

## 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 2004 are not included. See Section I-B for corporate discount debt instruments issued after 1984.

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

| Name of Issuer                           | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                      |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|----------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2003 1st<br>Period  | 2004 2nd<br>2005 1st | 2005 2nd<br>Period | 2004  | 2005   |
| Allied Corp.                             | 019087AZ8 | 08/15/84   | 08/01/05      | 7.675  | 0.000                                | 748.39                    | 0.279853  | 0.317176             |                    | 107.61  | 67.24  |
|  | 019087BA2 | 08/15/84   | 08/01/07      | 6.113  | 0.000                                | 586.51                    | 0.218277  | 0.247201             | 0.279194           | 83.91   | 94.68  |
|  | 019087BB0 | 08/03/84   | 08/01/09      | 6.136  | 0.000                                | 475.61                    | 0.165267  | 0.185297             | 0.207187           | 63.51   | 70.94  |
| Corning, Inc.                            | 219327AC7 | 03/12/82   | 03/15/07      | 48.034   | 7.000                                | 453.05                    | 0.057721  | 0.057721             |                    | 20.78   | 20.78  |
| Empire Incorporated                      | 291737AB0 | 06/07/83   | 12/31/07      | 59.000   | 9.000                                | 224.62                    | 0.092499  | 0.107195             | 0.123887           | 36.91   | 42.60  |
| Federal National<br>Mortgage Association | 313586QR3 | 07/05/84   | 07/05/14      | 3.625  | 0.000                                | 277.10                    | 0.094659  | 0.106017             | 0.118413           | 36.69   | 40.93  |
|  | 313586RC5 | 10/09/84   | 10/09/19      | 3.200  | 0.000                                | 180.24                    | 0.058537  | 0.064764             | 0.071457           | 21.95   | 24.20  |
| Fruit of the Loom, Inc.                  | 359416AH7 | 03/18/81   | 03/15/11      | 52.750   | 7.000                                | 359.05                    | 0.043135  | 0.043135             |                    | 15.79   | 15.74  |
| General Foods Corp.                      | 369856AF6 | 06/23/81   | 06/15/11      | 51.624   | 7.000                                | 363.49                    | 0.044183  | 0.044183             |                    | 16.17   | 16.13  |
| General Motors<br>Acceptance Corporation | 370424CF8 | 04/01/81   | 04/01/11      | 44.510   | 6.000                                | 420.85                    | 0.050643  | 0.050643             |                    | 18.54   | 18.48  |
| Honeywell Intl, Inc.                     | 438516AG1 | 08/15/84   | 08/01/05      | 7.675  | 0.000                                | 748.39                    | 0.279853  | 0.317176             |                    | 107.61  | 67.24  |
|  | 438516AH9 | 08/15/84   | 08/01/07      | 6.113  | 0.000                                | 586.51                    | 0.218277  | 0.247201             | 0.279194           | 83.91   | 94.68  |
|  | 438516AJ5 | 08/03/84   | 08/01/09      | 6.136  | 0.000                                | 475.61                    | 0.165267  | 0.185297             | 0.207187           | 63.51   | 70.94  |
| ITT Corporation                          | 450679BP9 | 05/06/81   | 05/01/11      | 41.890   | 6.500                                | 439.06                    | 0.053059  | 0.053059             |                    | 19.42   | 19.37  |
| ITT Corporation                          | 450680AM5 | 05/06/81   | 05/01/11      | 41.890   | 6.500                                | 439.06                    | 0.053059  | 0.053059             |                    | 19.42   | 19.37  |
| ITT Corporation                          | 460470AM9 | 07/01/81   | 07/01/11      | 50.218   | 7.500                                | 373.42                    | 0.045434  | 0.045434             |                    | 16.63   | 16.58  |
| Kerr-McGee Corp.                         | 492386AD9 | 11/17/81   | 11/01/11      | 49.950   | 7.000                                | 369.62                    | 0.045745  | 0.045745             |                    | 16.74   | 16.70  |
| Penney, J.C., Co.                        | 708160AH9 | 04/16/81   | 05/01/06*     | 42.060   | 6.000                                | 525.49                    | 0.063350  |                      |                    | 15.46*  |        |
| Pepsico Capital<br>Resources             | 713440AT2 | 04/14/82   | 04/01/04      | 5.912  | 0.000                                | 930.21                    | 0.117273  |                      |                    | 10.67   |        |
|  | 713440AU9 | 04/14/82   | 04/01/05      | 5.311  | 0.000                                | 895.41                    | 0.112886  | 0.112886             |                    | 41.32   | 10.16  |
|  | 713440AV7 | 04/14/82   | 04/01/06      | 4.780  | 0.000                                | 862.89                    | 0.108786  | 0.108786             |                    | 39.82   | 39.71  |
|  | 713440AW5 | 04/14/82   | 04/01/07      | 4.310  | 0.000                                | 832.43                    | 0.104946  | 0.104946             |                    | 38.41   | 38.31  |
|  | 713440AX3 | 04/14/82   | 04/01/08      | 3.894  | 0.000                                | 803.79                    | 0.101335  | 0.101335             |                    | 37.09   | 36.99  |
|  | 713440AY1 | 04/14/82   | 04/01/09      | 3.525  | 0.000                                | 776.97                    | 0.097954  | 0.097954             |                    | 35.85   | 35.75  |
|  | 713440AZ8 | 04/14/82   | 04/01/10      | 3.196  | 0.000                                | 751.76                    | 0.094776  | 0.094776             |                    | 34.69   | 34.59  |
|  | 713440BA2 | 04/14/82   | 04/01/11      | 2.904  | 0.000                                | 728.01                    | 0.091782  | 0.091782             |                    | 33.59   | 33.50  |
|  | 713440BB0 | 04/14/82   | 04/01/12      | 2.643  | 0.000                                | 705.56                    | 0.088951  | 0.088951             |                    | 32.56   | 32.47  |
| Rapid-American Corp.                     | 753329AY7 | 03/01/84   | 03/01/04      | 6.678  | 0.000                                | 912.47                    | 0.345796  |                      |                    | 20.75   |        |
|  | 753329AZ4 | 03/01/84   | 03/01/05      | 5.832  | 0.000                                | 796.99                    | 0.302044  | 0.346760             |                    | 124.23  | 20.46  |
|  | 753329BA8 | 03/01/84   | 03/01/06      | 5.094  | 0.000                                | 696.12                    | 0.263813  | 0.302869             | 0.346757           | 108.51  | 123.98 |
|  | 753329BB6 | 03/01/84   | 03/01/07      | 4.449  | 0.000                                | 608.01                    | 0.230426  | 0.264540             | 0.302874           | 94.77   | 108.29 |

\* Called in 2004; reportable OID is computed to call date.

SECTION I-A

| Name of Issuer                                   | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                      |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|----------------------|--------------------|---|-------|
|  |           |            |               |  |                                      |                           | 2003 1st<br>Period  | 2004 2nd<br>2005 1st | 2005 2nd<br>Period | 2004  | 2005  |
| Student Loan Marketing<br>Association            | 863871AL3 | 08/15/84   | 05/15/14      | 3.900  | 0.000                                | 284.03                    | 0.097399  | 0.108916             | 0.121461           | 37.25   | 41.50 |
|  | 863871AM1 | 10/03/84   | 10/03/22      | 2.734  | 0.000                                | 142.05                    | 0.044884  | 0.049479             | 0.054395           | 16.84   | 18.50 |
| Tennessee Gas Pipeline<br>formerly Tenneco, Inc. | 880451AJ8 | 12/15/81   | 12/15/11      | 40.783   | 6.000                                | 435.14                    | 0.054831  | 0.054831             |                    | 19.74   | 19.74 |
| Transamerica Financial<br>Corp.                  | 893502AH7 | 03/19/81   | 03/15/11*     | 48.067   | 6.500                                | 394.63                    | 0.047414  |                      |                    | 15.13*  |       |
|  | 893502AM6 | 08/18/82   | 09/01/07      | 3.816  | 0.000                                | 821.01                    | 0.105177  | 0.105177             |                    | 38.49   | 38.39 |
|  | 893502AN4 | 08/18/82   | 03/01/10      | 2.753  | 0.000                                | 754.81                    | 0.096696  | 0.096696             |                    | 35.39   | 35.29 |
|  | 893502AP9 | 08/18/82   | 09/01/12      | 1.986  | 0.000                                | 697.32                    | 0.089331  | 0.089331             |                    | 32.70   | 32.61 |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after December 31, 1984. Debt instruments which matured or were entirely called before 2004 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

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

| Name of Issuer                          | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |      |  |  |        |        |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|------|--|--|--------|--------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005 |  |  |        |        |
| ABC NACO, Inc.                          | 000752AA3 | 09/01/00   | 01/15/04      | 74.000   | 10.500                               | 256.05                    | 0.282251  |                    |                      |                    |                    |   |      |  |  | 3.95   |        |
|   | 000752AB1 | 09/01/00   | 12/31/04      | 75.000   | 10.500                               | 173.81                    | 0.202461  | 0.221958           |                      |                    |                    |   |      |  |  | 76.19  |        |
| ABN Amro Bank N.V.                      | 00079FBH4 | 07/16/03   | 01/16/14      | 100.000  | 0.000                                |                           | 0.114650  | 0.117016           | 0.119431             | 0.121896           | 0.124411           |   |      |  |  | 42.49  | 44.26  |
|   | 00079FBM3 | 08/13/03   | 11/13/13      | 100.000  | 0.000                                |                           | 0.121094  | 0.123706           | 0.126373             | 0.129098           | 0.131882           |   |      |  |  | 44.32  | 46.25  |
|   | 00079FBR2 | 09/10/03   | 09/10/13      | 100.000  | 0.000                                |                           | 0.139445  | 0.142945           | 0.146533             | 0.150211           | 0.153981           |   |      |  |  | 51.62  | 54.24  |
|   | 00079FBX9 | 10/08/03   | 10/08/13      | 100.000  | 0.000                                |                           | 0.143334  | 0.147032           | 0.150826             | 0.154717           | 0.158709           |   |      |  |  | 52.89  | 55.65  |
|   | 00079FCY6 | 03/10/04   | 12/10/13      | 100.000  | 0.000                                |                           | 0.132757  | 0.134343           | 0.137553             | 0.140840           | 0.144206           |   |      |  |  | 39.02  | 50.25  |
|   | 00079FDB5 | 03/24/04   | 12/24/13      | 100.000  | 0.000                                |                           | 0.132757  | 0.134343           | 0.137553             | 0.140840           | 0.144206           |   |      |  |  | 37.09  | 50.16  |
|   | 00079FED0 | 06/23/04   | 12/23/09      | 100.000  | 0.000                                |                           |   | 0.112500           | 0.114778             | 0.117102           | 0.119473           |   |      |  |  | 21.17  | 41.78  |
|   | 00079FEK4 | 07/21/04   | 01/21/10      | 100.000  | 0.000                                |                           |   |                    | 0.113057             | 0.115358           | 0.117706           |   |      |  |  | 18.09  | 41.86  |
|   | 00079FEN8 | 08/04/04   | 02/04/10      | 100.000  | 0.000                                |                           |   |                    | 0.110002             | 0.112180           | 0.114401           |   |      |  |  | 16.17  | 40.64  |
| ADT Operations, Inc.                    | 000945AC9 | 07/06/95   | 07/06/10      | 38.309   | 0.000                                | 276.16                    | 0.115385  | 0.119135           | 0.123007             | 0.127004           | 0.131132           |   |      |  |  | 43.55  | 46.42  |
| AMR Corporation                         | 001765AZ9 | 09/23/03   | 09/23/23      | 98.000   | 4.250                                |                           | 0.009985  | 0.010220           | 0.010460             | 0.010706           | 0.010958           |   |      |  |  | 3.68   | 3.86   |
|   | 001765BA3 | 09/23/03   | 09/23/23      | 98.000   | 4.250                                |                           | 0.009985  | 0.010220           | 0.010460             | 0.010706           | 0.010958           |   |      |  |  | 3.68   | 3.86   |
|   | 001765BB1 | 02/13/04   | 02/15/24      | 98.500   | 4.500                                |                           | 0.007456  | 0.007458           | 0.007638             | 0.007823           | 0.008012           |   |      |  |  | 2.40   | 2.83   |
| APP Finance VI                          |           |            |               |  |                                      |                           |   |                    |                      |                    |                    |   |      |  |  |        |        |
| Mauritius Limited                       | 00202NAA3 | 11/18/97   | 11/18/12      | 20.424   | 0.000                                | 186.32                    | 0.116470  | 0.122803           | 0.129481             | 0.136522           | 0.143945           |   |      |  |  | 43.63  | 48.50  |
| Abraxa Petroleum Corp.                  | 003830AD8 | 01/23/03   | 05/01/07      | 36.250   | VARIABLES                            |                           | 0.475522  | 0.535266           | 0.602516             | 0.678216           | 0.763426           |   |      |  |  | 177.38 | 224.75 |
|   | 003830AE6 | 01/23/03   | 05/01/07      | 36.250   | VARIABLES                            |                           | 0.475522  | 0.535266           | 0.602516             | 0.678216           | 0.763426           |   |      |  |  | 177.38 | 224.75 |
|   | 003830AF3 | 01/23/03   | 05/01/07      | 36.250   | VARIABLES                            |                           | 0.475522  | 0.535266           | 0.602516             | 0.678216           | 0.763426           |   |      |  |  | 177.38 | 224.75 |
| ACME Metals, Inc.                       | 004724AB6 | 08/11/94   | 08/01/04      | 67.821   | VARIABLES                            |                           | 0.374966  | 0.374964           |                      |                    |                    |   |      |  |  | 78.74  |        |
| Community Unit School<br>District No. 1 | 005770BQ4 | 06/03/03   | 02/01/07      | 104.499  | VARIABLES                            |                           | 0.097229  | 0.098849           | 0.095340             | 0.094799           | 0.094250           |   |      |  |  | 35.01  | 34.06  |
|   | 005770BR2 | 06/03/03   | 02/01/08      | 103.613  | VARIABLES                            |                           | 0.109547  | 0.111619           | 0.107876             | 0.107500           | 0.107116           |   |      |  |  | 39.56  | 38.65  |
| Adelphia Communications                 | 006848AK1 | 02/22/94   | 02/15/04      | 100.000  | VARIABLES                            |                           | 0.263888  |                    |                      |                    |                    |   |      |  |  | 11.61  |        |
|   | 006848BK0 | 10/25/01   | 11/01/06      | 97.161   | 10.250                               | 10.53                     | 0.015136  | 0.015969           | 0.016847             | 0.017774           | 0.018752           |   |      |  |  | 5.70   | 6.35   |
| Advanta Bank Corporation                | 00761HAR2 | 02/25/03   | 02/21/06      | 98.000   | VARIABLES                            |                           | 0.018933  | 0.018999           | 0.019075             | 0.019131           | 0.019196           |   |      |  |  | 6.85   | 6.89   |
| Advanced Medical Optics                 | 00763MAD0 | 06/24/03   | 04/15/23      | 100.000  | VARIABLES                            |                           | 0.225140  | 0.230400           | 0.237171             | 0.241572           | 0.248860           |   |      |  |  | 84.30  | 88.28  |
|   | 00763MAE8 | 06/24/03   | 04/15/23      | 100.000  | VARIABLES                            |                           | 0.225140  | 0.230400           | 0.237171             | 0.241572           | 0.248860           |   |      |  |  | 84.30  | 88.28  |
|   | 00763MAF5 | 06/22/04   | 07/15/24      | 100.000  | VARIABLES                            |                           |   | 0.216344           | 0.217075             | 0.222824           | 0.228797           |   |      |  |  | 41.01  | 81.13  |
|   | 00763MAG3 | 06/22/04   | 07/15/24      | 100.000  | VARIABLES                            |                           |   | 0.216344           | 0.217075             | 0.222824           | 0.228797           |   |      |  |  | 41.01  | 81.13  |
| Agilent Technologies                    | 00846UAA9 | 11/27/01   | 12/01/21      | 100.000  | VARIABLES                            |                           | 0.273073  | 0.281374           | 0.290038             | 0.299081           | 0.308520           |   |      |  |  | 100.31 | 106.60 |
|   | 00846UAB7 | 11/27/01   | 12/01/21      | 100.000  | VARIABLES                            |                           | 0.273073  | 0.281374           | 0.290038             | 0.299081           | 0.308520           |   |      |  |  | 100.31 | 106.60 |
| Airgate PCS, Inc.                       | 009367AA1 | 09/30/99   | 10/01/09      | 48.370   | VARIABLES                            |                           | 0.337051  | 0.361294           | 0.387281             | 0.388164           | 0.389111           |   |      |  |  | 130.22 | 139.74 |
|   | 009367AB9 | 09/30/99   | 10/01/09      | 48.370   | VARIABLES                            |                           | 0.337051  | 0.361294           | 0.387281             | 0.388164           | 0.389111           |   |      |  |  | 130.22 | 139.74 |
| Aladdin Gaming Holdings                 | 010714AC7 | 02/26/98   | 03/01/10      | 45.168   | VARIABLES                            |                           | 0.387466  | 0.384489           | 0.392211             | 0.387244           | 0.395222           |   |      |  |  | 141.84 | 142.61 |
| Alameda, CA                             | 010781AQ5 | 03/14/02   | 02/01/12      | 97.458   | 7.625                                | 3.29                      | 0.005376  | 0.005591           | 0.005815             | 0.006048           | 0.006290           |   |      |  |  | 2.04   | 2.21   |

