07	98.495	15.05
313312SN1	02/01/08	02/01/07	94.930	50.70
313312SR2	02/04/08	12/12/07	99.383	6.17
313312SS0	02/05/08	10/01/07	98.430	15.70
313312ST8	02/06/08	07/06/07	96.966	30.34
313312SU5	02/07/08	12/11/07	99.328	6.72
313312SV3	02/08/08	12/14/07	99.352	6.48
313312SY7	02/11/08	11/13/07	98.937	10.63
313312SZ4	02/12/08	12/27/07	99.442	5.58
313312TA8	02/13/08	10/17/07	98.476	15.24
313312TB6	02/14/08	10/01/07	98.318	16.82
313312TC4	02/15/08	03/19/07	95.458	45.42
313312TG5	02/19/08	11/20/07	98.910	10.90
313312TH3	02/20/08	07/24/07	97.034	29.66
313312TJ9	02/21/08	05/09/07	96.048	39.52
313312TK6	02/22/08	03/22/07	95.469	45.31
313312TN0	02/25/08	03/26/07	95.445	45.55
313312TP5	02/26/08	12/03/07	99.005	9.95
313312TQ3	02/27/08	11/28/07	98.928	10.72
313312TR1	02/28/08	08/28/07	97.485	25.15
313312TS9	02/29/08	12/05/07	99.006	9.94
313312TV2	03/03/08	01/24/08	99.688	3.12
313312TW0	03/04/08	09/04/07	97.532	24.68
313312TX8	03/05/08	11/05/07	98.558	14.42
313312TY6	03/06/08	12/06/07	98.948	10.52
313312TZ3	03/07/08	11/02/07	98.495	15.05

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313312UC2	03/10/08	01/29/08	99.675	3.25
313312UD0	03/11/08	01/31/08	99.702	2.98
313312UE8	03/12/08	12/12/07	98.963	10.37
313312UF5	03/13/08	02/01/08	99.694	3.06
313312UG3	03/14/08	10/15/07	98.074	19.26
313312UK4	03/17/08	01/16/08	99.384	6.16
313312UL2	03/18/08	10/17/07	98.053	19.47
313312UM0	03/19/08	12/21/07	98.954	10.46
313312UN8	03/20/08	02/04/08	99.661	3.39
313312US7	03/24/08	09/24/07	97.760	22.40
313312UT5	03/25/08	03/27/07	95.116	48.84
313312UU2	03/26/08	09/26/07	97.760	22.40
313312UV0	03/27/08	02/06/08	99.629	3.71
313312UW8	03/28/08	03/30/07	95.116	48.84
313312UZ1	03/31/08	10/02/07	97.767	22.33
313312VA5	04/01/08	02/05/08	99.584	4.16
313312VB3	04/02/08	01/02/08	98.956	10.44
313312VC1	04/03/08	02/12/08	99.624	3.76
313312VD9	04/04/08	02/12/08	99.617	3.83
313312VG2	04/07/08	08/22/07	97.023	29.77
313312VH0	04/08/08	02/15/08	99.598	4.02
313312VJ6	04/09/08	08/08/07	96.624	33.76
313312VK3	04/10/08	02/20/08	99.615	3.85
313312VL1	04/11/08	02/20/08	99.607	3.93
313312VP2	04/14/08	02/21/08	99.592	4.08
313312VQ0	04/15/08	06/22/07	95.869	41.31
313312VR8	04/16/08	02/22/08	99.586	4.14
313312VS6	04/17/08	12/20/07	98.618	13.82
313312VT4	04/18/08	12/21/07	98.618	13.82
313312VW7	04/21/08	02/26/08	99.582	4.18
313312VX5	04/22/08	02/27/08	99.585	4.15
313312VY3	04/23/08	10/24/07	97.800	22.00
313312VZ0	04/24/08	02/28/08	99.583	4.17
313312WA4	04/25/08	07/30/07	96.317	36.83
313312WD8	04/28/08	07/31/07	96.267	37.33
313312WE6	04/29/08	10/30/07	97.851	21.49
313312WF3	04/30/08	03/03/08	99.597	4.03
313312WG1	05/01/08	11/13/07	98.035	19.65
313312WH9	05/02/08	08/21/07	96.812	31.88
313312WL0	05/05/08	10/29/07	97.774	22.26
313312WM8	05/06/08	12/04/07	98.237	17.63
313312WN6	05/07/08	03/13/08	99.671	3.29
313312WP1	05/08/08	11/05/07	97.815	21.85
313312WQ9	05/09/08	09/26/07	97.244	27.56
313312WT3	05/12/08	03/17/08	99.734	2.66
313312WU0	05/13/08	03/18/08	99.738	2.62