## SECTION I-B

| Name of Issuer                                  | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|---|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|   |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Alameda, CA                                     | 010781AW2 | 03/14/02   | 02/01/10      | 97.388   | 7.500                      | 4.64                      | 0.007569  | 0.007870           | 0.008183             | 0.008508           | 0.008846           | 2.87  | 3.10   |
| Alamosa Delaware, Inc.                          | 011588AF7 | 11/10/03   | 07/31/09      | 81.789   | VARIES                     |                           | 0.272428  | 0.279778           | 0.296552             | 0.314332           | 0.333178           | 103.04  | 115.49 |
| Alamosa Delaware, Inc.                          | 011593AA8 | 02/08/00   | 02/15/10      | 53.456   | VARIES                     |                           | 0.296586  | 0.315678           | 0.335998             | 0.357627           | 0.357626           | 115.57  | 127.79 |
| Alaris Medical, Inc.                            | 011637AC9 | 07/28/98   | 08/01/08      | 58.144   | VARIES                     |                           | 0.309026  | 0.309026           | 0.309026             | 0.309026           | 0.309026           | 111.25  | 111.25 |
| Alaska Communications<br>Systems Holdings, Inc. | 011679AD9 | 08/26/03   | 08/15/11      | 96.687   | 9.875                      | .96                       | 0.007665  | 0.008043           | 0.008466             | 0.008910           | 0.009378           | 2.94  | 3.25   |
|   | 011679AE7 | 08/26/03   | 08/15/11      | 96.687   | 9.875                      | .96                       | 0.007665  | 0.008043           | 0.008466             | 0.008910           | 0.009378           | 2.94  | 3.25   |
|   | 011679AF4 | 08/26/03   | 08/15/11      | 96.687   | 9.875                      | .96                       | 0.007665  | 0.008043           | 0.008466             | 0.008910           | 0.009378           | 2.94  | 3.25   |
| Alestra S.De R.L.De C.V.                        | 01446PAG9 | 11/17/03   | 06/30/10      | 83.687   | 8.000                      |                           | 0.067679  | 0.071269           | 0.077132             | 0.080777           | 0.084702           | 25.44   | 28.83  |
| Algoma Steel, Inc.                              | 01566MAA3 | 07/12/95   | 07/15/05      | 90.154   | 12.375                     | 73.34                     | 0.039574  | 0.042394           | 0.045415             | 0.048651           |                    | 15.72   | 9.39   |
| Alleghany Corporation                           | 017176AA6 | 07/16/86   | 03/01/04      | 25.599   | 0.000                      | 731.51                    | 0.208289  |                    |                      |                    |                    | 12.50   |        |
| Allergan, Inc.                                  | 018490AD4 | 11/06/02   | 11/06/22      | 77.941   | 0.000                      | 11.28                     | 0.027402  | 0.027573           | 0.027745             | 0.027919           | 0.028093           | 9.91  | 10.04  |
|   | 018490AE2 | 11/06/02   | 11/06/22      | 77.941   | 0.000                      | 11.28                     | 0.027402  | 0.027573           | 0.027745             | 0.027919           | 0.028093           | 9.91  | 10.04  |
| Alliant Energy Resources                        | 018803205 | 02/15/00   | 02/15/30      | 100.000  | VARIES                     |                           | 0.297566  | 0.308494           | 0.319946             | 0.331947           | 0.344522           | 112.13  | 120.68 |
|   | 018803304 | 02/15/00   | 02/15/30      | 100.000  | VARIES                     |                           | 0.297566  | 0.308494           | 0.319946             | 0.331947           | 0.344522           | 112.13  | 120.68 |
|   | 018803403 | 02/15/00   | 02/15/30      | 100.000  | VARIES                     |                           | 0.297566  | 0.308494           | 0.319946             | 0.331947           | 0.344522           | 112.13  | 120.68 |
| Alltel Corporation                              | 020039798 | 05/06/02   | 05/17/07      | 100.000  | VARIES                     |                           | 0.201362  | 0.202364           | 0.203401             | 0.203364           | 0.202213           | 72.76   | 73.17  |
|   | 020039822 | 05/06/02   | 05/17/07      | 100.000  | VARIES                     |                           | 0.201362  | 0.202364           | 0.203401             | 0.203364           | 0.202213           | 72.76   | 73.17  |
| Alpharma, Inc.                                  | 020813AC5 | 06/02/99   | 06/01/06      | 100.000  | 3.000                      |                           | 0.145954  | 0.150972           | 0.156163             | 0.161533           | 0.167087           | 53.75   | 57.51  |
|   | 020813AD3 | 06/02/99   | 06/01/06      | 100.000  | 3.000                      |                           | 0.145954  | 0.150972           | 0.156163             | 0.161533           | 0.167087           | 53.75   | 57.51  |
|   | 020813AE1 | 06/02/99   | 06/01/06      | 100.000  | 3.000                      |                           | 0.145954  | 0.150972           | 0.156163             | 0.161533           | 0.167087           | 53.75   | 57.51  |
| Alza Corporation                                | 022615AC2 | 07/14/94   | 07/14/14      | 35.471   | 0.000                      | 224.56                    | 0.082468  | 0.084633           | 0.086855             | 0.089135           | 0.091474           | 30.81   | 32.45  |
| America Online, Inc.                            | 02364JAC8 | 12/06/99   | 12/06/19      | 55.126   | 0.000                      | 71.02                     | 0.051750  | 0.052526           | 0.053314             | 0.054113           | 0.054925           | 18.81   | 19.38  |
| American Axle &<br>Manufacturing HLDG, Inc      | 024061AA1 | 02/11/04   | 02/15/24      | 100.000  | 2.000                      |                           | 0.127152  | 0.127189           | 0.128828             | 0.130505           | 0.132220           | 40.92   | 47.14  |
|   | 024061AB9 | 02/11/04   | 02/15/24      | 100.000  | 2.000                      |                           | 0.127152  | 0.127189           | 0.128828             | 0.130505           | 0.132220           | 40.92   | 47.14  |
| American Commercial<br>Lines LLC                | 025198AE2 | 05/29/02   | 01/01/08      | 92.250   | 11.250                     | 16.73                     | 0.033349  | 0.035559           | 0.037916             | 0.040430           |                    | 12.40   | 14.10  |
|   | 025198AF9 | 05/29/02   | 07/01/08      | 53.606   | VARIES                     |                           | 0.517387  | 0.579887           | 0.649936             | 0.728447           |                    | 197.51  | 248.11 |
| American Electric Power<br>Company, Inc.        | 025537200 | 06/11/02   | 08/16/07      | 100.000  | VARIES                     |                           | 0.188323  | 0.189273           | 0.190254             | 0.191268           | 0.191199           | 68.23   | 68.80  |
|   | 025537AC5 | 06/11/02   | 08/16/07      | 100.000  | VARIES                     |                           | 0.188323  | 0.189273           | 0.190254             | 0.191268           | 0.191199           | 68.23   | 68.80  |
| American Skiing Company                         | 029654AG5 | 01/15/97   | 07/15/06      | 97.279   | 12.000                     | 16.67                     | 0.009601  | 0.010201           | 0.010839             | 0.011516           | 0.012235           | 3.77  | 4.26   |
| American Towers, Inc.                           | 03027RAA1 | 02/01/03   | 08/01/08      | 45.465   | 0.000                      | 64.01                     | 0.201575  | 0.216549           | 0.232636             | 0.249918           | 0.268484           | 79.92   | 92.24  |
|   | 03027RAB9 | 02/01/03   | 08/01/08      | 45.465   | 0.000                      | 64.01                     | 0.201575  | 0.216549           | 0.232636             | 0.249918           | 0.268484           | 79.92   | 92.24  |
|   | 03027RAC7 | 02/01/03   | 08/01/08      | 45.465   | 0.000                      | 64.01                     | 0.201575  | 0.216549           | 0.232636             | 0.249918           | 0.268484           | 79.92   | 92.24  |
|   | 03027RAD5 | 02/01/03   | 08/01/08      | 45.465   | 0.000                      | 64.01                     | 0.201575  | 0.216549           | 0.232636             | 0.249918           | 0.268484           | 79.92   | 92.24  |
| AmerUs Group Co.                                | 03072M405 | 05/28/03   | 05/16/08      | 100.000  | VARIES                     |                           | 0.178083  | 0.178891           | 0.179725             | 0.180585           | 0.181473           | 64.33   | 64.93  |
|   | 03072M504 | 05/28/03   | 05/16/08      | 100.000  | VARIES                     |                           | 0.178083  | 0.178891           | 0.179725             | 0.180585           | 0.181473           | 64.33   | 64.93  |
| Anadarko Petroleum Corp.                        | 032511AQ0 | 03/13/01   | 03/13/21      | 100.000  | 0.000                      |                           | 0.230168  | 0.238201           | 0.246514             | 0.255118           | 0.264021           | 86.07   | 92.18  |
|   | 032511AR8 | 03/13/01   | 03/13/21      | 100.000  | 0.000                      |                           | 0.230168  | 0.238201           | 0.246514             | 0.255118           | 0.264021           | 86.07   | 92.18  |
| Anixter International                           | 035290AA3 | 06/28/00   | 06/28/20      | 25.257   | 0.000                      | 69.02                     | 0.061459  | 0.063610           | 0.066198             | 0.068141           | 0.070913           | 22.91   | 24.54  |
|   | 035290AB1 | 06/28/00   | 06/28/20      | 25.257   | 0.000                      | 69.02                     | 0.061459  | 0.063610           | 0.066198             | 0.068141           | 0.070913           | 22.91   | 24.54  |

## SECTION I-B

| Name of Issuer   | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Anixter International  | 035290AC9 | 06/28/00   | 06/28/20      | 25.257   | 0.000                      | 69.02                     | 0.061459  | 0.063610           | 0.066198             | 0.068141           | 0.070913           | 22.91   | 24.54  |
|  | 035290AD7 | 07/07/03   | 07/07/33      | 38.016   | VARIES                     |                           | 0.077091  | 0.079905           | 0.082822             | 0.085845           | 0.088979           | 29.26   | 31.43  |
|  | 035290AE5 | 07/07/03   | 07/07/33      | 38.016   | VARIES                     |                           | 0.077091  | 0.079905           | 0.082822             | 0.085845           | 0.088979           | 29.26   | 31.43  |
|  | 035290AF2 | 07/07/03   | 07/07/33      | 38.016   | VARIES                     |                           | 0.077091  | 0.079905           | 0.082822             | 0.085845           | 0.088979           | 29.26   | 31.43  |
|  | 035290AG0 | 07/07/03   | 07/07/33      | 38.016   | VARIES                     |                           | 0.077091  | 0.079905           | 0.082822             | 0.085845           | 0.088979           | 29.26   | 31.43  |
| Anthem, Inc.   | 03674B203 | 11/02/01   | 11/15/06*     | 100.000  | VARIES                     |                           | 0.197183  | 0.196212           |                      |                    |                    | 44.67*  |        |
|  | 03674BAA2 | 11/02/01   | 11/15/06      | 100.000  | VARIES                     |                           | 0.197183  | 0.196212           | 0.199459             | 0.194892           | 0.196739           | 72.10   | 71.83  |
| Anthony Crane Cap. Corp.   | 036778AC2 | 07/31/03   | 02/01/08      | 3.000  | VARIES                     |                           | 0.156807  | 0.303573           | 0.328490             | 0.376727           | 0.470113           | 108.62  | 148.18 |
| Aon Corporation  | 037389AQ6 | 11/07/02   | 11/15/12      | 100.000  | VARIES                     |                           | 0.267532  | 0.275280           | 0.283380             | 0.291848           | 0.300702           | 98.44   | 104.34 |
|  | 037389AT0 | 11/07/02   | 11/15/12      | 100.000  | VARIES                     |                           | 0.267532  | 0.275280           | 0.283380             | 0.291848           | 0.300702           | 98.44   | 104.34 |
| Apogent Technologies   | 03760AAD3 | 10/10/01   | 10/15/21*     | 100.000  | 2.238                      |                           | 0.176402  | 0.179762           | 0.183221             |                    |                    | 51.62*  |        |
|  | 03760AAE1 | 10/10/01   | 10/15/21*     | 100.000  | 2.238                      |                           | 0.176402  | 0.179762           | 0.183221             |                    |                    | 51.62*  |        |
|  | 03760AAL5 | 10/10/01   | 10/15/21*     | 100.000  | 2.238                      |                           | 0.176402  | 0.179762           | 0.183221             |                    |                    | 51.62*  |        |
| Arch Escrow Corporation  | 039384AC6 | 04/09/99   | 04/15/08      | 95.091   | 13.750                     | 18.09                     | 0.014665  | 0.015747           | 0.016908             | 0.018155           | 0.019495           | 5.64  | 6.51   |
| Arch Wireless Holdings,<br>Inc.  | 039392AB1 | 05/29/02   | 05/15/09*     | 100.000  | VARIES                     |                           | 0.395255  | 0.418971           |                      |                    |                    | 58.41*  |        |
| Republic of Argentina  | 040114AZ3 | 12/04/98   | 12/04/05      | 97.750   | 11.000                     | 14.48                     | 0.010584  | 0.011192           | 0.011834             | 0.012513           |                    | 3.95  | 4.06   |
|  | 040114BD1 | 03/01/99   | 03/01/29      | 75.576   | 8.875                      |                           | 0.023726  | 0.025197           | 0.025196             | 0.025195           | 0.025194           | 8.98  | 9.07   |
|  | 040114BL3 | 10/15/99   | 10/15/04      | 58.701   | 0.000                      | 332.69                    | 0.273256  | 0.288207           |                      |                    |                    | 80.30   |        |
|  | 040114GA2 | 06/15/00   | 06/15/15      | 91.700   | 11.750                     | 8.31                      | 0.008285  | 0.008825           | 0.009399             | 0.010012           | 0.010663           | 3.10  | 3.51   |
|  | 040114GB0 | 07/21/00   | 07/21/30      | 80.144   | 10.250                     | 2.59                      | 0.002508  | 0.002669           | 0.002841             | 0.003023           | 0.003218           | .99   | 1.12   |
|  | 040114GF1 | 06/19/01   | 12/19/08      | 77.800   | VARIES                     |                           | 0.229101  | 0.247637           | 0.248570             | 0.249578           | 0.250067           | 86.05   | 89.69  |
|  | 040114GG9 | 06/19/01   | 06/19/18      | 75.375   | 0.000                      |                           | 0.442069  | 0.475145           | 0.513503             | 0.548908           | 0.593220           | 168.78  | 194.94 |
|  | 040114GH7 | 06/19/01   | 06/19/31      | 75.250   | 0.000                      |                           | 0.417666  | 0.447658           | 0.482441             | 0.514259           | 0.554217           | 159.20  | 182.85 |
| Arlington Sport Facility<br>Development Authority                                  | 04184EAA7 | 02/17/93   | 12/31/08      | 28.800   | 0.000                      | 387.75                    | 0.150112  | 0.156116           | 0.162360             | 0.168853           | 0.175606           | 55.13   | 59.63  |
| Armstrong County<br>Industrial Development<br>Atlanta Urban<br>Residential Finance | 04233KAB2 | 07/29/99   | 08/20/34      | 6.955  | 0.000                      | 27.82                     | 0.020386  | 0.021176           | 0.021996             | 0.022849           | 0.023734           | 7.69  | 8.30   |
| ATMEL Corporation  | 047852DF2 | 09/08/94   | 10/01/16*     | 16.362   | 0.000                      | 187.79                    | 0.080071  |                    |                      |                    |                    | 7.21*   |        |
|  | 049513AB0 | 04/21/98   | 04/21/18      | 33.785   | 0.000                      | 122.35                    | 0.069565  | 0.071478           | 0.073443             | 0.075463           | 0.077538           | 25.66   | 27.09  |
|  | 049513AC8 | 04/21/98   | 04/21/18      | 33.785   | 0.000                      | 122.35                    | 0.069565  | 0.071478           | 0.073443             | 0.075463           | 0.077538           | 25.66   | 27.09  |
| Aubrey Independent<br>School District  | 050195GZ3 | 08/07/03   | 02/15/06      | 93.203   | 0.000                      | 10.48                     | 0.072801  | 0.073824           | 0.074861             | 0.075913           | 0.076979           | 26.67   | 27.43  |
|  | 050195HA7 | 08/07/03   | 02/15/07      | 88.833   | 0.000                      | 12.05                     | 0.083716  | 0.085135           | 0.086579             | 0.088046           | 0.089539           | 30.78   | 31.83  |
|  | 050195HB5 | 08/07/03   | 02/15/08      | 84.421   | 0.000                      | 12.77                     | 0.088718  | 0.090394           | 0.092103             | 0.093844           | 0.095617           | 32.70   | 33.95  |
|  | 050195HC3 | 08/07/03   | 02/15/09      | 79.705   | 0.000                      | 13.24                     | 0.091968  | 0.093876           | 0.095824             | 0.097812           | 0.099842           | 33.98   | 35.40  |
|  | 050195HD1 | 08/07/03   | 02/15/10      | 74.664   | 0.000                      | 13.54                     | 0.094047  | 0.096177           | 0.098356             | 0.100583           | 0.102862           | 34.83   | 36.42  |
| Avalon Cable, LLC  | 053402AB9 | 12/10/98   | 12/01/08      | 56.332   | VARIES                     |                           | 0.204459  | 0.204458           | 0.205581             | 0.204456           | 0.205579           | 74.87   | 74.83  |
| Avnet, Inc.  | 053807AL7 | 03/05/04   | 03/15/34      | 100.000  | VARIES                     |                           | 0.218756  | 0.219235           | 0.225680             | 0.232379           | 0.239341           | 65.57   | 83.90  |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                                    | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Azusa, California<br>Redevelopment Agency         | 05502MAB9 | 06/16/92   | 12/01/12      | 16.502   | 0.000                                | 291.06                    | 0.113209  | 0.118305           | 0.123630             | 0.129195           | 0.135011           | 41.99   | 45.85  |
| B.F. Goodrich Company                             | 05538W208 | 07/06/95   | 09/30/25*     | 100.000  | 8.300                                |                           | 0.226776  |                    |                      |                    |                    | 13.83*  |        |
| BGLS, Inc.  | 055432AD0 | 05/14/01   | 03/31/06      | 80.884   | 10.000                               | 85.79                     | 0.109484  | 0.118111           | 0.127417             | 0.137457           | 0.148288           | 42.60   | 49.58  |
| Bank of America Corp.                             | 060505AT1 | 10/29/02   | 03/01/07      | 94.733   | 0.000                                |                           | 0.097747  | 0.099509           | 0.101302             | 0.103128           | 0.104987           | 35.93   | 37.24  |
| Bank of America Corp.                             | 06050MAC1 | 09/07/99   | 09/07/06      | 100.000  | 0.250                                |                           | 0.260800  | 0.269875           | 0.279275             | 0.289011           | 0.299094           | 97.63   | 104.55 |
|   | 06050MAF4 | 11/19/99   | 11/19/04      | 100.000  | 0.000                                |                           | 0.246815  | 0.255207           |                      |                    |                    | 80.00   |        |
|   | 06050MAW7 | 11/10/00   | 11/10/07      | 110.000  | 0.250                                |                           | 0.295701  | 0.306890           | 0.318513             | 0.330586           | 0.343128           | 109.63  | 118.09 |
|   | 06050MBU0 | 03/27/02   | 03/28/05      | 100.000  | 0.000                                |                           | 0.151040  | 0.154850           | 0.158756             |                    |                    | 55.78   | 13.81  |
|   | 06050MBV8 | 06/28/02   | 07/02/07      | 100.000  | 0.000                                |                           | 0.138639  | 0.141938           | 0.145315             | 0.148773           | 0.152313           | 51.70   | 54.19  |
|   | 06050MBY2 | 11/27/02   | 11/29/07      | 100.000  | 0.000                                |                           | 0.115487  | 0.117795           | 0.120148             | 0.122548           | 0.124996           | 42.14   | 43.84  |
|   | 06050MCB1 | 02/20/03   | 02/20/08      | 100.000  | 0.000                                |                           | 0.103239  | 0.105123           | 0.107041             | 0.108995           | 0.110984           | 38.00   | 39.40  |
|   | 06050MCH8 | 04/25/03   | 04/29/08      | 100.000  | 0.000                                |                           | 0.100170  | 0.101944           | 0.103750             | 0.105587           | 0.107457           | 36.60   | 37.91  |
|   | 06050MCK1 | 05/30/03   | 06/03/08      | 100.000  | 0.000                                |                           | 0.081605  | 0.082786           | 0.083985             | 0.085201           | 0.086434           | 29.66   | 30.52  |
|   | 06050MCM7 | 06/04/03   | 06/04/07      | 100.000  | 0.000                                |                           | 0.067467  | 0.068276           | 0.069095             | 0.069925           | 0.070764           | 24.48   | 25.07  |
|   | 06050MCN5 | 05/29/03   | 05/29/08      | 100.000  | 0.000                                |                           | 0.084583  | 0.085852           | 0.087139             | 0.088447           | 0.089773           | 30.76   | 31.69  |
|   | 06050MCP0 | 06/25/03   | 06/25/10      | 100.000  | 0.000                                |                           | 0.100362  | 0.102143           | 0.103956             | 0.105801           | 0.107679           | 36.47   | 37.78  |
|   | 06050MCQ8 | 07/25/03   | 07/29/08      | 100.000  | 0.000                                |                           | 0.096065  | 0.097725           | 0.099415             | 0.101133           | 0.102881           | 35.39   | 36.63  |
|   | 06050MCS4 | 11/12/03   | 11/13/08      | 100.000  | 0.000                                |                           | 0.109486  | 0.111643           | 0.113843             | 0.116087           | 0.118374           | 40.01   | 41.60  |
|   | 06050MCU9 | 11/28/03   | 11/28/08      | 100.000  | 0.000                                |                           | 0.092612  | 0.094156           | 0.095726             | 0.097322           | 0.098944           | 33.72   | 34.85  |
|   | 06050MCV7 | 12/19/03   | 12/23/08      | 100.000  | 0.000                                |                           | 0.101054  | 0.102892           | 0.104763             | 0.106667           | 0.108607           | 36.74   | 38.09  |
|   | 06050MCY1 | 01/30/04   | 02/03/09      | 100.000  | 0.000                                |                           | 0.097202  | 0.097231           | 0.098932             | 0.100663           | 0.102424           | 32.44   | 36.44  |
|   | 06050MDA2 | 03/02/04   | 03/04/09      | 100.000  | 0.000                                |                           | 0.097476  | 0.097495           | 0.099205             | 0.100946           | 0.102717           | 29.35   | 36.44  |
|   | 06050MDC8 | 03/25/04   | 03/27/09      | 100.000  | 0.000                                |                           | 0.092015  | 0.092032           | 0.093556             | 0.095106           | 0.096681           | 25.54   | 34.25  |
|   | 06050MDE4 | 05/28/04   | 06/01/10      | 100.000  | 0.000                                |                           | 0.133130  | 0.133184           | 0.136375             | 0.139643           | 0.142990           | 28.46   | 49.88  |
|   | 06050MDG9 | 06/09/04   | 06/09/14      | 99.000   | 0.000                                |                           |   | 0.036428           | 0.036670             | 0.036913           | 0.037157           | 7.36  | 13.26  |
|   | 06050MDH7 | 06/25/04   | 06/28/10      | 100.000  | 0.000                                |                           | 0.130964  | 0.131016           | 0.134104             | 0.137265           | 0.140501           | 24.38   | 48.87  |
|   | 06050MDJ3 | 06/24/04   | 06/24/10      | 100.000  | 0.000                                |                           |   | 0.131229           | 0.134329             | 0.137502           | 0.140750           | 24.56   | 48.97  |
| Bank of America Corp.                             | 06606NAJ3 | 04/27/99   | 04/27/04      | 100.000  | 0.000                                |                           | 0.210189  |                    |                      |                    |                    | 24.38   |        |
| Baxter International, Inc                         | 071813406 | 12/17/02   | 02/16/08      | 100.000  | VARIABLES                            |                           | 0.122473  | 0.122966           | 0.123470             | 0.123985           | 0.124511           | 44.31   | 44.68  |
|   | 071813604 | 12/17/02   | 02/16/08      | 100.000  | VARIABLES                            |                           | 0.122473  | 0.122966           | 0.123470             | 0.123985           | 0.124511           | 44.31   | 44.68  |
|   | 071813AQ2 | 05/21/01   | 06/01/21      | 100.000  | 1.250                                |                           | 0.191539  | 0.196322           | 0.201250             | 0.206329           | 0.211563           | 70.11   | 73.67  |
|   | 071813AR0 | 05/21/01   | 06/01/21      | 100.000  | 1.250                                |                           | 0.191539  | 0.196322           | 0.201250             | 0.206329           | 0.211563           | 70.11   | 73.67  |
| Bayerische Landesbank                             | 072738503 | 06/05/03   | 06/06/06      | 100.000  | 0.000                                |                           | 0.048991  | 0.049419           | 0.049851             | 0.050287           | 0.050727           | 17.74   | 18.05  |
| Bayerische Landesbank                             | 0727G0AA8 | 05/31/02   | 05/28/10      | 100.000  | 0.000                                |                           | 0.159025  | 0.163235           | 0.167556             | 0.171992           | 0.176545           | 58.29   | 61.42  |
| Bear Stearns Companies                            | 073928JS3 | 06/03/99   | 06/30/11      | 46.328   | 0.000                                | 156.94                    | 0.111517  | 0.115127           | 0.118854             | 0.122701           | 0.126673           | 40.80   | 43.49  |
|   | 073928WN9 | 02/27/02   | 08/15/13      | 49.000   | 0.000                                | 59.64                     | 0.092173  | 0.096129           | 0.098088             | 0.102864           | 0.104384           | 35.28   | 37.54  |
| Beaver County Industrial<br>Development Authority | 07487TAB9 | 04/29/99   | 11/20/24      | 17.103   | 0.000                                | 65.20                     | 0.045763  | 0.047372           | 0.049037             | 0.050761           | 0.052545           | 16.90   | 18.11  |
| BellSouth<br>Telecommunications                   | 079867AS6 | 12/13/95   | 12/15/95      | 25.235   | VARIABLES                            |                           | 0.082332  | 0.085151           | 0.088068             | 0.091084           | 0.094204           | 30.24   | 32.35  |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                                    | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |        |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|--------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |        |
| Bond & Fayette County, IL                         | 097850CC3 | 04/01/03   | 12/01/04      | 103.487  | 0.000                                |                           | 0.069773  | 0.070607           |                      |                    |                    |   | 23.18  |        |
|   | 097850CD1 | 04/01/03   | 12/01/05      | 104.977  | VARIABLES                            |                           | 0.080322  | 0.081409           | 0.076623             | 0.075894           |                    |   | 29.00  | 25.15  |
|   | 097850CE9 | 04/01/03   | 12/01/06      | 105.312  | VARIABLES                            |                           | 0.095927  | 0.097467           | 0.091898             | 0.091233           | 0.090557           |   | 34.69  | 32.92  |
|   | 097850CF6 | 04/01/03   | 12/01/07      | 105.533  | VARIABLES                            |                           | 0.106966  | 0.108872           | 0.102727             | 0.102132           | 0.101527           |   | 38.72  | 36.84  |
|   | 097850CG4 | 04/01/03   | 12/01/08      | 105.035  | VARIABLES                            |                           | 0.115737  | 0.117975           | 0.111484             | 0.111008           | 0.110522           |   | 41.94  | 40.02  |
| Brill Media Company                               | 109492AC2 | 12/30/97   | 12/15/07      | 89.963   | VARIABLES                            |                           | 0.130198  | 0.130648           | 0.131847             | 0.131634           | 0.132900           |   | 47.76  | 48.10  |
|   | 109492AH1 | 12/30/97   | 12/15/07      | 92.200   | VARIABLES                            |                           | 0.131503  | 0.132037           | 0.131479             | 0.133092           | 0.132600           |   | 48.23  | 48.30  |
| Budget Group Capital<br>Trust                     | 119001204 | 06/19/98   | 06/15/28      | 100.000  | 6.250                                |                           | 0.174871  | 0.175002           | 0.176099             |                    |                    |   | 64.05  | 29.06  |
|   | 119001303 | 06/19/98   | 06/15/28      | 100.000  | 6.250                                |                           | 0.174871  | 0.175002           | 0.176099             |                    |                    |   | 64.05  | 29.06  |
| Buffets, Inc.                                     | 119882AA6 | 06/28/02   | 07/15/10      | 96.181   | 11.250                               | 4.73                      | 0.009251  | 0.009806           | 0.010395             | 0.011019           | 0.011680           |   | 3.62   | 4.07   |
|   | 119882AB4 | 06/28/02   | 07/15/10      | 96.181   | 11.250                               | 4.73                      | 0.009251  | 0.009806           | 0.010395             | 0.011019           | 0.011680           |   | 3.62   | 4.07   |
| Bureau and Putnam<br>County, IL                   | 121061CC7 | 03/18/03   | 12/01/04      | 103.778  | 0.000                                |                           | 0.074123  | 0.075060           |                      |                    |                    |   | 24.63  |        |
|   | 121061CD5 | 03/18/03   | 12/01/05      | 105.386  | VARIABLES                            |                           | 0.087925  | 0.089218           | 0.083379             | 0.082562           |                    |   | 31.75  | 27.37  |
|   | 121061CE3 | 03/18/03   | 12/01/06      | 106.270  | VARIABLES                            |                           | 0.104243  | 0.106040           | 0.099070             | 0.098263           | 0.097443           |   | 37.70  | 35.47  |
| Butler County Industrial<br>Development Authority | 12359RAQ5 | 01/15/97   | 11/01/05      | 51.150   | 0.000                                | 358.24                    | 0.185276  | 0.192472           | 0.199948             | 0.207714           |                    |   | 68.87  | 61.38  |
|   | 12359RAR3 | 01/15/97   | 05/01/06      | 49.018   | 0.000                                | 346.11                    | 0.179280  | 0.186288           | 0.193570             | 0.201137           | 0.208999           |   | 66.66  | 71.97  |
|   | 12359RAS1 | 01/15/97   | 11/01/06      | 47.084   | 0.000                                | 333.54                    | 0.172881  | 0.179656           | 0.186697             | 0.194014           | 0.201618           |   | 64.29  | 69.42  |
|   | 12359RAT9 | 01/15/97   | 05/01/07      | 45.174   | 0.000                                | 321.56                    | 0.166828  | 0.173392           | 0.180213             | 0.187303           | 0.194672           |   | 62.04  | 67.02  |
|   | 12359RAU6 | 01/15/97   | 11/01/07      | 43.373   | 0.000                                | 309.75                    | 0.160800  | 0.167143           | 0.173735             | 0.180588           | 0.187711           |   | 59.81  | 64.62  |
|   | 12359RAV4 | 01/15/97   | 05/01/08      | 41.546   | 0.000                                | 298.62                    | 0.155215  | 0.161368           | 0.167765             | 0.174415           | 0.181330           |   | 57.74  | 62.41  |
|   | 12359RAW2 | 01/15/97   | 11/01/08      | 39.917   | 0.000                                | 287.36                    | 0.149411  | 0.155342           | 0.161507             | 0.167918           | 0.174583           |   | 55.58  | 60.08  |
|   | 12359RAX0 | 01/15/97   | 05/01/09      | 38.166   | 0.000                                | 276.97                    | 0.144232  | 0.149993           | 0.155984             | 0.162215           | 0.168694           |   | 53.67  | 58.04  |
|   | 12359RAY8 | 01/15/97   | 11/01/09      | 36.700   | 0.000                                | 266.33                    | 0.138692  | 0.144232           | 0.149993             | 0.155984           | 0.162215           |   | 51.60  | 55.81  |
|   | 12359RAZ5 | 01/15/97   | 05/01/10      | 35.110   | 0.000                                | 256.42                    | 0.133699  | 0.139066           | 0.144649             | 0.150456           | 0.156495           |   | 49.75  | 53.83  |
|   | 12359RBA9 | 01/15/97   | 11/01/10      | 33.621   | 0.000                                | 246.72                    | 0.128759  | 0.133947           | 0.139344             | 0.144959           | 0.150800           |   | 47.92  | 51.86  |
|   | 12359RBB7 | 01/15/97   | 05/01/11      | 32.274   | 0.000                                | 237.21                    | 0.123837  | 0.128833           | 0.134030             | 0.139438           | 0.145063           |   | 46.09  | 49.89  |
| Sirius Satellite Radio                            | 125127AA8 | 11/26/97   | 12/01/07      | 42.106   | VARIABLES                            |                           | 0.442026  | 0.444149           | 0.446448             | 0.448941           | 0.451641           |   | 159.64 | 161.33 |
|   | 125127AB6 | 11/26/97   | 12/01/07      | 42.106   | VARIABLES                            |                           | 0.442026  | 0.444149           | 0.446448             | 0.448941           | 0.451641           |   | 159.64 | 161.33 |
| Call-Net Enterprises<br>Cendant Corporation       | 130910AE2 | 07/24/98   | 08/15/08      | 64.249   | VARIABLES                            |                           | 0.248314  | 0.248313           | 0.248312             | 0.248311           | 0.248310           |   | 89.39  | 89.39  |
|   | 151313AE3 | 02/13/01   | 02/13/21*     | 60.841   | 0.000                                |                           | 0.201699  |                    |                      |                    |                    |   | 8.47*  |        |
|   | 151313AF0 | 02/13/01   | 02/13/21*     | 60.841   | 0.000                                |                           | 0.201699  |                    |                      |                    |                    |   | 8.47*  |        |
|   | 151313AG8 | 05/04/01   | 05/04/21      | 100.000  | 0.000                                |                           | 0.316479  | 0.327439           | 0.348178             | 0.358256           | 0.380947           |   | 119.69 | 130.84 |
|   | 151313AH6 | 05/04/01   | 05/04/21*     | 100.000  | 0.000                                |                           | 0.316479  |                    |                      |                    |                    |   | 39.24* |        |
|   | 151313AJ2 | 07/27/01   | 08/17/06      | 99.000   | VARIABLES                            |                           | 0.202407  | 0.202980           | 0.203169             | 0.202961           | 0.202745           |   | 73.07  | 73.05  |
|   | 151313AM5 | 11/27/01   | 11/27/11*     | 100.000  | 3.875                                |                           | 0.287955  | 0.296329           |                      |                    |                    |   | 95.38* |        |
|   | 151313AN3 | 11/27/01   | 11/27/11*     | 100.000  | 3.875                                |                           | 0.287955  | 0.296329           |                      |                    |                    |   | 95.38* |        |
| Centerpoint Energy, Inc.                          | 15189T206 | 09/21/99   | 09/15/29      | 100.000  | 2.000                                |                           | 0.373714  | 0.389333           | 0.405718             | 0.422909           | 0.440943           |   | 140.74 | 152.89 |