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313312WV8	05/14/08	01/16/08	98.839	11.61
313312WW6	05/15/08	02/19/08	99.357	6.43
313312WX4	05/16/08	06/19/07	95.352	46.48
313312XA3	05/19/08	03/31/08	99.730	2.70
313312XB1	05/20/08	02/19/08	99.322	6.78
313312XC9	05/21/08	09/19/07	97.005	29.95
313312XD7	05/22/08	04/01/08	99.726	2.74
313312XE5	05/23/08	04/02/08	99.716	2.84
313312XJ4	05/27/08	01/29/08	99.064	9.36
313312XK1	05/28/08	01/11/08	98.608	13.92
313312XL9	05/29/08	11/29/07	97.912	20.88
313312XM7	05/30/08	02/29/08	99.365	6.35
313312XQ8	06/02/08	03/03/08	99.370	6.30
313312XR6	06/03/08	03/04/08	99.375	6.25
313312XS4	06/04/08	12/05/07	97.952	20.48
313312XT2	06/05/08	03/06/08	99.418	5.82
313312XU9	06/06/08	03/07/08	99.436	5.64
313312XX3	06/09/08	04/14/08	99.682	3.18
313312XY1	06/10/08	04/14/08	99.677	3.23
313312XZ8	06/11/08	03/12/08	99.446	5.54
313312YA2	06/12/08	09/28/07	96.868	31.32
313312YB0	06/13/08	12/19/07	97.974	20.26
313312YE4	06/16/08	02/05/08	99.065	9.35
313312YF1	06/17/08	01/15/08	98.541	14.59
313312YG9	06/18/08	09/19/07	96.693	33.07
313312YH7	06/19/08	04/21/08	99.667	3.33
313312YJ3	06/20/08	04/21/08	99.661	3.39
313312YM6	06/23/08	01/10/08	98.290	17.10
313312YN4	06/24/08	12/24/07	97.890	21.10
313312YP9	06/25/08	12/24/07	97.878	21.22
313312YQ7	06/26/08	12/24/07	97.867	21.33
313312YR5	06/27/08	02/01/08	98.946	10.54
313312YU8	06/30/08	02/05/08	98.965	10.35
313312YV6	07/01/08	12/21/07	97.796	22.04
313312YW4	07/02/08	09/20/07	96.560	34.40
313312YX2	07/03/08	09/19/07	96.528	34.72
313312ZB9	07/07/08	12/06/07	97.616	23.84
313312ZC7	07/08/08	05/07/08	99.667	3.33
313312ZD5	07/09/08	05/08/08	99.671	3.29
313312ZE3	07/10/08	05/08/08	99.665	3.35
313312ZF0	07/11/08	10/19/07	96.808	31.92
313312ZJ2	07/14/08	05/09/08	99.649	3.51
313312ZK9	07/15/08	03/17/08	99.473	5.27
313312ZL7	07/16/08	05/16/08	99.656	3.44
313312ZM5	07/17/08	05/19/08	99.667	3.33
313312ZN3	07/18/08	05/19/08	99.661	3.39

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313312ZR4	07/21/08	11/21/07	97.279	27.21
313312ZS2	07/22/08	07/30/07	95.196	48.04
313312ZT0	07/23/08	01/24/08	98.727	12.73
313312ZU7	07/24/08	05/22/08	99.648	3.52
313312ZV5	07/25/08	02/13/08	98.854	11.46
313312ZY9	07/28/08	05/29/08	99.641	3.59
313312ZZ6	07/29/08	03/27/08	99.335	6.65
313312A26	07/30/08	06/02/08	99.656	3.44
313312A34	07/31/08	06/03/08	99.664	3.36
313312A42	08/01/08	02/08/08	98.789	12.11
313312A75	08/04/08	06/03/08	99.640	3.60
313312A83	08/05/08	06/09/08	99.656	3.44
313312A91	08/06/08	06/10/08	99.654	3.46
313312B25	08/07/08	09/21/07	96.112	38.88
313312B33	08/08/08	06/13/08	99.659	3.41
313312B66	08/11/08	06/16/08	99.660	3.40
313312B74	08/12/08	06/16/08	99.654	3.46
313312B82	08/13/08	01/16/08	98.098	19.02
313312B90	08/14/08	01/17/08	98.051	19.49
313312C24	08/15/08	10/04/07	96.172	38.28
313312C57	08/18/08	06/17/08	99.626	3.74
313312C65	08/19/08	02/19/08	98.756	12.44
313312C73	08/20/08	06/19/08	99.628	3.72
313312C81	08/21/08	05/22/08	99.476	5.24
313312C99	08/22/08	06/20/08	99.618	3.82
313312D49	08/25/08	11/16/07	96.831	31.69
313312D56	08/26/08	06/24/08	99.616	3.84
313312D64	08/27/08	06/26/08	99.621	3.79
313312D72	08/28/08	01/31/08	98.547	14.53
313312D80	08/29/08	06/27/08	99.613	3.87
313312E48	09/02/08	01/25/08	98.299	17.01
313312E55	09/03/08	02/28/08	98.710	12.90
313312E63	09/04/08	06/30/08	99.582	4.18
313312E71	09/05/08	07/02/08	99.600	4.00
313312F21	09/08/08	07/02/08	99.582	4.18
313312F39	09/09/08	07/03/08	99.582	4.18
313312F47	09/10/08	07/07/08	99.602	3.98
313312F54	09/11/08	11/08/07	96.492	35.08
313312F62	09/12/08	07/10/08	99.623	3.77
313312F96	09/15/08	10/02/07	95.802	41.98
313312G20	09/16/08	07/15/08	99.613	3.87
313312G38	09/17/08	07/16/08	99.609	3.91
313312G46	09/18/08	09/21/07	95.603	43.97
313312G53	09/19/08	09/21/07	95.591	44.09
313312G87	09/22/08	06/25/08	99.406	5.94
313312G95	09/23/08	09/24/07	95.609	43.91