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## SECTION I-B

| Name of Issuer                            | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|---|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|   |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Century Communications Corporation        | 156503AK0 | 11/13/97   | 11/15/17      | 93.375   | 8.375                      | 9.76                      | 0.005795  | 0.006058           | 0.006334             | 0.006622           | 0.006924           | 2.16  | 2.36   |
|   | 156503AM6 | 01/15/98   | 01/15/08      | 41.266   | 0.000                      | 286.87                    | 0.165129  | 0.174497           | 0.180411             | 0.191700           | 0.197108           | 64.74   | 70.73  |
|   | 156503AN4 | 01/15/98   | 01/15/08      | 41.266   | 0.000                      | 286.87                    | 0.165129  | 0.174497           | 0.180411             | 0.191700           | 0.197108           | 64.74   | 70.73  |
| CenturyTel, Inc.                          | 156700403 | 05/06/02   | 05/15/07      | 100.000  | VARIES                     |                           | 0.210790  | 0.212346           | 0.213960             | 0.213900           | 0.212106           | 76.31   | 76.93  |
|   | 156700AD8 | 05/06/02   | 05/15/07      | 100.000  | VARIES                     |                           | 0.210790  | 0.212346           | 0.213960             | 0.213900           | 0.212106           | 76.31   | 76.93  |
|   | 156700AE6 | 06/26/02   | 08/01/32      | 100.000  | VARIES                     |                           | 0.261057  | 0.266848           | 0.272899             | 0.279221           | 0.285827           | 96.80   | 101.32 |
|   | 156700AH9 | 06/26/02   | 08/01/32      | 100.000  | VARIES                     |                           | 0.261057  | 0.266848           | 0.272899             | 0.279221           | 0.285827           | 96.80   | 101.32 |
| Chiron Corporation                        | 170040AD1 | 06/12/01   | 06/12/31      | 55.045   | 0.000                      |                           | 0.112062  | 0.115631           | 0.119969             | 0.123114           | 0.127733           | 41.83   | 44.52  |
|   | 170040AE9 | 06/12/01   | 06/12/31      | 55.045   | 0.000                      |                           | 0.112062  | 0.115631           | 0.119969             | 0.123114           | 0.127733           | 41.83   | 44.52  |
|   | 170040AF6 | 07/30/03   | 08/01/33      | 100.000  | 1.625                      |                           | 0.170707  | 0.174565           | 0.178541             | 0.182640           | 0.186864           | 63.32   | 66.26  |
|   | 170040AG4 | 07/30/03   | 08/01/33      | 100.000  | 1.625                      |                           | 0.170707  | 0.174565           | 0.178541             | 0.182640           | 0.186864           | 63.32   | 66.26  |
|   | 170040AH2 | 06/22/04   | 06/30/34      | 100.000  | 2.750                      |                           | 0.182670  | 0.182826           | 0.186326             | 0.189940           | 0.193674           | 34.56   | 67.74  |
|   | 170040AJ8 | 06/22/04   | 06/30/34      | 100.000  | 2.750                      |                           | 0.182670  | 0.182826           | 0.186326             | 0.189940           | 0.193674           | 34.56   | 67.74  |
| Chubb Corporation                         | 171232309 | 12/02/02   | 11/16/07      | 100.000  | VARIES                     |                           | 0.134282  | 0.134838           | 0.135407             | 0.135990           | 0.135965           | 48.49   | 48.88  |
|   | 171232507 | 06/24/03   | 08/16/08      | 100.000  | VARIES                     |                           | 0.086369  | 0.086737           | 0.087111             | 0.087490           | 0.087876           | 31.26   | 31.53  |
|   | 171232AG6 | 12/02/02   | 11/16/07      | 100.000  | VARIES                     |                           | 0.134282  | 0.134838           | 0.135407             | 0.135990           | 0.135965           | 48.49   | 48.88  |
|   | 171232AK7 | 06/24/03   | 08/16/08      | 100.000  | VARIES                     |                           | 0.086369  | 0.086737           | 0.087111             | 0.087490           | 0.087876           | 31.26   | 31.53  |
| Chukchansi Economic Development Authority | 171276AA6 | 10/08/02   | 06/15/09      | 91.476   | 14.500                     | 9.73                      | 0.024892  | 0.026965           | 0.029212             | 0.031645           | 0.034281           | 9.40  | 11.04  |
|   | 171276AB4 | 10/08/02   | 06/15/09      | 91.476   | 14.500                     | 9.73                      | 0.024892  | 0.026965           | 0.029212             | 0.031645           | 0.034281           | 9.40  | 11.04  |
| Citigroup Global Markets Holdings, Inc.   | 17307EBE2 | 07/01/04   | 09/07/16      | 51.400   | 0.000                      |                           |   | 0.079055           | 0.079861             | 0.082072           | 0.084345           | 14.32   | 29.66  |
| Citizens Communications Company           | 17453B200 | 06/19/01   | 08/17/06*     | 98.920   | VARIES                     |                           | 0.220564  | 0.221860           |                      |                    |                    | 50.08*  |        |
|   | 17453BAC5 | 06/19/01   | 08/17/06      | 98.920   | VARIES                     |                           | 0.220564  | 0.221860           | 0.222037             | 0.221049           | 0.220023           | 79.83   | 79.49  |
| Citrix Systems, Inc.                      | 177376AA8 | 03/22/99   | 03/22/19*     | 35.471   | 0.000                      | 99.63                     | 0.065314  |                    |                      |                    |                    | 5.29*   |        |
|   | 177376AB6 | 03/22/99   | 03/22/19*     | 35.471   | 0.000                      | 99.63                     | 0.065314  |                    |                      |                    |                    | 5.29*   |        |
| Clinton & Wash Counties Illinois          | 187327AM3 | 05/13/04   | 12/01/05      | 103.864  | 0.000                      |                           | 0.077198  | 0.077301           | 0.078335             | 0.079383           |                    | 17.65   | 26.04  |
|   | 187327AN1 | 05/13/04   | 12/01/06      | 104.780  | VARIES                     |                           | 0.095842  | 0.095999           | 0.097580             | 0.099187           | 0.093216           | 21.93   | 35.29  |
|   | 187327AP6 | 05/13/04   | 12/01/07      | 105.447  | VARIES                     |                           | 0.108451  | 0.108652           | 0.110663             | 0.112712           | 0.106086           | 24.83   | 40.07  |
|   | 187327AQ4 | 05/13/04   | 12/01/08      | 105.302  | VARIES                     |                           | 0.123015  | 0.123273           | 0.125866             | 0.128512           | 0.121041           | 28.18   | 45.64  |
| Columbia, Republic                        | 195325AP0 | 03/09/99   | 03/09/04      | 97.354   | 10.875                     | 25.19                     | 0.018695  |                    |                      |                    |                    | 1.27  |        |
| Comcast Corporation                       | 200300507 | 10/15/99   | 10/15/29      | 100.000  | 2.000                      |                           | 0.411954  | 0.430692           | 0.450416             | 0.471176           |                    | 154.60  | 131.65 |
|   | 200300606 | 11/15/99   | 11/15/29      | 100.000  | 2.000                      |                           | 0.404544  | 0.422659           | 0.441713             | 0.461757           |                    | 150.61  | 142.31 |
|   | 200300BH3 | 12/19/00   | 12/19/20      | 77.941   | 0.000                      | 30.03                     | 0.028093  | 0.028269           | 0.028446             | 0.028623           | 0.028802           | 10.15   | 10.28  |
| Compass Minerals International, Inc.      | 20451NAA9 | 12/20/02   | 12/15/12      | 53.995   | VARIES                     |                           | 0.216017  | 0.229788           | 0.244436             | 0.260018           | 0.276593           | 80.70   | 91.32  |
| Consoltex Group                           | 210305AC2 | 02/12/02   | 01/31/09*     | 100.000  | VARIES                     |                           | 0.298974  | 0.302266           | 0.298987             |                    |                    | 99.37*  |        |

\* Called in 2004; reportable OID is computed to call date.



## SECTION I-B

| Name of Issuer                                  | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Consumers Energy<br>Financing I                 | 210519203 | 01/01/97   | 12/31/15      | 100.000  | 8.360                                |                           | 0.232222  | 0.232222           | 0.232222             | 0.232222           | 0.232222           | 83.60   | 83.60 |
| Convergent Communication                        | 211914AC0 | 04/02/98   | 04/01/08      | 95.696   | 13.000                               | 17.76                     | 0.012286  | 0.013134           | 0.014041             | 0.015010           | 0.016046           | 4.73  | 5.41  |
| Cook County, Illinois                           | 213314DE4 | 09/16/03   | 12/01/08      | 79.030   | 0.000                                | 10.56                     | 0.101252  | 0.103565           | 0.105931             | 0.108351           | 0.110826           | 37.01   | 38.72 |
| Cook County, Illinois                           | 214471HQ0 | 12/30/02   | 12/01/22      | 21.989   | 0.000                                | 17.47                     | 0.050768  | 0.052735           | 0.054778             | 0.056901           | 0.059106           | 18.75   | 20.23 |
| Cook County, Illinois                           | 215030CN5 | 01/08/04   | 12/01/12      | 63.060   | 0.000                                |                           | 0.091949  | 0.093870           | 0.096334             | 0.098862           | 0.101457           | 32.94   | 35.29 |
|   | 215030CP0 | 01/08/04   | 12/01/13      | 58.732   | 0.000                                |                           | 0.088903  | 0.090829           | 0.093304             | 0.095846           | 0.098458           | 31.86   | 34.20 |
|   | 215030CQ8 | 01/08/04   | 12/01/14      | 54.489   | 0.000                                |                           | 0.085510  | 0.087430           | 0.089899             | 0.092439           | 0.095050           | 30.66   | 32.98 |
|   | 215030CR6 | 01/08/04   | 12/01/15      | 50.650   | 0.000                                |                           | 0.081593  | 0.083475           | 0.085896             | 0.088387           | 0.090950           | 29.27   | 31.52 |
| Cook County, Illinois                           | 215093EV3 | 06/17/03   | 12/01/13      | 59.669   | 0.000                                | 16.13                     | 0.084758  | 0.086877           | 0.089049             | 0.091275           | 0.093557           | 31.02   | 32.59 |
|   | 215093EW1 | 06/17/03   | 12/01/14      | 55.539   | 0.000                                | 15.62                     | 0.082121  | 0.084256           | 0.086446             | 0.088694           | 0.091000           | 30.08   | 31.66 |
|   | 215093EX9 | 06/17/03   | 12/01/15      | 51.495   | 0.000                                | 15.04                     | 0.079140  | 0.081277           | 0.083471             | 0.085725           | 0.088039           | 29.00   | 30.59 |
| Cook County, Illinois                           | 215183FW9 | 12/10/03   | 12/01/12      | 60.122   | 0.000                                | 2.02                      | 0.096026  | 0.098649           | 0.101486             | 0.104403           | 0.107405           | 35.21   | 37.24 |
|   | 215183FX7 | 12/10/03   | 12/01/13      | 55.449   | 0.000                                | 1.94                      | 0.092412  | 0.095047           | 0.097898             | 0.100835           | 0.103860           | 33.91   | 35.95 |
|   | 215183FY5 | 12/10/03   | 12/01/14      | 51.438   | 0.000                                | 1.85                      | 0.087869  | 0.090437           | 0.093218             | 0.096084           | 0.099039           | 32.26   | 34.25 |
|   | 215183FZ2 | 12/10/03   | 12/01/15      | 47.578   | 0.000                                | 1.75                      | 0.083259  | 0.085752           | 0.088453             | 0.091239           | 0.094113           | 30.58   | 32.51 |
| Cook County, Illinois<br>School District No.155 | 215219DV5 | 02/01/01   | 12/01/04      | 78.838   | 0.000                                | 156.43                    | 0.164405  | 0.169581           |                      |                    |                    | 55.19   |       |
|   | 215219DW3 | 02/01/01   | 12/01/05      | 73.577   | 0.000                                | 149.77                    | 0.157757  | 0.162843           | 0.168093             | 0.173512           |                    | 58.02   | 56.45 |
|   | 215219DX1 | 02/01/01   | 12/01/06      | 68.469   | 0.000                                | 142.88                    | 0.150846  | 0.155823           | 0.160963             | 0.166273           | 0.171759           | 55.50   | 59.23 |
|   | 215219DY9 | 02/01/01   | 12/01/07      | 63.741   | 0.000                                | 135.20                    | 0.142958  | 0.147746           | 0.152694             | 0.157808           | 0.163093           | 52.62   | 56.20 |
|   | 215219DZ6 | 02/01/01   | 12/01/08      | 59.225   | 0.000                                | 127.66                    | 0.135188  | 0.139784           | 0.144535             | 0.149449           | 0.154529           | 49.78   | 53.22 |
|   | 215219EA0 | 02/01/01   | 12/01/09      | 55.158   | 0.000                                | 119.84                    | 0.127009  | 0.131358           | 0.135856             | 0.140508           | 0.145320           | 46.77   | 50.03 |
|   | 215219EB8 | 02/01/01   | 12/01/10      | 51.321   | 0.000                                | 112.39                    | 0.119201  | 0.123312           | 0.127566             | 0.131966           | 0.136518           | 43.90   | 46.98 |
|   | 215219EG7 | 02/01/01   | 12/01/14      | 37.337   | 0.000                                | 86.29                     | 0.092003  | 0.095338           | 0.098793             | 0.102374           | 0.106085           | 33.93   | 36.43 |
|   | 215219EH5 | 02/01/01   | 12/01/15      | 34.277   | 0.000                                | 80.41                     | 0.085862  | 0.089017           | 0.092287             | 0.095679           | 0.099194           | 31.67   | 34.04 |
|   | 215219FB7 | 06/30/03   | 12/01/07      | 84.673   | 0.000                                | 16.22                     | 0.090794  | 0.092519           | 0.094277             | 0.096068           | 0.097893           | 33.10   | 34.37 |
|   | 215219FC5 | 06/30/03   | 12/01/08      | 81.113   | 0.000                                | 15.95                     | 0.089300  | 0.091041           | 0.092816             | 0.094626           | 0.096471           | 32.57   | 33.85 |
|   | 215219FD3 | 06/30/03   | 12/01/09      | 76.100   | 0.000                                | 16.50                     | 0.092530  | 0.094519           | 0.096551             | 0.098627           | 0.100747           | 33.79   | 35.26 |
|   | 215219FE1 | 06/30/03   | 12/01/10      | 71.619   | 0.000                                | 16.43                     | 0.092239  | 0.094337           | 0.096483             | 0.098678           | 0.100922           | 33.71   | 35.26 |
|   | 215219FN1 | 06/30/03   | 12/01/18      | 44.637   | 0.000                                | 11.94                     | 0.067174  | 0.068954           | 0.070781             | 0.072657           | 0.074582           | 24.61   | 25.93 |
|   | 215219FP6 | 06/30/03   | 12/01/19      | 41.690   | 0.000                                | 11.36                     | 0.063949  | 0.065676           | 0.067449             | 0.069270           | 0.071140           | 23.44   | 24.72 |
|   | 215219FQ4 | 06/30/03   | 12/01/20      | 39.193   | 0.000                                | 10.78                     | 0.060688  | 0.062342           | 0.064040             | 0.065786           | 0.067578           | 22.25   | 23.47 |
|   | 215219FR2 | 06/30/03   | 12/01/21      | 36.482   | 0.000                                | 10.22                     | 0.057549  | 0.059146           | 0.060787             | 0.062474           | 0.064208           | 21.10   | 22.29 |
|   | 215219FS0 | 06/30/03   | 12/01/22      | 33.892   | 0.000                                | 9.66                      | 0.054450  | 0.055988           | 0.057569             | 0.059196           | 0.060868           | 19.97   | 21.12 |
| Cook County, Illinois                           | 215255EW6 | 06/30/04   | 12/01/11      | 66.619   | 0.000                                |                           |   | 0.102690           | 0.105085             | 0.108000           | 0.110997           | 18.66   | 38.53 |
|   | 215255EX4 | 06/30/04   | 12/01/12      | 62.198   | 0.000                                |                           |   | 0.098817           | 0.101188             | 0.104082           | 0.107058           | 17.96   | 37.12 |
|   | 215255EY2 | 06/30/04   | 12/01/13      | 57.985   | 0.000                                |                           |   | 0.094539           | 0.096870             | 0.099712           | 0.102639           | 17.18   | 35.56 |
|   | 215255EZ9 | 06/30/04   | 12/01/14      | 53.847   | 0.000                                |                           |   | 0.090185           | 0.092468             | 0.095256           | 0.098128           | 16.39   | 33.96 |
|   | 215255FA3 | 06/30/04   | 12/01/15      | 50.015   | 0.000                                |                           |   | 0.085575           | 0.087788             | 0.090491           | 0.093278           | 15.56   | 32.25 |
| Cook County, IL School<br>District 170          | 215381HJ6 | 12/31/96   | 12/01/04      | 56.244   | 0.000                                | 373.22                    | 0.191125  | 0.198196           |                      |                    |                    | 64.34   |       |
|   | 215381HK3 | 12/31/96   | 12/01/05      | 51.854   | 0.000                                | 349.94                    | 0.179789  | 0.186531           | 0.193525             | 0.200781           |                    | 66.35   | 65.17 |

## SECTION I-B

| Name of Issuer                         | CUSIP No.              | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|------------------------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |                        |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Cook County, Illinois                  | 215381HN7              | 08/07/03   | 12/01/06      | 90.595   | 0.000                      | 10.89                     | 0.076201  | 0.077344           | 0.078504             | 0.079681           | 0.080876           | 27.71   | 28.54  |
|  | 215381HP2              | 08/07/03   | 12/01/07      | 86.272   | 0.000                      | 11.93                     | 0.083567  | 0.085008           | 0.086474             | 0.087966           | 0.089483           | 30.43   | 31.49  |
|  | 215381HQ0              | 08/07/03   | 12/01/12      | 61.760   | 0.000                      | 12.99                     | 0.091373  | 0.093767           | 0.096223             | 0.098744           | 0.101330           | 33.47   | 35.25  |
|  | 215381HR8              | 08/07/03   | 12/01/13      | 57.537   | 0.000                      | 12.54                     | 0.088266  | 0.090662           | 0.093124             | 0.095652           | 0.098248           | 32.35   | 34.13  |
| Cook County, Illinois                  | 215381HS6              | 08/07/03   | 12/01/14      | 53.466   | 0.000                      | 12.04                     | 0.084786  | 0.087164           | 0.089608             | 0.092121           | 0.094705           | 31.10   | 32.86  |
|  | 215903EV3              | 06/17/03   | 12/01/13      | 59.669   | 0.000                      | 16.13                     | 0.084758  | 0.086877           | 0.089049             | 0.091275           | 0.093557           | 31.02   | 32.59  |
|  | 215903EW1              | 06/17/03   | 12/01/14      | 55.539   | 0.000                      | 15.62                     | 0.082121  | 0.084256           | 0.086446             | 0.088694           | 0.091000           | 30.08   | 31.66  |
| Cooper Cameron Corp.                   | 215903EX9              | 06/17/03   | 12/01/15      | 51.495   | 0.000                      | 15.04                     | 0.079140  | 0.081277           | 0.083471             | 0.085725           | 0.088039           | 29.00   | 30.59  |
| Coppell Independent<br>School District | 216640AA0              | 05/16/01   | 05/17/21      | 77.941   | 0.000                      | 25.91                     | 0.027916  | 0.028090           | 0.028266             | 0.028442           | 0.028620           | 10.10   | 10.22  |
| Corning, Inc.                          | 217489SX2              | 09/25/97   | 08/15/04      | 62.668   | 0.000                      | 332.10                    | 0.179060  | 0.185237           |                      |                    |                    | 41.22   |        |
|  | 217489SY0              | 09/25/97   | 08/15/05      | 57.892   | 0.000                      | 314.89                    | 0.170465  | 0.176473           | 0.182692             | 0.189131           |                    | 64.11   | 42.08  |
|  | 217489SZ7              | 09/25/97   | 08/15/06      | 53.555   | 0.000                      | 296.33                    | 0.160848  | 0.166597           | 0.172552             | 0.178720           | 0.185108           | 60.53   | 64.94  |
| Corvallie, Benton County               | 219350AJ4              | 11/08/00   | 11/08/15      | 74.192   | 0.000                      | 47.96                     | 0.043754  | 0.044192           | 0.044634             | 0.045080           | 0.045531           | 15.88   | 16.20  |
| Corvallie, Benton County               | 2208854Z7              | 03/12/02   | 01/01/05      | 87.959   | 0.000                      | 75.69                     | 0.122809  | 0.125650           |                      |                    |                    | 44.72   |        |
|  | 2208855A1              | 03/12/02   | 01/01/06      | 82.755   | 0.000                      | 77.73                     | 0.126690  | 0.129881           | 0.133153             | 0.136507           |                    | 46.18   | 48.54  |
|  | 2208855B9              | 03/12/02   | 01/01/07      | 77.493   | 0.000                      | 77.88                     | 0.127409  | 0.130835           | 0.134353             | 0.137966           |                    | 46.48   | 49.02  |
|  | 2208855C7              | 03/12/02   | 01/01/08      | 72.008   | 0.000                      | 77.40                     | 0.127117  | 0.130764           | 0.134516             | 0.138376           |                    | 46.42   | 49.12  |
|  | 2208855D5              | 03/12/02   | 01/01/09      | 67.064   | 0.000                      | 74.96                     | 0.123406  | 0.127082           | 0.130868             | 0.134767           |                    | 45.09   | 47.81  |
|  | 2208855E3              | 03/12/02   | 01/01/10      | 62.052   | 0.000                      | 72.39                     | 0.119502  | 0.123212           | 0.127037             | 0.130981           |                    | 43.69   | 46.44  |
|  | 2208855F0              | 03/12/02   | 01/01/11      | 57.678   | 0.000                      | 68.87                     | 0.113862  | 0.117476           | 0.121206             | 0.125053           |                    | 41.64   | 44.33  |
|  | 2208855G8              | 03/12/02   | 01/01/12      | 53.670   | 0.000                      | 65.13                     | 0.107811  | 0.111287           | 0.114876             | 0.118580           |                    | 39.44   | 42.02  |
|  | 2208855H6              | 03/12/02   | 01/01/13      | 49.793   | 0.000                      | 61.51                     | 0.101924  | 0.105267           | 0.108719             | 0.112284           |                    | 37.29   | 39.78  |
|  | 2208855J2              | 03/12/02   | 01/01/14      | 46.414   | 0.000                      | 57.79                     | 0.095819  | 0.098985           | 0.102256             | 0.105635           |                    | 35.06   | 37.42  |
|  | 2208855K9              | 03/12/02   | 01/01/15      | 43.223   | 0.000                      | 54.24                     | 0.089986  | 0.092982           | 0.096078             | 0.099277           |                    | 32.93   | 35.16  |
|  | 2208855L7              | 03/12/02   | 01/01/16      | 39.945   | 0.000                      | 50.92                     | 0.084558  | 0.087416           | 0.090370             | 0.093424           |                    | 30.96   | 33.08  |
|  | 2208855M5              | 03/12/02   | 01/01/17      | 37.109   | 0.000                      | 47.67                     | 0.079206  | 0.081903           | 0.084691             | 0.087574           |                    | 29.00   | 31.01  |
|  | 2208855N3              | 03/12/02   | 01/01/18      | 34.442   | 0.000                      | 44.58                     | 0.074116  | 0.076658           | 0.079287             | 0.082007           |                    | 27.14   | 29.03  |
|  | 2208855P8              | 03/12/02   | 01/01/19      | 31.935   | 0.000                      | 41.65                     | 0.069284  | 0.071677           | 0.074153             | 0.076715           |                    | 25.37   | 27.16  |
|  | 2208855Q6              | 03/12/02   | 01/01/20      | 29.582   | 0.000                      | 38.87                     | 0.064700  | 0.066951           | 0.069281             | 0.071692           |                    | 23.70   | 25.38  |
|  | 2208855R4              | 03/12/02   | 01/01/21      | 27.475   | 0.000                      | 36.27                     | 0.060384  | 0.062494           | 0.064678             | 0.066939           |                    | 22.12   | 23.69  |
|  | 2208855S2              | 03/12/02   | 01/01/22      | 25.504   | 0.000                      | 33.82                     | 0.056322  | 0.058299           | 0.060345             | 0.062463           |                    | 20.63   | 22.11  |
|  | 2208855T0              | 03/12/02   | 01/01/23      | 23.613   | 0.000                      | 31.50                     | 0.052480  | 0.054333           | 0.056251             | 0.058236           |                    | 19.23   | 20.61  |
|  | Costco Companies, Inc. | 22160QAA0  | 08/19/97      | 08/19/17   | 49.960                     | 0.000                     | 123.52  | 0.059814           | 0.060861             | 0.061926           | 0.063010           | 0.064112  | 22.00  |
| 22160QAB8                              |                        | 08/19/97   | 08/19/17      | 49.960   | 0.000                      | 123.52                    | 0.059814  | 0.060861           | 0.061926             | 0.063010           | 0.064112           | 22.00   | 22.78  |
| 22160QAC6                              |                        | 08/19/97   | 08/19/17      | 49.960   | 0.000                      | 123.52                    | 0.059814  | 0.060861           | 0.061926             | 0.063010           | 0.064112           | 22.00   | 22.78  |
| Covad Communications                   | 222814AD7              | 03/11/98   | 03/15/08      | 50.666   | VARIABLES                  |                           | 0.375493  | 0.371727           | 0.378230             | 0.372423           | 0.378987           | 137.03  | 137.07 |
|  | 222814AG0              | 03/11/98   | 03/15/08      | 50.666   | VARIABLES                  |                           | 0.375493  | 0.371727           | 0.378230             | 0.372423           | 0.378987           | 137.03  | 137.07 |
|  | 222814AH8              | 03/11/98   | 03/15/08      | 50.666   | VARIABLES                  |                           | 0.375493  | 0.371727           | 0.378230             | 0.372423           | 0.378987           | 137.03  | 137.07 |
| Covanta Energy Corp.                   | 22281NAA1              | 03/10/04   | 03/15/11      | 89.130   | 8.250                      |                           | 0.030218  | 0.030264           | 0.031850             | 0.033518           | 0.035274           | 8.97  | 12.13  |
| Cox Communications, Inc.               | 224044503              | 11/29/99   | 11/15/29*     | 100.000  | VARIABLES                  |                           | 0.297300  | 0.305443           |                      |                    |                    | 47.16*  |        |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer   | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |        |  |
|--|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|--------|--|
|  |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |        |  |
| Cox Communications, Inc.                                 | 224044AW7 | 03/14/00   | 03/14/30*     | 100.000  | 3.000                      |                           | 0.328556  | 0.336523           |                      |                    |                    |   |        | 52.59* |  |
|  | 224044AX5 | 04/19/00   | 04/19/20      | 42.589   | 0.426                      |                           | 0.143376  | 0.149468           | 0.156699             | 0.162512           | 0.170422           | 54.58   | 59.27  |        |  |
|  | 224044BA4 | 02/23/01   | 02/23/21      | 69.503   | 0.348                      | 35.66                     | 0.035716  | 0.036118           | 0.036524             | 0.036935           | 0.037350           | 13.03   | 13.33  |        |  |
|  | 224044BB2 | 02/23/01   | 02/23/21      | 69.503   | 0.348                      | 35.66                     | 0.035716  | 0.036118           | 0.036524             | 0.036935           | 0.037350           | 13.03   | 13.33  |        |  |
|  | 224044BC0 | 02/23/01   | 02/23/21      | 69.503   | 0.348                      | 35.66                     | 0.035716  | 0.036118           | 0.036524             | 0.036935           | 0.037350           | 13.03   | 13.33  |        |  |
| Crown Castle<br>International                            | 228227AD6 | 05/17/99   | 05/15/11      | 60.339   | VARIABLES                  |                           | 0.273981  | 0.288194           | 0.288194             | 0.288194           | 0.288194           | 101.85  | 103.75 |        |  |
|  | 228227AE4 | 08/03/99   | 08/01/11      | 57.889   | VARIABLES                  |                           | 0.280101  | 0.295856           | 0.312498             | 0.312498           | 0.312498           | 108.53  | 112.50 |        |  |
|  | 228227AF1 | 08/03/99   | 08/01/11      | 57.889   | VARIABLES                  |                           | 0.280101  | 0.295856           | 0.312498             | 0.312498           | 0.312498           | 108.53  | 112.50 |        |  |
| Crown Packaging<br>Enterprises, Ltd.                     | 228441AC5 | 08/13/96   | 08/01/06      | 32.367   | VARIABLES                  |                           | 0.425434  | 0.428374           | 0.431552             | 0.434984           | 0.438694           | 154.60  | 157.05 |        |  |
| Crum & Forster Holdings<br>Corporation                   | 228800AA6 | 06/05/03   | 06/15/13      | 96.985   | 10.375                     | 1.00                      | 0.005090  | 0.005367           | 0.005659             | 0.005967           | 0.006291           | 1.89  | 2.10   |        |  |
|  | 228800AB4 | 06/05/03   | 06/15/13      | 96.985   | 10.375                     | 1.00                      | 0.005090  | 0.005367           | 0.005659             | 0.005967           | 0.006291           | 1.89  | 2.10   |        |  |
|  | 228800AC2 | 06/05/03   | 06/15/13      | 96.985   | 10.375                     | 1.00                      | 0.005090  | 0.005367           | 0.005659             | 0.005967           | 0.006291           | 1.89  | 2.10   |        |  |
| Cypress-Fairbanks ISD<br>Cytac Corporation               | 232760AV0 | 05/27/93   | 02/15/04      | 47.838   | 0.000                      | 513.35                    | 0.187836  |                    |                      |                    |                    | 8.26  |        |        |  |
|  | 232946AA1 | 03/22/04   | 03/15/24      | 100.000  | VARIABLES                  |                           |   | 0.187500           | 0.191554             | 0.195910           | 0.200412           | 52.74   | 70.68  |        |  |
|  | 232946AB9 | 03/22/04   | 03/15/24      | 100.000  | VARIABLES                  |                           |   | 0.187500           | 0.191554             | 0.195910           | 0.200412           | 52.74   | 70.68  |        |  |
| DST Systems, Inc.  | 233326AA5 | 08/12/03   | 08/15/23      | 100.000  | VARIABLES                  |                           | 0.233419  | 0.238410           | 0.243611             | 0.249030           | 0.254677           | 86.32   | 90.18  |        |  |
|  | 233326AB3 | 08/12/03   | 08/15/23      | 100.000  | VARIABLES                  |                           | 0.233419  | 0.238410           | 0.243611             | 0.249030           | 0.254677           | 86.32   | 90.18  |        |  |
|  | 233326AC1 | 08/12/03   | 08/15/23      | 100.000  | 3.625                      |                           | 0.233428  | 0.239003           | 0.244812             | 0.250865           | 0.257173           | 86.59   | 90.90  |        |  |
|  | 233326AD9 | 08/12/03   | 08/15/23      | 100.000  | 3.625                      |                           | 0.233428  | 0.239003           | 0.244812             | 0.250865           | 0.257173           | 86.59   | 90.90  |        |  |
| DTE Energy Company                                       | 233331206 | 06/25/02   | 08/16/07      | 100.000  | VARIABLES                  |                           | 0.154473  | 0.155207           | 0.155962             | 0.156738           | 0.156682           | 55.94   | 56.38  |        |  |
|  | 233331AH0 | 06/25/02   | 08/16/07      | 100.000  | VARIABLES                  |                           | 0.154473  | 0.155207           | 0.155962             | 0.156738           | 0.156682           | 55.94   | 56.38  |        |  |
| Danka Business Systems<br>Dayton Superior<br>Corporation | 236277AC3 | 06/29/01   | 04/01/08      | 28.000   | 10.000                     |                           | 0.162518  | 0.198407           | 0.242222             | 0.295712           | 0.361016           | 72.14   | 107.52 |        |  |
|  | 240028AB6 | 06/16/00   | 06/15/09      | 95.575   | 13.000                     | 11.50                     | 0.011444  | 0.012238           | 0.013159             | 0.013995           | 0.015048           | 4.36  | 4.99   |        |  |
|  | 240028AC4 | 06/16/00   | 06/15/09      | 95.575   | 13.000                     | 11.50                     | 0.011444  | 0.012238           | 0.013159             | 0.013995           | 0.015048           | 4.36  | 4.99   |        |  |
|  | 240028AD2 | 06/16/00   | 06/15/09      | 95.575   | 13.000                     | 11.49                     | 0.011635  | 0.012442           | 0.013305             | 0.014228           | 0.015215           | 4.36  | 4.99   |        |  |
|  | 240028AE0 | 06/16/00   | 06/15/09      | 95.575   | 13.000                     | 11.49                     | 0.011635  | 0.012442           | 0.013305             | 0.014228           | 0.015215           | 4.36  | 4.99   |        |  |
|  | 240028AF7 | 06/16/00   | 06/15/09      | 95.575   | 13.000                     | 11.50                     | 0.011444  | 0.012238           | 0.013159             | 0.013995           | 0.015048           | 4.36  | 4.99   |        |  |
|  | 240028AG5 | 03/15/03   | 09/15/08      | 98.088   | 10.750                     | 2.11                      | 0.007647  | 0.008076           | 0.008530             | 0.009009           | 0.009514           | 2.92  | 3.26   |        |  |
|  | 240028AH3 | 03/15/03   | 09/15/08      | 98.088   | 10.750                     | 2.11                      | 0.007647  | 0.008076           | 0.008530             | 0.009009           | 0.009514           | 2.92  | 3.26   |        |  |
| Delta Air Lines, Inc.                                    | 247361YQ5 | 09/04/03   | 08/15/08      | 85.000   | 10.000                     | 7.10                      | 0.060695  | 0.064588           | 0.069217             | 0.074178           | 0.079495           | 23.71   | 27.21  |        |  |
|  | 247361YT9 | 09/04/03   | 08/15/08      | 85.000   | 10.000                     | 7.10                      | 0.060695  | 0.064588           | 0.069217             | 0.074178           | 0.079495           | 23.71   | 27.21  |        |  |
| Details Capital Corp.                                    | 25063TAA5 | 11/18/97   | 11/15/07      | 54.595   | VARIABLES                  |                           | 0.347215  | 0.347214           | 0.347214             | 0.347213           | 0.347212           | 125.00  | 125.00 |        |  |
| Detroit Edison Company                                   | 250847712 | 02/13/96   | 03/31/26      | 100.000  | 7.625                      |                           | 0.208333  | 0.208333           | 0.209478             | 0.208333           | 0.209478           | 76.36   | 76.25  |        |  |
| Deutsche Bank AG   | 251525AE1 | 01/29/03   | 01/31/08      | 100.000  | 0.000                      |                           | 0.094419  | 0.095998           | 0.097602             | 0.099233           | 0.100892           | 34.76   | 35.93  |        |  |
|  | 251525AH4 | 03/31/03   | 04/02/08      | 100.000  | 0.000                      |                           | 0.094787  | 0.096377           | 0.097994             | 0.099638           | 0.101310           | 34.69   | 35.87  |        |  |
|  | 251525AJ0 | 05/27/03   | 11/29/06      | 100.000  | 0.000                      |                           | 0.060212  | 0.060858           | 0.061511             | 0.062170           | 0.062837           | 21.83   | 22.30  |        |  |
| Deutsche Bank AG   | 251526BE8 | 07/02/01   | 02/08/08*     | 99.877   | 2.750                      |                           | 0.170575  | 0.175298           |                      |                    |                    | 12.09*  |        |        |  |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer           | CUSIP No.               | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |       |
|--------------------------|-------------------------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|-------|
|                          |                         |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |       |
| Deutsche Bank AG         | 25152CAA4               | 03/21/03   | 03/26/08      | 100.000  | 0.000                                |                           | 0.096252  | 0.097891           | 0.099558             | 0.101253           | 0.102977           | 35.26   | 36.47  |       |
|                          | 25152CAB2               | 04/30/03   | 11/01/06      | 100.000  | 0.000                                |                           | 0.072733  | 0.073673           | 0.074625             | 0.075589           | 0.076566           | 26.47   | 27.15  |       |
|                          | 25152CAC0               | 06/25/03   | 06/27/08      | 100.000  | 0.000                                |                           | 0.073722  | 0.074687           | 0.075665             | 0.076656           | 0.077660           | 26.72   | 27.43  |       |
|                          | 25152CAD8               | 07/02/03   | 07/07/08      | 100.000  | 0.000                                |                           | 0.079076  | 0.080201           | 0.081342             | 0.082500           | 0.083673           | 29.06   | 29.90  |       |
|                          | 25152CAE6               | 09/02/03   | 03/06/07      | 100.000  | 0.000                                |                           | 0.091587  | 0.093096           | 0.094630             | 0.096190           | 0.097775           | 33.59   | 34.71  |       |
|                          | 25152CAF3               | 08/05/03   | 02/07/07      | 100.000  | 0.000                                |                           | 0.086907  | 0.088266           | 0.089646             | 0.091048           | 0.092472           | 31.93   | 32.93  |       |
|                          | 25152CAH9               | 09/17/03   | 09/19/07      | 100.000  | 0.000                                |                           | 0.086813  | 0.088169           | 0.089547             | 0.090946           | 0.092367           | 31.78   | 32.78  |       |
|                          | 25152CAL0               | 10/03/03   | 10/07/08      | 100.000  | VARIABLES                            |                           | 0.091312  | 0.090530           | 0.089735             | 0.089923           | 0.090115           | 32.60   | 32.37  |       |
|                          | 25152CAP1               | 11/07/03   | 11/07/06      | 100.000  | 0.000                                |                           | 0.079646  | 0.080788           | 0.081946             | 0.083121           | 0.084312           | 29.00   | 29.84  |       |
|                          | 25152CAQ9               | 11/14/03   | 05/08/07      | 100.000  | 0.000                                |                           | 0.086918  | 0.088232           | 0.089612             | 0.091014           | 0.092438           | 31.67   | 32.66  |       |
|                          | 25152CAS5               | 11/14/03   | 05/08/07      | 100.000  | 0.000                                |                           | 0.086918  | 0.088232           | 0.089612             | 0.091014           | 0.092438           | 31.67   | 32.66  |       |
|                          | 25152CAT3               | 11/14/03   | 05/08/07      | 100.000  | 0.000                                |                           | 0.086918  | 0.088232           | 0.089612             | 0.091014           | 0.092438           | 31.67   | 32.66  |       |
|                          | 25152CAU0               | 11/28/03   | 11/24/08      | 100.000  | VARIABLES                            |                           | 0.099497  | 0.098807           | 0.098089             | 0.098254           | 0.098423           | 35.64   | 35.35  |       |
|                          | 25152CAY2               | 02/12/04   | 02/16/07      | 100.000  | 0.000                                |                           | 0.074786  | 0.074808           | 0.075815             | 0.076836           | 0.077870           | 24.00   | 27.75  |       |
|                          | 25152CBE5               | 03/12/04   | 03/16/07      | 100.000  | 0.000                                |                           | 0.064718  | 0.064734           | 0.065489             | 0.066251           | 0.067023           | 18.79   | 23.87  |       |
|                          | 25152CBF2               | 03/24/04   | 03/26/07      | 100.000  | 0.000                                |                           | 0.065203  | 0.065212           | 0.065977             | 0.066751           | 0.067535           | 18.14   | 24.04  |       |
|                          | 25152CBJ4               | 04/29/04   | 05/04/09      | 100.000  | VARIABLES                            |                           | 0.109970  | 0.109978           | 0.110241             | 0.110510           | 0.110646           | 26.63   | 39.76  |       |
|                          | 25152CBL9               | 05/24/04   | 05/26/09      | 100.000  | VARIABLES                            |                           | 0.120761  | 0.120790           | 0.121018             | 0.121252           | 0.121370           | 26.22   | 43.62  |       |
|                          | 25152CBM7               | 06/03/04   | 06/04/09      | 100.000  | VARIABLES                            |                           | 0.117251  | 0.117253           | 0.117534             | 0.117821           | 0.117967           | 24.40   | 42.38  |       |
|                          | 25152CBN5               | 06/03/04   | 06/04/09      | 100.000  | 0.000                                |                           | 0.117904  | 0.117919           | 0.120422             | 0.122977           | 0.125587           | 24.59   | 43.95  |       |
|                          | 25152CBP0               | 06/30/04   | 07/06/11      | 100.000  | VARIABLES                            |                           |   | 0.116827           | 0.116827             | 0.116830           | 0.116834           | 21.15   | 42.06  |       |
|                          | 25152CBR6               | 08/04/04   | 08/08/05      | 100.000  | 0.000                                |                           |   | 0.064441           | 0.064457             | 0.065205           |                    | 9.48  | 14.12  |       |
|                          | 25152CBW5               | 09/23/04   | 09/27/07      | 100.000  | 0.000                                |                           |   | 0.088770           | 0.088802             | 0.090221           | 0.091663           | 8.70  | 32.49  |       |
|                          | Deutsche Bank Financial | 25153EBE0  | 11/18/99      | 11/18/04   | 100.000                              | 0.000                     |   | 0.228833           |                      | 0.233656           |                    |   | 74.57  |       |
|                          |                         | 25153EBG5  | 01/14/00      | 01/14/07   | 100.000                              | 1.000                     |   | 0.242979           | 0.253504             | 0.258797           | 0.271563           | 0.275774  | 93.55  | 99.67 |
| 25153EBK6                |                         | 05/15/00   | 05/15/07      | 100.000  | 1.250                                |                           | 0.264589  | 0.270466           | 0.284189             | 0.288994           | 0.303748           | 98.84   | 105.53 |       |
| 25153EBM2                |                         | 11/15/00   | 11/15/07      | 100.000  | 0.250                                |                           | 0.230447  | 0.238078           | 0.245969             | 0.254129           | 0.262569           | 85.05   | 90.78  |       |
| 25153EBN0                |                         | 11/15/00   | 11/15/05      | 96.300   | 0.000                                |                           | 0.222504  | 0.230075           | 0.237903             | 0.245998           |                    | 82.17   | 76.16  |       |
| 25153EBP5                |                         | 01/12/01   | 01/12/08      | 100.000  | 0.250                                |                           | 0.180071  | 0.187113           | 0.190232             | 0.198774           | 0.200987           | 68.95   | 72.84  |       |
| 25153EBR1                |                         | 02/08/01   | 02/08/08      | 100.000  | 2.750                                |                           | 0.169301  | 0.173920           | 0.174836             | 0.180669           | 0.180694           | 63.61   | 65.73  |       |
| Devon Energy             | 25179MAA1               | 08/02/98   | 08/15/08      | 97.500   | 4.900                                |                           | 0.230964  | 0.234497           | 0.238161             | 0.241962           | 0.245904           | 84.76   | 87.48  |       |
|                          | 25179MAB9               | 08/02/98   | 08/15/08      | 96.562   | 4.950                                |                           | 0.227546  | 0.230900           | 0.234378             | 0.237986           | 0.241729           | 83.45   | 86.03  |       |
| Dex Media, Inc.          | 25212EAD2               | 11/10/03   | 11/15/13      | 64.314   | VARIABLES                            |                           | 0.160981  | 0.168225           | 0.175795             | 0.183705           | 0.191972           | 59.94   | 65.45  |       |
|                          | 25212EAE0               | 11/10/03   | 11/15/13      | 64.314   | VARIABLES                            |                           | 0.160981  | 0.168225           | 0.175795             | 0.183705           | 0.191972           | 59.94   | 65.45  |       |
|                          | 25212EAF7               | 11/10/03   | 11/15/13      | 64.314   | VARIABLES                            |                           | 0.160981  | 0.168225           | 0.175795             | 0.183705           | 0.191972           | 59.94   | 65.45  |       |
|                          | 25212EAG5               | 02/11/04   | 11/15/13      | 69.384   | VARIABLES                            |                           | 0.161298  | 0.164823           | 0.171720             | 0.178906           | 0.186392           | 52.73   | 63.79  |       |
| DIVA Systems Corporation | 255013AA2               | 05/30/96   | 05/15/06      | 52.946   | VARIABLES                            |                           | 0.363867  | 0.364048           | 0.364241             | 0.364447           | 0.364666           | 131.04  | 131.18 |       |
|                          | 255013AB0               | 05/30/96   | 05/15/06      | 52.946   | VARIABLES                            |                           | 0.363867  | 0.364048           | 0.364241             | 0.364447           | 0.364666           | 131.04  | 131.18 |       |
|                          | 255013AC8               | 05/30/96   | 05/15/06      | 52.946   | VARIABLES                            |                           | 0.363867  | 0.364048           | 0.364241             | 0.364447           | 0.364666           | 131.04  | 131.18 |       |
|                          | 255013AD6               | 05/30/96   | 05/15/06      | 52.946   | VARIABLES                            |                           | 0.363867  | 0.364048           | 0.364241             | 0.364447           | 0.364666           | 131.04  | 131.18 |       |
|                          | 255013AL8               | 02/19/98   | 03/01/08      | 50.100   | VARIABLES                            |                           | 0.364533  | 0.365469           | 0.366468             | 0.367534           | 0.368673           | 131.63  | 132.38 |       |
| Dolphin Telecom, PLC     | 255013AM6               | 02/19/98   | 03/01/08      | 50.100   | VARIABLES                            |                           | 0.364533  | 0.365469           | 0.366468             | 0.367534           | 0.368673           | 131.63  | 132.38 |       |
|                          | 256886AE2               | 05/28/98   | 06/01/08      | 57.120   | VARIABLES                            |                           | 0.319441  | 0.319441           | 0.319440             | 0.319440           | 0.319440           | 115.00  | 115.00 |       |