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313312H29	09/24/08	07/30/08	99.651	3.49
313312H37	09/25/08	03/18/08	99.124	8.76
313312H45	09/26/08	07/30/08	99.639	3.61
313312H78	09/29/08	02/04/08	98.320	16.80
313312H86	09/30/08	10/31/07	96.156	38.44
313312H94	10/01/08	12/28/07	96.980	30.20
313312J27	10/02/08	12/21/07	96.877	31.23
313312J35	10/03/08	08/01/08	99.602	3.98
313312J68	10/06/08	08/04/08	99.604	3.96
313312J76	10/07/08	08/04/08	99.598	4.02
313312J84	10/08/08	08/05/08	99.924	0.76
313312J92	10/09/08	08/05/08	99.920	0.80
313312K25	10/10/08	08/06/08	99.597	4.03
313312K66	10/14/08	08/07/08	99.580	4.20
313312K74	10/15/08	01/07/08	97.156	28.44
313312K82	10/16/08	01/17/08	97.550	24.50
313312K90	10/17/08	08/12/08	99.598	4.02
313312L40	10/20/08	11/16/07	96.223	37.77
313312L57	10/21/08	10/23/07	95.763	42.37
313312L65	10/22/08	08/13/08	99.576	4.24
313312L73	10/23/08	08/13/08	99.570	4.30
313312L81	10/24/08	02/22/08	98.359	16.41
313312M31	10/27/08	08/18/08	99.558	4.42
313312M49	10/28/08	10/29/07	95.812	41.88
313312M56	10/29/08	08/19/08	99.564	4.36
313312M64	10/30/08	02/04/08	98.124	18.76
313312M72	10/31/08	11/02/07	95.814	41.86
313312N22	11/03/08	07/02/08	99.169	8.31
313312N30	11/04/08	12/04/07	96.472	35.28
313312N48	11/05/08	11/06/07	95.873	41.27
313312N55	11/06/08	08/29/08	99.568	4.32
313312N63	11/07/08	11/09/07	95.985	40.15
313312N97	11/10/08	05/15/08	98.940	10.60
313312P38	11/12/08	04/28/08	98.850	11.50
313312P46	11/13/08	01/17/08	97.341	26.59
313312P53	11/14/08	11/19/07	96.008	39.92
313312P87	11/17/08	01/29/08	97.867	21.33
313312P95	11/18/08	09/09/08	99.605	3.95
313312Q29	11/19/08	09/11/08	99.601	3.99
313312Q37	11/20/08	02/21/08	98.126	18.74
313312Q45	11/21/08	04/23/08	98.769	12.31
313312Q78	11/24/08	06/23/08	98.917	10.83
313312Q86	11/25/08	09/24/08	99.607	3.93
313312Q94	11/26/08	11/28/07	96.117	38.83
313312R36	11/28/08	11/29/07	96.116	38.84
313312R69	12/01/08	02/21/08	98.059	19.41

## Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313312R77	12/02/08	10/10/08	99.834	1.66
313312R85	12/03/08	06/05/08	98.848	11.52
313312R93	12/04/08	06/04/08	98.841	11.59
313312S27	12/05/08	01/17/08	97.227	27.73
313312S50	12/08/08	07/07/08	98.943	10.57
313312S68	12/09/08	10/20/08	99.878	1.22
313312S76	12/10/08	10/23/08	99.849	1.51
313312S84	12/11/08	10/24/08	99.849	1.51
313312S92	12/12/08	06/12/08	98.713	12.87
313312T42	12/15/08	01/16/08	97.133	28.67
313312T59	12/16/08	10/28/08	99.839	1.61
313312T67	12/17/08	02/20/08	97.959	20.41
313312T75	12/18/08	01/17/08	97.078	29.22
313312T83	12/19/08	11/06/08	99.975	0.25
313312U32	12/22/08	06/25/08	98.695	13.05
313312U40	12/23/08	11/24/08	99.981	0.19
313312U57	12/24/08	12/03/08	99.989	0.11
313312U73	12/26/08	11/26/08	99.981	0.19
313312V23	12/29/08	11/13/08	99.958	0.42
313312V31	12/30/08	11/17/08	99.949	0.51
313312V49	12/31/08	11/17/08	99.947	0.53

## Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2008

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313396RG0	01/02/08	05/24/07	96.884	31.16
313396RH8	01/03/08	03/01/07	95.851	41.49
313396RJ4	01/04/08	03/23/07	96.110	38.90
313396RM7	01/07/08	01/08/07	95.025	49.75
313396RN5	01/08/08	03/06/07	95.851	41.49
313396RP0	01/09/08	11/26/07	99.471	5.29
313396RQ8	01/10/08	11/14/07	99.327	6.73
313396RR6	01/11/08	02/09/07	95.352	46.48
313396RU9	01/14/08	03/15/07	95.908	40.92
313396RV7	01/15/08	08/27/07	98.120	18.80
313396RW5	01/16/08	11/09/07	99.199	8.01
313396RX3	01/17/08	11/09/07	99.187	8.13
313396RY1	01/18/08	02/08/07	95.251	47.49
313396SC8	01/22/08	02/28/07	95.526	44.74
313396SD6	01/23/08	03/14/07	95.774	42.26
313396SE4	01/24/08	02/28/07	95.545	44.55
313396SF1	01/25/08	02/28/07	95.532	44.68
313396SJ3	01/28/08	04/16/07	96.038	39.62
313396SK0	01/29/08	06/07/07	96.689	33.11
313396SL8	01/30/08	04/05/07	95.933	40.67
313396SM6	01/31/08	05/17/07	96.424	35.76
313396SN4	02/01/08	08/24/07	97.898	21.02
313396SR5	02/04/08	02/05/07	94.965	50.35
313396SS3	02/05/08	03/15/07	95.604	43.96
313396ST1	02/06/08	07/05/07	96.982	30.18
313396SU8	02/07/08	03/22/07	95.671	43.29
313396SV6	02/08/08	03/21/07	95.608	43.92
313396SY0	02/11/08	08/13/07	97.452	25.48
313396SZ7	02/12/08	01/17/08	99.736	2.64
313396TA1	02/13/08	09/13/07	98.066	19.34
313396TB9	02/14/08	09/06/07	97.871	21.29
313396TC7	02/15/08	12/05/07	99.156	8.44
313396TG8	02/19/08	07/16/07	96.954	30.46
313396TH6	02/20/08	03/29/07	95.618	43.82
313396TJ2	02/21/08	03/28/07	95.591	44.09
313396TK9	02/22/08	03/27/07	95.536	44.64
313396TN3	02/25/08	05/30/07	96.244	37.56
313396TP8	02/26/08	06/06/07	96.290	37.10
313396TQ6	02/27/08	06/07/07	96.297	37.03
313396TR4	02/28/08	05/01/07	95.867	41.33
313396TS2	02/29/08	05/29/07	96.167	38.33
313396TV5	03/03/08	03/05/07	95.147	48.53
313396TW3	03/04/08	12/26/07	99.185	8.15
313396TX1	03/05/08	12/21/07	99.113	8.87
313396TY9	03/06/08	12/21/07	99.101	8.99
313396TZ6	03/07/08	08/08/07	97.079	29.21

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313396UC5	03/10/08	09/10/07	97.649	23.51
313396UD3	03/11/08	11/08/07	98.546	14.54
313396UE1	03/12/08	12/26/07	99.091	9.09
313396UF8	03/13/08	04/19/07	95.549	44.51
313396UG6	03/14/08	04/17/07	95.463	45.37
313396UK7	03/17/08	09/17/07	97.654	23.46
313396UL5	03/18/08	01/30/08	99.627	3.73
313396UM3	03/19/08	11/05/07	98.403	15.97
313396UN1	03/20/08	03/22/07	95.096	49.04
313396UP6	03/21/08	06/14/07	96.050	39.50
313396US0	03/24/08	05/31/07	95.870	41.30
313396UT8	03/25/08	06/04/07	95.895	41.05
313396UU5	03/26/08	05/30/07	95.845	41.55
313396UV3	03/27/08	06/01/07	95.832	41.68
313396UW1	03/28/08	05/15/07	95.636	43.64
313396UZ4	03/31/08	04/02/07	95.116	48.84
313396VA8	04/01/08	11/15/07	98.402	15.98
313396VB6	04/02/08	03/07/08	99.830	1.70
313396VC4	04/03/08	12/05/07	98.630	13.70
313396VD2	04/04/08	02/04/08	99.555	4.45
313396VG5	04/07/08	05/15/07	95.517	44.83
313396VH3	04/08/08	11/05/07	98.183	18.17
313396VJ9	04/09/08	05/15/07	95.490	45.10
313396VK6	04/10/08	05/17/07	95.504	44.96
313396VL4	04/11/08	05/10/07	95.394	46.06
313396VP5	04/14/08	10/15/07	97.679	23.21
313396VQ3	04/15/08	12/13/07	98.608	13.92
313396VR1	04/16/08	04/19/07	95.089	49.11
313396VS9	04/17/08	09/05/07	97.063	29.37
313396VT7	04/18/08	04/23/07	95.127	48.73
313396VW0	04/21/08	10/22/07	97.791	22.09
313396VX8	04/22/08	01/03/08	98.769	12.31
313396VY6	04/23/08	08/27/07	96.853	31.47
313396VZ3	04/24/08	06/21/07	95.722	42.78
313396WA7	04/25/08	11/16/07	98.131	18.69
313396WD1	04/28/08	04/30/07	95.076	49.24
313396WE9	04/29/08	11/20/07	98.108	18.92
313396WF6	04/30/08	06/01/07	95.361	46.39
313396WG4	05/01/08	06/22/07	95.646	43.54
313396WH2	05/02/08	01/25/08	99.276	7.24
313396WL3	05/05/08	11/06/07	97.870	21.30
313396WM1	05/06/08	12/10/07	98.323	16.77
313396WN9	05/07/08	10/04/07	97.372	26.28
313396WP4	05/08/08	07/12/07	95.826	41.74
313396WQ2	05/09/08	07/10/07	95.769	42.31
313396WT6	05/12/08	11/13/07	97.903	20.97



## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313396WU3	05/13/08	03/27/08	99.765	2.35
313396WV1	05/14/08	05/16/07	95.066	49.34
313396WW9	05/15/08	01/04/08	98.555	14.45
313396WX7	05/16/08	08/23/07	96.559	34.41
313396XA6	05/19/08	08/15/07	96.378	36.22
313396XB4	05/20/08	07/18/07	95.753	42.47
313396XC2	05/21/08	08/24/07	96.477	35.23
313396XD0	05/22/08	06/15/07	95.241	47.59
313396XE8	05/23/08	06/15/07	95.198	48.02
313396XJ7	05/27/08	05/29/07	94.975	50.25
313396XK4	05/28/08	07/25/07	95.765	42.35
313396XL2	05/29/08	08/15/07	96.248	37.52
313396XM0	05/30/08	06/25/07	95.287	47.13
313396XQ1	06/02/08	06/22/07	95.204	47.96
313396XR9	06/03/08	06/28/07	95.330	46.70
313396XS7	06/04/08	08/29/07	96.407	35.93
313396XT5	06/05/08	08/09/07	96.012	39.88
313396XU2	06/06/08	08/09/07	95.999	40.01
313396XX6	06/09/08	12/10/07	97.932	20.68
313396XY4	06/10/08	02/04/08	99.083	9.17
313396XZ1	06/11/08	06/11/07	94.917	22.89
313396YA5	06/12/08	06/13/07	94.890	51.10
313396YB3	06/13/08	06/15/07	94.914	50.86
313396YE7	06/16/08	12/17/07	97.897	21.03
313396YF4	06/17/08	11/29/07	97.744	22.56
313396YG2	06/18/08	11/29/07	97.733	22.67
313396YH0	06/19/08	11/29/07	97.722	22.78
313396YJ6	06/20/08	07/13/07	95.293	47.07
313396YM9	06/23/08	06/25/07	94.995	50.05
313396YN7	06/24/08	10/09/07	96.834	31.66
313396YP2	06/25/08	11/16/07	97.503	24.97
313396YQ0	06/26/08	09/27/07	96.694	33.06
313396YR8	06/27/08	09/06/07	96.288	37.12
313396YU1	06/30/08	07/16/07	95.207	47.93
313396YV9	07/01/08	09/28/07	96.653	33.47
313396YW7	07/02/08	10/01/07	96.677	33.23
313396YX5	07/03/08	09/28/07	96.629	33.71
313396ZB0	07/07/08	01/07/08	98.059	19.41
313396ZC0	07/08/08	02/08/08	98.956	10.44
313396ZD8	07/09/08	02/06/08	98.901	10.99
313396ZE6	07/10/08	11/13/07	97.340	26.60
313396ZF3	07/11/08	11/23/07	97.369	26.31
313396ZJ5	07/14/08	12/26/07	97.783	22.17
313396ZK2	07/15/08	12/27/07	97.795	22.05
313396ZL0	07/16/08	05/28/08	99.721	2.79
313396ZM8	07/17/08	05/20/08	99.670	3.30