## SECTION I-B

| Name of Issuer                                | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|---|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|   |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Dolphin Telecom, PLC                          | 256886AH5 | 05/18/99   | 05/15/09      | 50.892   | VARIES                     |                           | 0.363443  | 0.388884           | 0.388883             | 0.388883           | 0.388882           | 136.59  | 140.00 |
| DuPage County, IL SDN99                       | 263417GR2 | 04/04/02   | 02/01/11      | 55.425   | 0.000                      | 68.57                     | 0.114382  | 0.118270           | 0.122290             | 0.126447           | 0.130746           | 43.06   | 46.04  |
| Duarte, California<br>Redevelopment Agency    | 263594AB9 | 06/16/92   | 12/01/12      | 16.484   | 0.000                      | 291.02                    | 0.113224  | 0.118324           | 0.123654             | 0.129224           | 0.135044           | 41.99   | 45.86  |
| Duke Capital Corporation                      | 264399544 | 11/19/01   | 11/16/06*     | 100.000  | VARIES                     |                           | 0.142286  | 0.142848           |                      |                    |                    | 32.06*  |        |
|   | 264399551 | 11/19/01   | 11/16/06      | 100.000  | VARIES                     |                           | 0.142286  | 0.142848           | 0.142819             | 0.142184           | 0.141533           | 51.35   | 51.24  |
|   | 264399585 | 03/19/01   | 05/18/06*     | 100.000  | VARIES                     |                           | 0.170786  |                    |                      |                    |                    | 8.20*   |        |
|   | 264399EJ1 | 05/07/03   | 05/15/23      | 100.000  | VARIES                     |                           | 0.171251  | 0.174948           | 0.178757             | 0.182681           | 0.186724           | 62.66   | 65.43  |
| Duke Capital Corporation                      | 26439RAP1 | 03/19/01   | 05/18/06      | 100.000  | VARIES                     |                           | 0.170786  | 0.168910           | 0.171416             | 0.168324           | 0.170802           | 62.19   | 61.97  |
| Duke Capital Corporation                      | 26439VAA5 | 11/19/01   | 11/16/06      | 100.000  | VARIES                     |                           | 0.142286  | 0.142848           | 0.142819             | 0.142184           | 0.141533           | 51.35   | 51.24  |
| E. Spire Communications                       | 269153AA0 | 11/14/95   | 11/01/05      | 53.515   | VARIES                     |                           | 0.361079  | 0.361077           | 0.361075             | 0.361073           |                    | 129.99  | 108.32 |
|   | 269153AB8 | 03/26/96   | 04/01/06      | 53.809   | VARIES                     |                           | 0.354156  | 0.354155           | 0.354155             | 0.354154           | 0.354153           | 127.50  | 127.50 |
|   | 269153AD4 | 11/14/95   | 11/01/05      | 53.515   | VARIES                     |                           | 0.361079  | 0.361077           | 0.361075             | 0.361073           |                    | 129.99  | 108.32 |
|   | 269153AE2 | 03/26/96   | 04/01/06      | 53.809   | VARIES                     |                           | 0.354156  | 0.354155           | 0.354155             | 0.354154           | 0.354153           | 127.50  | 127.50 |
|   | 269153AH5 | 07/24/98   | 07/01/08      | 59.989   | VARIES                     |                           | 0.295109  | 0.295108           | 0.295106             | 0.295104           |                    | 106.24  | 106.24 |
|   | 269153AJ1 | 07/24/98   | 07/01/08      | 59.989   | VARIES                     |                           | 0.295109  | 0.295108           | 0.295106             | 0.295104           |                    | 106.24  | 106.24 |
| East Orange NJ                                | 274137WT1 | 04/14/03   | 04/01/22      | 29.893   | 0.000                      | 13.95                     | 0.055336  | 0.057126           | 0.058974             | 0.060882           | 0.062851           | 20.57   | 21.92  |
|   | 274137WU8 | 04/14/03   | 04/01/23      | 27.886   | 0.000                      | 13.08                     | 0.051868  | 0.053554           | 0.055294             | 0.057091           | 0.058947           | 19.28   | 20.56  |
|   | 274137WV6 | 04/14/03   | 04/01/24      | 26.105   | 0.000                      | 12.26                     | 0.048632  | 0.050215           | 0.051850             | 0.053537           | 0.055280           | 18.08   | 19.28  |
|   | 274137WW4 | 04/14/03   | 04/01/25      | 24.381   | 0.000                      | 11.49                     | 0.045564  | 0.047052           | 0.048588             | 0.050175           | 0.051813           | 16.94   | 18.07  |
|   | 274137WX2 | 04/14/03   | 04/01/26      | 22.763   | 0.000                      | 10.76                     | 0.042674  | 0.044071           | 0.045514             | 0.047005           | 0.048544           | 15.87   | 16.93  |
|   | 274137WY0 | 04/14/03   | 04/01/27      | 21.292   | 0.000                      | 10.08                     | 0.039980  | 0.041291           | 0.042645             | 0.044044           | 0.045489           | 14.87   | 15.86  |
|   | 274137WZ7 | 04/14/03   | 04/01/28      | 19.913   | 0.000                      | 9.44                      | 0.037449  | 0.038679           | 0.039950             | 0.041262           | 0.042617           | 13.93   | 14.86  |
| Edwards Lifesciences<br>Corporation           | 28176EAA6 | 05/09/03   | 05/15/33      | 100.000  | VARIES                     |                           | 0.135427  | 0.136100           | 0.136790             | 0.137497           | 0.138220           | 48.94   | 49.44  |
|   | 28176EAB4 | 05/09/03   | 05/15/33      | 100.000  | VARIES                     |                           | 0.135427  | 0.136100           | 0.136790             | 0.137497           | 0.138220           | 48.94   | 49.44  |
| El Paso Corporation                           | 28336L208 | 06/26/02   | 08/16/07      | 100.000  | VARIES                     |                           | 0.197965  | 0.198932           | 0.199932             | 0.200968           | 0.200909           | 71.71   | 72.29  |
|   | 28336LAA7 | 02/28/01   | 02/28/21      | 45.289   | 0.000                      | 53.90                     | 0.054948  | 0.055438           | 0.057484             | 0.057678           | 0.059806           | 20.51   | 21.30  |
|   | 28336LAC3 | 02/28/01   | 02/28/21      | 45.289   | 0.000                      | 53.90                     | 0.054948  | 0.055438           | 0.057484             | 0.057678           | 0.059806           | 20.51   | 21.30  |
| El Salvador, Republic                         | 283875AE2 | 08/11/99   | 08/15/06      | 92.196   | 9.500                      | 41.80                     | 0.032766  | 0.034590           | 0.036516             | 0.038548           | 0.040694           | 12.63   | 14.08  |
| Electronics for Imaging                       | 284745AA4 | 06/04/03   | 06/01/23      | 100.000  | VARIES                     |                           | 0.226441  | 0.233743           | 0.241333             | 0.249222           | 0.257424           | 83.28   | 88.78  |
| Electronic Data Systems                       | 285661203 | 06/26/01   | 08/17/06*     | 100.000  | VARIES                     |                           | 0.177238  | 0.177764           |                      |                    |                    | 24.15*  |        |
|   | 285661401 | 06/26/01   | 08/17/06      | 100.000  | VARIES                     |                           | 0.177238  | 0.177764           | 0.177729             | 0.177116           | 0.176484           | 63.97   | 63.71  |
|   | 285661AB0 | 10/10/01   | 10/10/21      | 77.941   | VARIES                     |                           | 0.125836  | 0.129183           | 0.133348             | 0.136147           | 0.140536           | 47.29   | 49.78  |
|   | 285661AE4 | 06/30/03   | 07/15/23      | 100.000  | VARIES                     |                           | 0.161240  | 0.162794           | 0.164394             | 0.166040           | 0.167733           | 58.85   | 60.03  |
|   | 285661AF1 | 06/30/03   | 07/15/23      | 100.000  | VARIES                     |                           | 0.161240  | 0.162794           | 0.164394             | 0.166040           | 0.167733           | 58.85   | 60.03  |
|   | 285661AG9 | 06/26/01   | 08/17/06      | 100.000  | VARIES                     |                           | 0.177238  | 0.177764           | 0.177729             | 0.177116           | 0.176484           | 63.97   | 63.71  |
| Electronic Retailing<br>Systems International | 285825AC9 | 01/24/97   | 02/01/04      | 64.421   | VARIES                     |                           | 0.382611  |                    |                      |                    |                    | 11.86   |        |
| Emmis Communications<br>Corporation           | 291525AF0 | 03/27/01   | 03/15/11      | 54.760   | VARIES                     |                           | 0.256420  | 0.272444           | 0.289470             | 0.307561           | 0.326781           | 98.70   | 111.42 |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer  | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|---|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|   |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Emmis Escrow Corporation  | 291530AA1 | 03/27/01   | 03/15/11      | 54.760   | VARIABLES                  |                           | 0.256420  | 0.272444           | 0.289470             | 0.307561           | 0.326781           | 98.70   | 111.42 |
| Enron Corporation   | 293561CC8 | 02/07/01   | 02/07/21      | 65.524   | 0.000                      | 41.43                     | 0.040776  | 0.041209           | 0.041647             | 0.042089           | 0.042537           | 14.88   | 15.20  |
|   | 293561CD6 | 02/07/01   | 02/07/21      | 65.524   | 0.000                      | 41.43                     | 0.040776  | 0.041209           | 0.041647             | 0.042089           | 0.042537           | 14.88   | 15.20  |
| Entergy Louisiana<br>Capital I  | 29364A205 | 07/16/96   | 09/30/45*     | 100.000  | 9.000                      |                           | 0.245902  | 0.245902           | 0.247253             |                    |                    | 75.78*  |        |
| Entergy Arkansas<br>Capital I   | 29364C201 | 08/14/96   | 09/30/45*     | 100.000  | 8.500                      |                           | 0.232240  | 0.232240           | 0.233517             |                    |                    | 73.21*  |        |
| Entergy Gulf States<br>Capital Trust I  | 29364H200 | 01/28/97   | 03/31/46      | 100.000  | 8.750                      |                           | 0.239071  | 0.239071           | 0.240385             | 0.239071           | 0.240385           | 87.62   | 87.50  |
| Essex County Utilities<br>Authority   | 296816AY7 | 03/30/99   | 04/01/12      | 60.121   | 0.000                      | 122.92                    | 0.078708  | 0.080263           | 0.081849             | 0.083466           | 0.085116           | 28.90   | 30.05  |
|   | 296816BG5 | 03/30/99   | 04/01/04      | 74.144   | 0.000                      | 243.83                    | 0.163648  |                    |                      |                    |                    | 14.73   |        |
|   | 296816BH3 | 03/30/99   | 04/01/05      | 69.072   | 0.000                      | 235.23                    | 0.158534  | 0.163496           | 0.168614             |                    |                    | 58.87   | 15.18  |
|   | 296816BJ9 | 03/30/99   | 04/01/06      | 64.504   | 0.000                      | 223.67                    | 0.151069  | 0.155873           | 0.160830             | 0.165944           | 0.171221           | 56.13   | 59.75  |
| Evergreen Resources, Inc.   | 299900AA8 | 12/18/01   | 12/15/21      | 100.000  | VARIABLES                  |                           | 0.272774  | 0.279114           | 0.285740             | 0.292664           | 0.299900           | 99.55   | 104.34 |
|   | 299900AB6 | 12/18/01   | 12/15/21      | 100.000  | VARIABLES                  |                           | 0.272774  | 0.279114           | 0.285740             | 0.292664           | 0.299900           | 99.55   | 104.34 |
| First Citizens Bancorp.<br>of South Carolina<br>Federal Home Loan<br>Mortgage Corporation | 30244CAC0 | 03/24/98   | 03/15/28      | 100.000  | 8.250                      |                           | 0.229167  | 0.229167           | 0.229167             | 0.229167           | 0.229167           | 82.50   | 82.50  |
|   | 3128X02Z1 | 03/28/03   | 03/28/33      | 15.782   | 0.000                      | 7.56                      | 0.028256  | 0.029139           | 0.030049             | 0.030988           | 0.031957           | 10.50   | 11.16  |
|   | 3128X03C1 | 04/01/03   | 04/01/33      | 15.108   | 0.000                      | 7.33                      | 0.027719  | 0.028606           | 0.029521             | 0.030466           | 0.031441           | 10.30   | 10.97  |
|   | 3128X03L1 | 04/14/03   | 04/14/33      | 13.648   | 0.000                      | 6.64                      | 0.026454  | 0.027346           | 0.028269             | 0.029223           | 0.030210           | 9.82  | 10.50  |
|   | 3128X03U1 | 04/08/03   | 04/08/08*     | 100.000  | 3.000                      |                           | 0.006693  | 0.006775           |                      |                    |                    | 1.26*   |        |
|   | 3128X04L0 | 04/21/03   | 04/21/33      | 14.464   | 0.000                      | 6.64                      | 0.027178  | 0.028068           | 0.028988             | 0.029937           | 0.030917           | 10.07   | 10.74  |
|   | 3128X04V8 | 04/29/03   | 04/29/33      | 14.152   | 0.000                      | 6.36                      | 0.026907  | 0.027798           | 0.028719             | 0.029670           | 0.030653           | 9.96  | 10.63  |
|   | 3128X0AM1 | 10/03/02   | 12/30/04      | 95.010   | 0.000                      | 27.39                     | 0.062334  | 0.063049           |                      |                    |                    | 22.51   |        |
|   | 3128X0AN9 | 10/03/02   | 12/30/05      | 91.510   | 0.000                      | 31.72                     | 0.072453  | 0.073450           | 0.074462             | 0.075488           |                    | 26.26   | 26.92  |
|   | 3128X0AP4 | 10/03/02   | 12/30/06      | 87.710   | 0.000                      | 34.42                     | 0.078862  | 0.080090           | 0.081338             | 0.082604           | 0.083891           | 28.61   | 29.51  |
|   | 3128X0AQ2 | 10/03/02   | 12/30/07      | 83.710   | 0.000                      | 36.12                     | 0.082960  | 0.084379           | 0.085822             | 0.087290           | 0.088783           | 30.12   | 31.16  |
|   | 3128X0AR0 | 10/03/02   | 12/30/09      | 75.410   | 0.000                      | 37.51                     | 0.086515  | 0.088217           | 0.089952             | 0.091722           | 0.093527           | 31.46   | 32.70  |
|   | 3128X0AS8 | 10/03/02   | 01/02/13      | 63.710   | 0.000                      | 35.89                     | 0.081346  | 0.083155           | 0.085005             | 0.086895           | 0.088827           | 30.27   | 31.63  |
|   | 3128X0AT6 | 10/03/02   | 01/02/22      | 36.810   | 0.000                      | 24.60                     | 0.055916  | 0.057386           | 0.058895             | 0.060444           | 0.062034           | 20.93   | 22.04  |
|   | 3128X0AU3 | 10/03/02   | 01/02/30      | 23.710   | 0.000                      | 16.13                     | 0.036673  | 0.037655           | 0.038662             | 0.039697           | 0.040759           | 13.74   | 14.48  |
|   | 3128X0AV1 | 10/03/02   | 04/15/32      | 21.010   | 0.000                      | 14.30                     | 0.032995  | 0.033878           | 0.034784             | 0.035715           | 0.036671           | 12.17   | 12.83  |
|   | 3128X0AW9 | 10/03/02   | 06/15/32      | 20.810   | 0.000                      | 14.17                     | 0.032987  | 0.033871           | 0.034778             | 0.035709           | 0.036665           | 12.06   | 12.72  |
|   | 3128X0AX7 | 10/03/02   | 09/15/32      | 20.510   | 0.000                      | 13.98                     | 0.032113  | 0.032973           | 0.033857             | 0.034764           | 0.035696           | 11.90   | 12.55  |
|   | 3128X0AY5 | 10/03/02   | 12/15/32      | 20.210   | 0.000                      | 13.79                     | 0.032097  | 0.032958           | 0.033843             | 0.034750           | 0.035683           | 11.74   | 12.38  |
|   | 3128X0AZ2 | 10/03/02   | 01/02/34      | 19.160   | 0.000                      | 13.05                     | 0.029670  | 0.030464           | 0.031281             | 0.032119           | 0.032979           | 11.11   | 11.72  |
|   | 3128X0CW7 | 10/28/02   | 10/28/32      | 12.153   | 0.000                      | 10.48                     | 0.025895  | 0.026820           | 0.027779             | 0.028772           | 0.029801           | 9.61  | 10.31  |
|   | 3128X0DJ5 | 11/05/02   | 11/05/32      | 12.693   | 0.000                      | 10.52                     | 0.026439  | 0.027365           | 0.028322             | 0.029314           | 0.030340           | 9.79  | 10.49  |
|   | 3128X0DM8 | 11/05/02   | 11/05/32      | 12.693   | 0.000                      | 10.52                     | 0.026439  | 0.027365           | 0.028322             | 0.029314           | 0.030340           | 9.79  | 10.49  |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                            | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal Home Loan<br>Mortgage Corporation | 3128X0DS5 | 11/05/02   | 11/05/32      | 14.675   | 0.000                                | 11.28                     | 0.028247  | 0.029166           | 0.030113             | 0.031092           | 0.032103           | 10.44   | 11.13 |