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313396ZN6	07/18/08	05/19/08	99.658	3.42
313396ZR7	07/21/08	07/23/07	95.005	49.95
313396ZS5	07/22/08	06/03/08	99.713	2.87
313396ZT3	07/23/08	03/27/08	99.338	6.62
313396ZU0	07/24/08	09/28/07	96.392	36.08
313396ZV8	07/25/08	08/29/07	95.798	42.02
313396ZY2	07/28/08	01/28/08	98.605	13.95
313396ZZ9	07/29/08	02/21/08	98.891	11.09
313396A29	07/30/08	09/28/07	96.328	36.72
313396A37	07/31/08	08/29/07	95.716	42.84
313396A45	08/01/08	01/04/08	97.766	22.34
313396A78	08/04/08	10/09/07	96.342	36.58
313396A86	08/05/08	10/10/07	96.342	36.58
313396A94	08/06/08	03/31/08	99.275	7.25
313396B28	08/07/08	03/17/08	99.305	6.95
313396B36	08/08/08	10/10/07	96.305	36.95
313396B69	08/11/08	02/11/08	98.751	12.49
313396B77	08/12/08	04/03/08	99.229	7.71
313396B85	08/13/08	04/17/08	99.331	6.69
313396B93	08/14/08	04/14/08	99.271	7.29
313396C27	08/15/08	10/17/07	96.280	37.20
313396C50	08/18/08	08/20/07	95.349	46.51
313396C68	08/19/08	04/01/08	99.211	7.89
313396C76	08/20/08	01/16/08	98.143	18.57
313396C84	08/21/08	01/29/08	98.605	13.95
313396C92	08/22/08	12/19/07	97.331	26.69
313396D42	08/25/08	10/17/07	96.157	38.43
313396D59	08/26/08	11/29/07	97.072	29.28
313396D67	08/27/08	02/04/08	98.633	13.67
313396D75	08/28/08	10/18/07	96.211	37.89
313396D83	08/29/08	09/05/07	95.473	45.27
313396E41	09/02/08	01/11/08	97.846	21.54
313396E58	09/03/08	04/11/08	99.170	8.30
313396E66	09/04/08	04/04/08	99.103	8.97
313396E74	09/05/08	04/14/08	99.176	8.24
313396F24	09/08/08	02/21/08	98.611	13.89
313396F32	09/09/08	02/21/08	98.604	13.96
313396F40	09/10/08	10/04/07	95.915	40.85
313396F57	09/11/08	07/11/08	99.623	3.77
313396F65	09/12/08	10/15/07	95.958	40.42
313396F99	09/15/08	09/17/07	95.420	45.80
313396G23	09/16/08	12/21/07	97.188	28.12
313396G31	09/17/08	01/15/08	97.895	21.05
313396G49	09/18/08	04/21/08	99.142	8.58
313396G56	09/19/08	01/09/08	97.538	24.62
313396G80	09/22/08	11/21/07	96.728	32.72

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313396G98	09/23/08	01/10/08	97.537	24.63
313396H22	09/24/08	07/15/08	99.542	4.58
313396H30	09/25/08	11/09/07	96.523	34.77
313396H48	09/26/08	01/07/08	97.363	26.37
313396H71	09/29/08	11/19/07	96.579	34.21
313396H89	09/30/08	11/07/07	96.374	36.26
313396H97	10/01/08	12/26/07	97.146	28.54
313396J20	10/02/08	10/11/07	95.696	43.04
313396J38	10/03/08	07/25/08	99.543	4.57
313396J61	10/06/08	11/05/07	96.285	37.15
313396J79	10/07/08	05/13/08	99.163	8.37
313396J87	10/08/08	06/13/08	99.246	7.54
313396J95	10/09/08	11/01/07	96.122	38.78
313396K28	10/10/08	11/16/07	96.436	35.64
313396K69	10/14/08	10/15/07	95.488	45.12
313396K77	10/15/08	06/25/08	99.238	7.62
313396K85	10/16/08	07/30/08	99.480	5.20
313396K93	10/17/08	08/01/08	99.495	5.05
313396L43	10/20/08	03/07/08	98.707	12.93
313396L50	10/21/08	03/26/08	98.821	11.79
313396L68	10/22/08	03/05/08	98.620	13.80
313396L76	10/23/08	11/29/07	96.555	34.45
313396L84	10/24/08	11/27/07	96.431	35.69
313396M34	10/27/08	11/21/07	96.372	36.28
313396M42	10/28/08	03/31/08	98.810	11.90
313396M59	10/29/08	11/29/07	96.510	34.90
313396M67	10/30/08	11/27/07	96.376	36.24
313396M75	10/31/08	11/28/07	96.479	35.21
313396N25	11/03/08	04/04/08	98.746	12.54
313396N33	11/04/08	07/23/08	99.249	7.51
313396N41	11/05/08	04/04/08	98.734	12.66
313396N58	11/06/08	08/27/08	99.501	4.99
313396N66	11/07/08	04/04/08	98.722	12.78
313396N90	11/10/08	11/13/07	95.977	40.23
313396P31	11/12/08	06/10/08	99.010	9.90
313396P49	11/13/08	06/25/08	99.009	9.91
313396P56	11/14/08	02/07/08	98.189	18.11
313396P80	11/17/08	05/19/08	98.903	10.97
313396P98	11/18/08	04/25/08	98.775	12.25
313396Q22	11/19/08	04/29/08	98.793	12.07
313396Q30	11/20/08	01/16/08	97.511	24.89
313396Q48	11/21/08	01/02/08	96.850	31.50
313396Q71	11/24/08	02/29/08	98.393	16.07
313396Q89	11/25/08	03/28/08	98.642	13.58
313396Q97	11/26/08	02/07/08	98.128	18.72
313396R39	11/28/08	12/03/07	96.350	36.50

## Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
313396R62	12/01/08	05/09/08	98.810	11.90
313396R70	12/02/08	05/09/08	98.804	11.96
313396R88	12/03/08	05/09/08	98.798	12.02
313396R96	12/04/08	05/12/08	98.810	11.90
313396S20	12/05/08	05/06/08	98.805	11.95
313396S53	12/08/08	12/11/07	96.060	39.40
313396S61	12/09/08	08/28/08	99.248	7.52
313396S79	12/10/08	04/18/08	98.663	13.37
313396S87	12/11/08	09/24/08	99.432	5.68
313396S95	12/12/08	04/10/08	98.620	13.80
313396T45	12/15/08	02/04/08	97.883	21.17
313396T52	12/16/08	07/24/08	98.941	10.59
313396T60	12/17/08	08/05/08	99.069	9.31
313396T78	12/18/08	07/02/08	98.840	11.60
313396T86	12/19/08	01/09/08	96.790	32.10
313396U35	12/22/08	04/21/08	98.598	14.02
313396U43	12/23/08	05/16/08	98.680	13.20
313396U50	12/24/08	04/21/08	98.587	14.13
313396U76	12/26/08	02/07/08	97.954	20.46
313396V26	12/29/08	02/29/08	98.227	17.73
313396V34	12/30/08	03/26/08	98.427	15.73
313396V42	12/31/08	02/29/08	98.215	17.85

## Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2008

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
31315KRG7	01/02/08	10/04/07	98.852	11.48
31315KRH5	01/03/08	01/02/08	99.989	0.11
31315KRJ1	01/04/08	01/10/07	94.939	50.61
31315KRM4	01/07/08	12/06/07	99.622	3.78
31315KRN2	01/08/08	01/07/08	99.989	0.11
31315KRP7	01/09/08	10/05/07	98.766	12.34
31315KRQ5	01/10/08	01/09/08	99.989	0.11
31315KRR3	01/11/08	12/13/07	99.661	3.39
31315KRU6	01/14/08	01/11/08	99.965	0.35
31315KRV4	01/15/08	12/17/07	99.657	3.43
31315KRW2	01/16/08	10/16/07	98.801	11.99
31315KRX0	01/17/08	12/20/07	99.664	3.36
31315KRY8	01/18/08	10/23/07	98.913	10.87
31315KSC5	01/22/08	12/27/07	99.688	3.12
31315KSD3	01/23/08	10/23/07	98.850	11.50
31315KSE1	01/24/08	08/13/07	97.672	23.28
31315KSF8	01/25/08	01/04/08	99.759	2.41
31315KSJ0	01/28/08	01/24/08	99.969	0.31
31315KSK7	01/29/08	01/02/08	99.685	3.15
31315KSL5	01/30/08	10/30/07	98.894	11.06
31315KSM3	01/31/08	01/07/08	99.725	2.75
31315KSN1	02/01/08	01/31/08	99.994	0.06
31315KSR2	02/04/08	11/07/07	98.923	10.77
31315KSS0	02/05/08	01/04/08	99.636	3.64
31315KST8	02/06/08	02/05/08	99.992	0.08
31315KSU5	02/07/08	11/05/07	98.863	11.37
31315KSV3	02/08/08	02/07/08	99.993	0.07
31315KSY7	02/11/08	02/08/08	99.978	0.22
31315KSZ4	02/12/08	02/11/08	99.992	0.08
31315KTA8	02/13/08	01/10/08	99.622	3.78
31315KTB6	02/14/08	02/13/08	99.992	0.08
31315KTC4	02/15/08	01/03/08	99.504	4.96
31315KTG5	02/19/08	01/18/08	99.664	3.36
31315KTH3	02/20/08	01/23/08	99.776	2.24
31315KTJ9	02/21/08	06/27/07	96.602	33.98
31315KTK6	02/22/08	02/21/08	99.993	0.07
31315KTN0	02/25/08	02/22/08	99.977	0.23
31315KTP5	02/26/08	11/26/07	98.894	11.06
31315KTQ3	02/27/08	02/26/08	99.993	0.07
31315KTR1	02/28/08	11/28/07	98.899	11.01
31315KTS9	02/29/08	02/04/08	99.811	1.89
31315KTV2	03/03/08	02/29/08	99.983	0.17
31315KTW0	03/04/08	02/05/08	99.789	2.11
31315KTX8	03/05/08	02/05/08	99.782	2.18
31315KTY6	03/06/08	02/08/08	99.799	2.01
31315KTZ3	03/07/08	01/24/08	99.669	3.31
31315KUC2	03/10/08	03/07/08	99.981	0.19

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
31315KUD0	03/11/08	03/10/08	99.993	0.07
31315KUE8	03/12/08	09/14/07	97.669	23.31
31315KUF5	03/13/08	12/13/07	98.947	10.53
31315KUG3	03/14/08	01/03/08	99.187	8.13
31315KUK4	03/17/08	02/20/08	99.801	1.99
31315KUL2	03/18/08	12/20/07	98.954	10.46
31315KUM0	03/19/08	02/27/08	99.838	1.62
31315KUN8	03/20/08	03/19/08	99.997	0.03
31315KUS7	03/24/08	02/22/08	99.758	2.42
31315KUT5	03/25/08	02/27/08	99.790	2.10
31315KUU2	03/26/08	03/25/08	99.996	0.04
31315KUV0	03/27/08	03/26/08	99.996	0.04
31315KUW8	03/28/08	12/28/07	98.915	10.85
31315KUZ1	03/31/08	12/28/07	98.880	11.20
31315KVA5	04/01/08	01/02/08	98.960	10.40
31315KVB3	04/02/08	03/05/08	99.799	2.01
31315KVC1	04/03/08	03/06/08	99.811	1.89
31315KVD9	04/04/08	01/03/08	98.950	10.50
31315KVG2	04/07/08	03/07/08	99.799	2.01
31315KVH0	04/08/08	04/01/08	99.962	0.38
31315KVJ6	04/09/08	01/09/08	98.990	10.10
31315KVK3	04/10/08	01/14/08	99.123	8.77
31315KVL1	04/11/08	01/11/08	99.050	9.50
31315KVP2	04/14/08	04/11/08	99.984	0.16
31315KVQ0	04/15/08	03/14/08	99.806	1.94
31315KVR8	04/16/08	01/16/08	99.084	9.16
31315KVS6	04/17/08	01/16/08	99.074	9.26
31315KVT4	04/18/08	04/17/08	99.995	0.05
31315KVW7	04/21/08	01/17/08	99.042	9.58
31315KVX5	04/22/08	03/25/08	99.846	1.54
31315KVY3	04/23/08	01/23/08	99.292	7.08
31315KVZ0	04/24/08	01/24/08	99.292	7.08
31315KWA4	04/25/08	03/28/08	99.842	1.58
31315KWD8	04/28/08	04/25/08	99.984	0.16
31315KWE6	04/29/08	01/30/08	99.293	7.07
31315KWF3	04/30/08	04/07/08	99.869	1.31
31315KWG1	05/01/08	04/03/08	99.842	1.58
31315KWH9	05/02/08	02/05/08	99.345	6.55
31315KWL0	05/05/08	02/05/08	99.323	6.77
31315KWM8	05/06/08	04/29/08	99.962	0.38
31315KWN6	05/07/08	02/07/08	99.335	6.65
31315KWP1	05/08/08	02/07/08	99.328	6.72
31315KWQ9	05/09/08	05/08/08	99.995	0.05
31315KWT3	05/12/08	11/26/07	98.041	19.59
31315KWU0	05/13/08	02/14/08	99.328	6.72
31315KWV8	05/14/08	02/14/08	99.320	6.80
31315KWW6	05/15/08	02/14/08	99.312	6.88

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
31315KWX4	05/16/08	11/30/07	98.074	19.26
31315KXA3	05/19/08	05/16/08	99.984	0.16
31315KXB1	05/20/08	04/18/08	99.820	1.80
31315KXC9	05/21/08	05/20/08	99.995	0.05
31315KXD7	05/22/08	02/21/08	99.310	6.90
31315KXE5	05/23/08	05/29/07	94.923	50.77
31315KXJ4	05/27/08	04/29/08	99.846	1.54
31315KXK1	05/28/08	05/14/08	99.922	0.78
31315KXL9	05/29/08	04/30/08	99.841	1.59
31315KXM7	05/30/08	02/29/08	99.350	6.50
31315KXQ8	06/02/08	05/27/08	99.968	0.32
31315KXR6	06/03/08	06/02/08	99.994	0.06
31315KXS4	06/04/08	03/18/08	99.627	3.73
31315KXT2	06/05/08	05/08/08	99.846	1.54
31315KXU9	06/06/08	05/15/08	99.874	1.26
31315KXX3	06/09/08	06/06/08	99.985	0.15
31315KXY1	06/10/08	05/13/08	99.841	1.59
31315KXZ8	06/11/08	06/10/08	99.995	0.05
31315KYA2	06/12/08	03/13/08	99.449	5.51
31315KYB0	06/13/08	03/13/08	99.443	5.57
31315KYE4	06/16/08	03/14/08	99.439	5.61
31315KYF1	06/17/08	06/11/08	99.965	0.35
31315KYG9	06/18/08	03/20/08	99.520	4.80
31315KYH7	06/19/08	06/18/08	99.995	0.05
31315KYJ3	06/20/08	05/01/08	99.739	2.61
31315KYM6	06/23/08	03/19/08	99.499	5.01
31315KYN4	06/24/08	05/29/08	99.842	1.58
31315KYP9	06/25/08	04/29/08	99.687	3.13
31315KYQ7	06/26/08	03/28/08	99.480	5.20
31315KYR5	06/27/08	03/27/08	99.468	5.32
31315KYU8	06/30/08	04/01/08	99.480	5.20
31315KYV6	07/01/08	03/28/08	99.451	5.49
31315KYW4	07/02/08	04/14/08	99.546	4.54
31315KYX2	07/03/08	06/05/08	99.838	1.62
31315KZB9	07/07/08	04/14/08	99.517	4.83
31315KZC7	07/08/08	04/09/08	99.473	5.27
31315KZD5	07/09/08	07/08/08	99.994	0.06
31315KZE3	07/10/08	04/10/08	99.472	5.28
31315KZF0	07/11/08	06/13/08	99.834	1.66
31315KZJ2	07/14/08	04/16/08	99.488	5.12
31315KZK9	07/15/08	07/08/08	99.960	0.40
31315KZL7	07/16/08	04/16/08	99.477	5.23
31315KZM5	07/17/08	04/17/08	99.477	5.23
31315KZN3	07/18/08	06/23/08	99.851	1.49
31315KZR4	07/21/08	04/21/08	99.474	5.26
31315KZS2	07/22/08	04/23/08	99.480	5.20
31315KZT0	07/23/08	06/09/08	99.742	2.58