|   | 3128X0EF2 | 11/05/02   | 11/05/32      | 12.153   | 0.000                                | 10.30                     | 0.025895  | 0.026820           | 0.027779             | 0.028772           | 0.029801           | 9.59  | 10.29 |
|   | 3128X0EU9 | 11/05/02   | 11/05/32      | 11.807   | 0.000                                | 10.14                     | 0.025533  | 0.026458           | 0.027417             | 0.028411           | 0.029441           | 9.46  | 10.16 |
|   | 3128X0EW5 | 11/12/02   | 11/12/32      | 11.637   | 0.000                                | 9.89                      | 0.025351  | 0.026277           | 0.027236             | 0.028230           | 0.029260           | 9.39  | 10.08 |
|   | 3128X0FD6 | 11/12/02   | 11/12/32      | 11.305   | 0.000                                | 9.74                      | 0.024990  | 0.025914           | 0.026873             | 0.027867           | 0.028898           | 9.25  | 9.95  |
|   | 3128X0KM0 | 12/03/02   | 12/03/32      | 13.847   | 0.000                                | 10.20                     | 0.027527  | 0.028449           | 0.029402             | 0.030387           | 0.031405           | 10.13   | 10.82 |
|   | 3128X0L23 | 03/04/03   | 03/04/33      | 14.890   | 0.000                                | 8.02                      | 0.027539  | 0.028427           | 0.029344             | 0.030290           | 0.031267           | 10.28   | 10.96 |
|   | 3128X0M48 | 03/18/03   | 03/18/33      | 14.676   | 0.000                                | 7.59                      | 0.027359  | 0.028248           | 0.029166             | 0.030114           | 0.031093           | 10.20   | 10.87 |
|   | 3128X0MG1 | 12/16/02   | 12/16/32      | 13.847   | 0.000                                | 9.85                      | 0.027527  | 0.028449           | 0.029402             | 0.030387           | 0.031405           | 10.10   | 10.79 |
|   | 3128X0MX4 | 11/26/02   | 11/26/32      | 13.648   | 0.000                                | 10.32                     | 0.027346  | 0.028269           | 0.029223             | 0.030210           | 0.031229           | 10.08   | 10.77 |
|   | 3128X0MZ9 | 12/16/02   | 12/16/32      | 13.648   | 0.000                                | 9.78                      | 0.027346  | 0.028269           | 0.029223             | 0.030210           | 0.031229           | 10.04   | 10.73 |
|   | 3128X0NH8 | 12/13/02   | 12/13/22      | 29.718   | 0.000                                | 19.56                     | 0.054032  | 0.055696           | 0.057412             | 0.059180           | 0.061003           | 19.81   | 21.05 |
|   | 3128X0NJ4 | 12/13/02   | 12/13/32      | 13.648   | 0.000                                | 9.86                      | 0.027346  | 0.028269           | 0.029223             | 0.030210           | 0.031229           | 10.04   | 10.73 |
|   | 3128X0NU9 | 12/10/02   | 12/10/32      | 13.181   | 0.000                                | 9.78                      | 0.026912  | 0.027836           | 0.028792             | 0.029781           | 0.030804           | 9.89  | 10.59 |
|   | 3128X0PC7 | 12/23/02   | 12/23/32      | 12.693   | 0.000                                | 9.25                      | 0.026439  | 0.027365           | 0.028322             | 0.029314           | 0.030340           | 9.70  | 10.39 |
|   | 3128X0PK9 | 12/23/02   | 12/23/32      | 12.693   | 0.000                                | 9.25                      | 0.026439  | 0.027365           | 0.028322             | 0.029314           | 0.030340           | 9.70  | 10.39 |
|   | 3128X0PM5 | 12/06/02   | 12/06/32      | 14.255   | 0.000                                | 10.26                     | 0.027888  | 0.028808           | 0.029759             | 0.030741           | 0.031756           | 10.25   | 10.94 |
|   | 3128X0PR4 | 12/16/02   | 12/16/32      | 12.879   | 0.000                                | 9.51                      | 0.026621  | 0.027546           | 0.028504             | 0.029494           | 0.030519           | 9.78  | 10.47 |
|   | 3128X0RP6 | 12/30/02   | 12/30/32      | 13.648   | 0.000                                | 9.40                      | 0.027346  | 0.028269           | 0.029223             | 0.030210           | 0.031229           | 10.01   | 10.70 |
|   | 3128X0S91 | 04/07/03   | 04/07/33      | 15.108   | 0.000                                | 7.16                      | 0.027719  | 0.028606           | 0.029521             | 0.030466           | 0.031441           | 10.29   | 10.96 |
|   | 3128X0TR0 | 01/16/03   | 01/16/09*     | 99.500   | VARIABLES                            |                           | 0.013822  |                    |                      |                    |                    | .21*  |       |
|   | 3128X0TU3 | 12/27/02   | 12/27/17      | 100.000  | VARIABLES                            |                           | 0.042525  | 0.041724           | 0.040901             | 0.040205           | 0.039491           | 15.16   | 14.59 |
|   | 3128X0V48 | 03/24/03   | 03/24/23      | 30.359   | 0.000                                | 14.28                     | 0.052564  | 0.054154           | 0.055792             | 0.057480           | 0.059219           | 19.52   | 20.72 |
|   | 3128X0VE6 | 01/27/03   | 01/27/09*     | 99.750   | 3.250                                |                           | 0.007004  |                    |                      |                    |                    | .18*  |       |
|   | 3128X0W47 | 04/07/03   | 04/07/33      | 14.676   | 0.000                                | 7.07                      | 0.027359  | 0.028248           | 0.029166             | 0.030114           | 0.031093           | 10.16   | 10.83 |
|   | 3128X0WW5 | 01/28/03   | 01/28/33      | 14.675   | 0.000                                | 8.96                      | 0.027358  | 0.028247           | 0.029166             | 0.030113           | 0.031092           | 10.29   | 10.96 |
|   | 3128X0YA1 | 01/30/03   | 01/30/06*     | 99.750   | 2.000                                |                           | 0.006983  |                    |                      |                    |                    | .20*  |       |
|   | 3128X0YK9 | 02/04/03   | 02/04/33*     | 12.693   | 0.000                                | 8.20                      | 0.025545  | 0.026439           |                      |                    |                    | 5.60*   |       |
|   | 3128X0Z69 | 04/14/03   | 04/14/33      | 14.152   | 0.000                                | 6.76                      | 0.026907  | 0.027798           | 0.028719             | 0.029670           | 0.030653           | 9.99  | 10.66 |
|   | 3128X0Z93 | 04/01/03   | 04/01/33      | 13.847   | 0.000                                | 7.04                      | 0.026635  | 0.027527           | 0.028449             | 0.029402           | 0.030387           | 9.91  | 10.59 |
|   | 3128X0ZC6 | 02/06/03   | 02/06/09*     | 99.625   | 3.250                                |                           | 0.010510  |                    |                      |                    |                    | .37*  |       |
| Federal Home Loan<br>Mortgage Corporation | 3128X12R7 | 11/05/03   | 11/05/14      | 54.324   | 0.000                                | 4.75                      | 0.084881  | 0.087268           | 0.089722             | 0.092246           | 0.094840           | 31.26   | 33.04 |
|   | 3128X1BK2 | 05/12/03   | 05/12/33      | 15.108   | 0.000                                | 6.19                      | 0.027719  | 0.028606           | 0.029521             | 0.030466           | 0.031441           | 10.23   | 10.89 |
|   | 3128X1BY2 | 05/20/03   | 05/20/33      | 15.727   | 0.000                                | 6.08                      | 0.028213  | 0.029096           | 0.030007             | 0.030947           | 0.031916           | 10.39   | 11.05 |
|   | 3128X1C39 | 08/27/03   | 02/27/07*     | 89.484   | 0.000                                | 9.86                      | 0.079539  |                    |                      |                    |                    | 4.45*   |       |
|   | 3128X1CN5 | 05/27/03   | 05/27/33      | 15.419   | 0.000                                | 5.83                      | 0.027970  | 0.028855           | 0.029768             | 0.030711           | 0.031683           | 10.29   | 10.95 |
|   | 3128X1DB0 | 05/27/03   | 05/27/33      | 15.285   | 0.000                                | 5.81                      | 0.027862  | 0.028748           | 0.029663             | 0.030606           | 0.031579           | 10.25   | 10.91 |
|   | 3128X1GZ4 | 06/17/03   | 06/17/33      | 18.796   | 0.000                                | 5.73                      | 0.030333  | 0.031190           | 0.032071             | 0.032977           | 0.033909           | 11.10   | 11.73 |
|   | 3128X1HA8 | 06/23/03   | 06/23/33      | 16.728   | 0.000                                | 5.29                      | 0.028963  | 0.029839           | 0.030741             | 0.031671           | 0.032629           | 10.60   | 11.25 |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                            | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal Home Loan<br>Mortgage Corporation | 3128X1HB6 | 06/13/03   | 06/13/33      | 17.732   | 0.000                                | 5.72                      | 0.029657  | 0.030524           | 0.031417             | 0.032336           | 0.033282           | 10.86   | 11.51 |
|   | 3128X1HD2 | 06/23/03   | 06/23/33      | 16.728   | 0.000                                | 5.29                      | 0.028963  | 0.029839           | 0.030741             | 0.031671           | 0.032629           | 10.60   | 11.25 |
|   | 3128X1HZ3 | 06/17/03   | 06/17/33      | 16.925   | 0.000                                | 5.49                      | 0.029103  | 0.029978           | 0.030879             | 0.031807           | 0.032762           | 10.66   | 11.31 |
|   | 3128X1JE8 | 06/20/03   | 06/20/28      | 23.542   | 0.000                                | 7.34                      | 0.039513  | 0.040673           | 0.041867             | 0.043096           | 0.044361           | 14.46   | 15.32 |
|   | 3128X1KF3 | 06/18/03   | 06/18/18      | 99.500   | 3.250                                |                           | 0.006882  | 0.007003           | 0.007126             |                    |                    | 2.50  | 1.19  |
|   | 3128X1MD6 | 06/30/03   | 06/30/33      | 16.631   | 0.000                                | 5.08                      | 0.028893  | 0.029769           | 0.030673             | 0.031604           | 0.032563           | 10.56   | 11.21 |
|   | 3128X1MS3 | 06/30/03   | 06/30/33      | 17.222   | 0.000                                | 5.15                      | 0.029311  | 0.030183           | 0.031081             | 0.032006           | 0.032958           | 10.71   | 11.36 |
|   | 3128X1NP8 | 07/07/03   | 07/07/33      | 17.680   | 0.000                                | 5.01                      | 0.028779  | 0.029622           | 0.030490             | 0.031384           | 0.032303           | 10.81   | 11.45 |
|   | 3128X1NV5 | 07/07/03   | 07/07/33      | 17.475   | 0.000                                | 4.98                      | 0.028640  | 0.029485           | 0.030354             | 0.031250           | 0.032172           | 10.76   | 11.40 |
|   | 3128X1PP6 | 07/07/03   | 07/07/33      | 16.728   | 0.000                                | 4.89                      | 0.028112  | 0.028963           | 0.029839             | 0.030741           | 0.031671           | 10.57   | 11.22 |
|   | 3128X1QB6 | 07/07/03   | 07/07/33      | 16.201   | 0.000                                | 4.82                      | 0.027721  | 0.028575           | 0.029455             | 0.030363           | 0.031298           | 10.44   | 11.09 |
|   | 3128X1QT7 | 06/30/03   | 06/30/33      | 16.679   | 0.000                                | 5.08                      | 0.028927  | 0.029804           | 0.030707             | 0.031637           | 0.032596           | 10.57   | 11.22 |
|   | 3128X1RP4 | 07/16/03   | 07/16/33      | 14.890   | 0.000                                | 4.40                      | 0.026678  | 0.027539           | 0.028427             | 0.029344           | 0.030290           | 10.05   | 10.71 |
|   | 3128X1RQ2 | 07/03/03   | 06/26/08      | 87.646   | 0.000                                | 11.55                     | 0.065716  | 0.066592           | 0.067479             | 0.068379           | 0.069290           | 23.82   | 24.46 |
|   | 3128X1TD9 | 07/28/03   | 07/28/33      | 14.464   | 0.000                                | 4.03                      | 0.026316  | 0.027178           | 0.028068             | 0.028988           | 0.029937           | 9.90  | 10.56 |
|   | 3128X1TM9 | 07/28/03   | 07/28/33      | 14.676   | 0.000                                | 4.05                      | 0.026498  | 0.027359           | 0.028248             | 0.029166           | 0.030114           | 9.96  | 10.62 |
|   | 3128X1UM7 | 08/14/03   | 08/14/33      | 13.569   | 0.000                                | 3.50                      | 0.025517  | 0.026381           | 0.027274             | 0.028197           | 0.029152           | 9.58  | 10.24 |
|   | 3128X1VK0 | 08/19/03   | 08/19/33*     | 13.258   | 0.000                                | 3.33                      | 0.025227  | 0.026091           |                      |                    |                    | 5.91*   |       |
|   | 3128X1WU7 | 08/19/03   | 08/19/33*     | 12.693   | 0.000                                | 3.26                      | 0.024681  | 0.025545           |                      |                    |                    | 5.78*   |       |
|   | 3128X1WZ6 | 08/19/03   | 08/19/33*     | 12.242   | 0.000                                | 3.20                      | 0.024229  | 0.025092           |                      |                    |                    | 5.68*   |       |
|   | 3128X1Y76 | 10/21/03   | 10/21/33      | 14.152   | 0.000                                | 1.82                      | 0.026044  | 0.026907           | 0.027798             | 0.028719           | 0.029670           | 9.65  | 10.30 |
| Federal Home Loan<br>Mortgage Corporation | 3128X24W2 | 04/15/04   | 04/15/19      | 42.355   | 0.000                                |                           |   | 0.068356           | 0.070342             | 0.072386           | 0.074489           | 17.65   | 26.01 |
|   | 3128X26L4 | 04/28/04   | 04/28/34      | 15.108   | 0.000                                |                           |   | 0.026859           | 0.027719             | 0.028606           | 0.029521           | 6.58  | 10.25 |
|   | 3128X2G74 | 03/18/04   | 03/18/19      | 40.899   | 0.000                                |                           |   | 0.068735           | 0.070814             | 0.072956           | 0.075163           | 19.67   | 26.33 |
|   | 3128X2G82 | 03/18/04   | 03/18/19      | 40.899   | 0.000                                |                           |   | 0.068735           | 0.070814             | 0.072956           | 0.075163           | 19.67   | 26.33 |
|   | 3128X2GG4 | 12/30/03   | 12/30/19      | 100.000  | VARIABLE                             |                           | 0.049606  | 0.048569           | 0.047580             | 0.046643           | 0.045758           | 17.67   | 16.96 |
|   | 3128X2H73 | 03/18/04   | 03/18/19      | 40.781   | 0.000                                |                           |   | 0.068761           | 0.070848             | 0.072998           | 0.075214           | 19.67   | 26.34 |
|   | 3128X2HA6 | 12/29/03   | 12/29/33      | 13.258   | 0.000                                | .05                       | 0.025227  | 0.026091           | 0.026984             | 0.027909           | 0.028864           | 9.24  | 9.88  |
|   | 3128X2J55 | 03/18/04   | 03/18/19      | 40.899   | 0.000                                |                           |   | 0.068735           | 0.070814             | 0.072956           | 0.075163           | 19.67   | 26.33 |
|   | 3128X2KD6 | 12/29/03   | 06/29/07      | 98.050   | 2.455                                | .03                       | 0.014783  | 0.015008           | 0.015237             | 0.015469           | 0.015705           | 5.36  | 5.53  |
|   | 3128X2KE4 | 12/24/03   | 12/24/07      | 98.050   | 2.810                                | .09                       | 0.012771  | 0.012984           | 0.013200             | 0.013421           | 0.013644           | 4.64  | 4.79  |
|   | 3128X2KG9 | 12/30/03   | 12/30/08*     | 99.750   | 2.125                                |                           | 0.006903  | 0.006985           |                      |                    |                    | 2.49*   |       |
|   | 3128X2KW4 | 12/30/03   | 12/22/08      | 83.523   | 0.000                                | .08                       | 0.084674  | 0.086155           | 0.087727             | 0.089328           | 0.090958           | 30.78   | 31.90 |
|   | 3128X2LR4 | 01/20/04   | 01/20/34      | 13.258   | 0.000                                |                           |   | 0.025227           | 0.026091             | 0.026984           | 0.027909           | 8.74  | 9.85  |
|   | 3128X2PY5 | 02/11/04   | 02/11/09      | 99.700   | 2.000                                |                           |   | 0.008285           | 0.008380             |                    |                    | 2.66  | .34   |
|   | 3128X2Q40 | 03/22/04   | 03/22/19      | 40.721   | 0.000                                |                           |   | 0.068774           | 0.070865             | 0.073019           | 0.075239           | 19.40   | 26.33 |
|   | 3128X2RQ0 | 01/30/04   | 04/01/05      | 98.411   | 0.000                                |                           | 0.037557  | 0.037646           | 0.037904             |                    |                    | 12.48   | 3.41  |
|   | 3128X2RR8 | 01/30/04   | 10/01/05      | 97.222   | 0.000                                |                           | 0.045742  | 0.045886           | 0.046275             | 0.046667           |                    | 15.21   | 12.56 |
|   | 3128X2RU1 | 01/30/04   | 04/01/06      | 95.755   | 0.000                                |                           | 0.053434  | 0.053618           | 0.054156             | 0.054700           | 0.055250           | 17.78   | 19.69 |