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
31315KZU7	07/24/08	05/15/08	99.598	4.02
31315KZV5	07/25/08	07/02/08	99.864	1.36
31315KZY9	07/28/08	07/23/08	99.972	0.28
31315KZZ6	07/29/08	07/28/08	99.994	0.06
31315KA26	07/30/08	04/29/08	99.471	5.29
31315KA34	07/31/08	07/07/08	99.857	1.43
31315KA42	08/01/08	07/01/08	99.812	1.88
31315KA75	08/04/08	05/02/08	99.475	5.25
31315KA83	08/05/08	05/05/08	99.484	5.16
31315KA91	08/06/08	07/10/08	99.848	1.52
31315KB25	08/07/08	05/07/08	99.481	5.19
31315KB33	08/08/08	07/11/08	99.830	1.70
31315KB66	08/11/08	08/08/08	99.984	0.16
31315KB74	08/12/08	08/05/08	99.962	0.38
31315KB82	08/13/08	05/16/08	99.468	5.32
31315KB90	08/14/08	05/14/08	99.466	5.34
31315KC24	08/15/08	04/11/08	99.262	7.38
31315KC57	08/18/08	08/13/08	99.974	0.26
31315KC65	08/19/08	08/12/08	99.962	0.38
31315KC73	08/20/08	07/21/08	99.820	1.80
31315KC81	08/21/08	05/21/08	99.456	5.44
31315KC99	08/22/08	07/22/08	99.810	1.90
31315KD49	08/25/08	06/27/08	99.623	3.77
31315KD56	08/26/08	05/22/08	99.427	5.73
31315KD64	08/27/08	07/23/08	99.788	2.12
31315KD72	08/28/08	05/30/08	99.443	5.57
31315KD80	08/29/08	07/28/08	99.809	1.91
31315KE48	09/02/08	07/30/08	99.794	2.06
31315KE55	09/03/08	06/04/08	99.431	5.69
31315KE63	09/04/08	08/04/08	99.812	1.88
31315KE71	09/05/08	08/05/08	99.813	1.87
31315KF21	09/08/08	06/04/08	99.400	6.00
31315KF39	09/09/08	09/02/08	99.961	0.39
31315KF47	09/10/08	09/09/08	99.995	0.05
31315KF54	09/11/08	06/10/08	99.411	5.89
31315KF62	09/12/08	08/06/08	99.777	2.23
31315KF96	09/15/08	06/10/08	99.386	6.14
31315KG20	09/16/08	06/17/08	99.401	5.99
31315KG38	09/17/08	06/12/08	99.370	6.30
31315KG46	09/18/08	06/12/08	99.363	6.37
31315KG53	09/19/08	08/21/08	99.824	1.76
31315KG87	09/22/08	09/19/08	99.984	0.16
31315KG95	09/23/08	06/13/08	99.331	6.69
31315KH29	09/24/08	09/23/08	99.997	0.03
31315KH37	09/25/08	06/27/08	99.395	6.05
31315KH45	09/26/08	08/26/08	99.814	1.86
31315KH78	09/29/08	06/27/08	99.366	6.34



## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
31315KH86	09/30/08	07/01/08	99.396	6.04
31315KH94	10/01/08	08/18/08	99.727	2.73
31315KJ35	10/03/08	09/26/08	99.990	0.10
31315KJ68	10/06/08	09/29/08	99.990	0.10
31315KJ76	10/07/08	09/05/08	99.809	1.91
31315KJ84	10/08/08	04/02/08	98.845	11.55
31315KJ92	10/09/08	10/08/08	99.999	0.01
31315KK25	10/10/08	04/04/08	98.871	11.29
31315KK66	10/14/08	04/09/08	98.888	11.12
31315KK82	10/16/08	07/15/08	99.385	6.15
31315KL40	10/20/08	10/17/08	99.999	0.01
31315KL57	10/21/08	07/15/08	99.355	6.45
31315KL65	10/22/08	08/07/08	99.512	4.88
31315KL73	10/23/08	07/16/08	99.332	6.68
31315KL81	10/24/08	07/23/08	99.359	6.41
31315KM31	10/27/08	10/07/08	99.987	0.13
31315KM49	10/28/08	07/29/08	99.391	6.09
31315KM56	10/29/08	10/01/08	99.920	0.80
31315KM64	10/30/08	07/22/08	99.297	7.03
31315KM72	10/31/08	07/30/08	99.377	6.23
31315KN22	11/03/08	09/29/08	99.766	2.34
31315KN30	11/04/08	10/28/08	99.990	0.10
31315KN48	11/05/08	10/07/08	99.933	0.67
31315KN55	11/06/08	08/06/08	99.392	6.08
31315KN63	11/07/08	10/03/08	99.900	1.00
31315KN97	11/10/08	07/11/08	99.177	8.23
31315KP38	11/12/08	10/03/08	99.886	1.14
31315KP46	11/13/08	08/12/08	99.380	6.20
31315KP53	11/14/08	08/13/08	99.380	6.20
31315KP87	11/17/08	11/14/08	99.999	0.01
31315KQ37	11/20/08	10/23/08	99.904	0.96
31315KQ45	11/21/08	10/02/08	99.774	2.26
31315KQ78	11/24/08	11/21/08	99.999	0.01
31315KQ86	11/25/08	10/30/08	99.940	0.60
31315KQ94	11/26/08	11/28/07	96.805	31.95
31315KR69	12/01/08	11/26/08	99.998	0.02
31315KR77	12/02/08	11/24/08	99.996	0.04
31315KR85	12/03/08	08/28/08	99.305	6.95
31315KR93	12/04/08	11/06/08	99.984	0.16
31315KS27	12/05/08	06/05/08	98.831	11.69
31315KS50	12/08/08	09/05/08	99.332	6.68
31315KS68	12/09/08	11/26/08	99.994	0.06
31315KS76	12/10/08	11/12/08	99.981	0.19
31315KS84	12/11/08	09/05/08	99.310	6.90
31315KS92	12/12/08	06/24/08	98.737	12.63
31315KT42	12/15/08	10/16/08	99.786	2.14
31315KT67	12/17/08	09/09/08	99.401	5.99

## Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
31315KT75	12/18/08	08/28/08	99.172	8.28
31315KU32	12/22/08	07/15/08	98.889	11.11
31315KU40	12/23/08	06/10/08	98.639	13.61
31315KU57	12/24/08	12/01/08	99.985	0.15
31315KV23	12/29/08	12/11/08	99.998	0.02
31315KV31	12/30/08	09/29/08	99.302	6.98
31315KV49	12/31/08	10/03/08	99.572	4.28

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
31315KJ27	10/01/08	10/02/08	99.9995	0.005
31315KK74	10/14/08	10/15/08	99.9996	0.004
31315KK90	10/16/08	10/17/08	99.9996	0.004
31315KP95	11/17/08	11/18/08	99.9997	0.003
31315KQ29	11/18/08	11/19/08	99.9998	0.002
31315KT59	12/15/08	12/16/08	99.9999	0.001