\* Called in 2004; reportable OID is computed to call date.



## SECTION I-B

| Name of Issuer                            | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal Home Loan<br>Mortgage Corporation | 3128X2RV9 | 01/30/04   | 10/01/06      | 94.087   | 0.000                                |                           | 0.060000  | 0.060234           | 0.060926             | 0.061625           | 0.062333           | 19.99   | 22.19 |
|   | 3128X2RW7 | 01/30/04   | 10/01/07      | 90.198   | 0.000                                |                           | 0.070916  | 0.071262           | 0.072271             | 0.073293           | 0.074331           | 23.66   | 26.39 |
|   | 3128X2RX5 | 01/30/04   | 04/01/08      | 88.056   | 0.000                                |                           | 0.075165  | 0.075568           | 0.076729             | 0.077908           | 0.079106           | 25.09   | 28.05 |
|   | 3128X2RY3 | 01/30/04   | 10/01/08      | 85.870   | 0.000                                |                           | 0.078437  | 0.078877           | 0.080174             | 0.081492           | 0.082832           | 26.20   | 29.34 |
|   | 3128X2RZ0 | 01/30/04   | 04/01/09      | 83.646   | 0.000                                |                           | 0.080945  | 0.081424           | 0.082843             | 0.084286           | 0.085754           | 27.05   | 30.35 |
|   | 3128X2S48 | 04/07/04   | 04/07/34      | 15.782   | 0.000                                |                           |   | 0.027399           | 0.028256             | 0.029139           | 0.030049           | 7.31  | 10.48 |
|   | 3128X2S97 | 04/08/04   | 04/08/19      | 42.727   | 0.000                                |                           |   | 0.068245           | 0.070207             | 0.072225           | 0.074302           | 18.11   | 25.98 |
|   | 3128X2SA4 | 01/30/04   | 10/01/09      | 81.441   | 0.000                                |                           | 0.082642  | 0.083159           | 0.084678             | 0.086225           | 0.087800           | 27.63   | 31.04 |
|   | 3128X2SB2 | 01/30/04   | 04/01/10      | 79.227   | 0.000                                |                           | 0.083825  | 0.084378           | 0.085985             | 0.087623           | 0.089292           | 28.04   | 31.55 |
|   | 3128X2SC0 | 01/30/04   | 10/01/10      | 77.037   | 0.000                                |                           | 0.084513  | 0.085081           | 0.086761             | 0.088475           | 0.090222           | 28.28   | 31.85 |
|   | 3128X2SD8 | 01/30/04   | 04/01/11      | 74.840   | 0.000                                |                           | 0.084876  | 0.085466           | 0.087210             | 0.088991           | 0.090807           | 28.41   | 32.04 |
|   | 3128X2SE6 | 01/30/04   | 10/01/11      | 72.645   | 0.000                                |                           | 0.084947  | 0.085562           | 0.087363             | 0.089202           | 0.091079           | 28.45   | 32.12 |
|   | 3128X2SF3 | 01/30/04   | 04/01/12      | 70.491   | 0.000                                |                           | 0.084693  | 0.085325           | 0.087171             | 0.089056           | 0.090983           | 28.37   | 32.06 |
|   | 3128X2SG1 | 01/30/04   | 10/01/12      | 68.379   | 0.000                                |                           | 0.084185  | 0.084818           | 0.086698             | 0.088619           | 0.090583           | 28.21   | 31.91 |
|   | 3128X2SH9 | 01/30/04   | 04/01/13      | 66.275   | 0.000                                |                           | 0.083506  | 0.084153           | 0.086061             | 0.088013           | 0.090010           | 27.99   | 31.69 |
|   | 3128X2SJ5 | 01/30/04   | 10/01/13      | 64.227   | 0.000                                |                           | 0.082611  | 0.083269           | 0.085198             | 0.087170           | 0.089189           | 27.70   | 31.39 |
|   | 3128X2SK2 | 01/30/04   | 04/01/14      | 62.210   | 0.000                                |                           | 0.081587  | 0.082247           | 0.084189             | 0.086176           | 0.088211           | 27.36   | 31.03 |
|   | 3128X2SL0 | 01/30/04   | 10/01/14      | 60.256   | 0.000                                |                           | 0.080407  | 0.081063           | 0.083011             | 0.085004           | 0.087046           | 26.97   | 30.61 |
|   | 3128X2SM8 | 01/30/04   | 04/01/15      | 58.361   | 0.000                                |                           | 0.079093  | 0.079755           | 0.081701             | 0.083694           | 0.085736           | 26.53   | 30.13 |
|   | 3128X2SN6 | 01/30/04   | 10/01/15      | 56.535   | 0.000                                |                           | 0.077685  | 0.078337           | 0.080275             | 0.082260           | 0.084295           | 26.06   | 29.62 |
|   | 3128X2SP1 | 01/30/04   | 04/01/16      | 54.741   | 0.000                                |                           | 0.076216  | 0.076868           | 0.078795             | 0.080770           | 0.082794           | 25.58   | 29.08 |
|   | 3128X2SQ9 | 01/30/04   | 10/01/16      | 52.987   | 0.000                                |                           | 0.074703  | 0.075351           | 0.077264             | 0.079225           | 0.081235           | 25.07   | 28.53 |
|   | 3128X2SR7 | 01/30/04   | 04/01/17      | 51.299   | 0.000                                |                           | 0.073139  | 0.073776           | 0.075670             | 0.077612           | 0.079604           | 24.55   | 27.94 |
|   | 3128X2SS5 | 01/30/04   | 10/01/17      | 49.661   | 0.000                                |                           | 0.071536  | 0.072170           | 0.074041             | 0.075961           | 0.077931           | 24.02   | 27.35 |
|   | 3128X2ST3 | 01/30/04   | 04/01/18      | 48.064   | 0.000                                |                           | 0.069921  | 0.070546           | 0.072393             | 0.074289           | 0.076234           | 23.48   | 26.75 |
|   | 3128X2SU0 | 01/30/04   | 10/01/18      | 46.530   | 0.000                                |                           | 0.068285  | 0.068900           | 0.070720             | 0.072589           | 0.074506           | 22.93   | 26.14 |
|   | 3128X2SV8 | 01/30/04   | 04/01/19      | 45.040   | 0.000                                |                           | 0.066644  | 0.067252           | 0.069043             | 0.070882           | 0.072770           | 22.38   | 25.52 |
|   | 3128X2SW6 | 01/30/04   | 10/01/19      | 43.600   | 0.000                                |                           | 0.065007  | 0.065603           | 0.067364             | 0.069172           | 0.071028           | 21.84   | 24.91 |
|   | 3128X2SX4 | 01/30/04   | 04/01/20      | 42.215   | 0.000                                |                           | 0.063378  | 0.063958           | 0.065687             | 0.067462           | 0.069285           | 21.29   | 24.29 |
|   | 3128X2SY2 | 01/30/04   | 10/01/20      | 40.880   | 0.000                                |                           | 0.061756  | 0.062325           | 0.064020             | 0.065761           | 0.067549           | 20.75   | 23.68 |
|   | 3128X2SZ9 | 01/30/04   | 04/01/07      | 92.208   | 0.000                                |                           |   | 0.066253           | 0.067106             | 0.067970           | 0.068845           | 21.99   | 24.47 |
|   | 3128X2U94 | 04/08/04   | 04/08/19      | 42.727   | 0.000                                |                           |   | 0.068245           | 0.070207             | 0.072225           | 0.074302           | 18.11   | 25.98 |
|   | 3128X2V28 | 04/08/04   | 04/08/19      | 42.727   | 0.000                                |                           |   | 0.068245           | 0.070207             | 0.072225           | 0.074302           | 18.11   | 25.98 |
|   | 3128X2V36 | 04/07/04   | 04/07/34      | 15.329   | 0.000                                |                           |   | 0.027039           | 0.027898             | 0.028784           | 0.029697           | 7.21  | 10.35 |
|   | 3128X2V85 | 03/17/04   | 03/17/34      | 15.782   | 0.000                                |                           |   | 0.027399           | 0.028256             | 0.029139           | 0.030049           | 7.87  | 10.52 |
|   | 3128X2VK8 | 02/23/04   | 02/23/34      | 13.648   | 0.000                                |                           |   | 0.025590           | 0.026454             | 0.027346           | 0.028269           | 7.99  | 9.92  |
|   | 3128X2XE0 | 02/25/04   | 02/25/19      | 99.000   | 3.050                                |                           |   | 0.013522           | 0.013763             | 0.014009           | 0.014259           | 4.17  | 5.06  |
|   | 3128X2Y58 | 03/30/04   | 09/30/08      | 99.750   | 2.250                                |                           |   | 0.006901           | 0.006987             |                    |                    | 1.88  | .62   |
|   | 3128X2ZJ7 | 03/04/04   | 03/04/19      | 41.198   | 0.000                                |                           |   | 0.068665           | 0.070725             | 0.072846           | 0.075032           | 20.63   | 26.35 |
|   | 3128X2ZY4 | 03/18/04   | 03/18/16      | 99.000   | VARIABLE                             |                           |   | 0.023668           | 0.024158             | 0.024657           | 0.024738           | 6.75  | 8.85  |

## SECTION I-B

| Name of Issuer                            | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal Home Loan<br>Mortgage Corporation | 3128X3DR1 | 04/26/04   | 04/21/09      | 82.475   | 0.000                                |                           |   | 0.089384           | 0.091082             | 0.092859           | 0.094671           | 22.02   | 33.36 |
|   | 3128X3GZ0 | 05/26/04   | 02/26/07*     | 90.985   | 0.000                                |                           |   | 0.087538           |                      |                    |                    | 7.88*   |       |
|   | 3128X3QA4 | 07/15/04   | 07/15/19      | 38.309   | 0.000                                |                           |   |                    | 0.069169             | 0.071417           | 0.073738           | 11.48   | 26.06 |
|   | 3128X3QS5 | 07/02/04   | 09/30/05      | 96.916   | 0.000                                |                           |   | 0.068150           | 0.068573             | 0.069441           |                    | 12.24   | 18.60 |
|   | 3128X3QT3 | 07/02/04   | 12/30/05      | 96.002   | 0.000                                |                           |   | 0.073301           | 0.074300             | 0.075321           |                    | 13.12   | 26.86 |
|   | 3128X3QU0 | 07/02/04   | 03/31/06      | 95.007   | 0.000                                |                           |   | 0.078014           | 0.078582             | 0.079743           | 0.080922           | 14.02   | 28.71 |
|   | 3128X3QV8 | 07/02/04   | 06/30/06      | 93.992   | 0.000                                |                           |   | 0.081626           | 0.082898             | 0.084194           | 0.085510           | 14.69   | 30.08 |
|   | 3128X3QW6 | 07/02/04   | 09/29/06      | 92.958   | 0.000                                |                           |   | 0.084763           | 0.085437             | 0.086839           | 0.088264           | 15.23   | 31.27 |
|   | 3128X3QX4 | 07/02/04   | 12/29/06      | 91.898   | 0.000                                |                           |   | 0.087293           | 0.088765             | 0.090282           | 0.091826           | 15.63   | 32.23 |
|   | 3128X3QY2 | 07/02/04   | 03/30/07      | 90.817   | 0.000                                |                           |   | 0.089279           | 0.090059             | 0.091652           | 0.093274           | 16.05   | 33.00 |
|   | 3128X3QZ9 | 07/02/04   | 06/29/07      | 89.742   | 0.000                                |                           |   | 0.090999           | 0.092636             | 0.094327           | 0.096049           | 16.29   | 33.66 |
|   | 3128X3RA3 | 07/06/04   | 07/06/09      | 80.880   | 0.000                                |                           |   |                    | 0.096369             | 0.098436           | 0.100547           | 16.86   | 35.80 |
|   | 3128X3TY9 | 08/26/04   | 08/26/24      | 29.204   | 0.000                                |                           |   |                    | 0.050701             | 0.052286           | 0.053920           | 6.34  | 18.94 |
|   | 3128X3UK7 | 09/15/04   | 09/15/06      | 99.900   | VARIABLES                            |                           |   |                    | 0.009028             |                    |                    | .95   | .67   |
|   | 3128X3UU5 | 09/15/04   | 09/15/34      | 14.152   | 0.000                                |                           |   |                    | 0.026044             | 0.026907           | 0.027798           | 2.76  | 9.72  |
|   | 3128X3WD1 | 09/22/04   | 09/22/34      | 14.463   | 0.000                                |                           |   |                    | 0.026316             | 0.027177           | 0.028068           | 2.61  | 9.80  |
| Federal Home Loan<br>Mortgage Corporation | 3129023V9 | 10/30/00   | 05/15/07      | 67.060   | 0.000                                | 143.33                    | 0.139119  | 0.143433           | 0.147881             | 0.152466           | 0.157194           | 51.26   | 54.49 |
|   | 3129026G9 | 12/06/00   | 03/30/10      | 56.100   | 0.000                                | 117.82                    | 0.116937  | 0.120620           | 0.124420             | 0.128339           | 0.132382           | 43.44   | 46.22 |
|   | 3129026H7 | 12/06/00   | 03/30/05      | 77.160   | 0.000                                | 156.35                    | 0.154732  | 0.159447           | 0.164307             |                    |                    | 57.42   | 14.62 |
|   | 312902FM6 | 10/12/99   | 06/01/04      | 74.318   | 0.000                                | 230.58                    | 0.174966  |                    |                      |                    |                    | 26.24   |       |
|   | 312902FN4 | 10/12/99   | 12/01/04      | 71.926   | 0.000                                | 223.71                    | 0.169806  | 0.175340           |                      |                    |                    | 57.03   |       |
|   | 312902FP9 | 10/12/99   | 03/01/05      | 70.745   | 0.000                                | 220.45                    | 0.164680  | 0.170055           | 0.175606             |                    |                    | 61.56   | 10.54 |
|   | 312902FQ7 | 10/12/99   | 06/01/05      | 69.503   | 0.000                                | 217.67                    | 0.165365  | 0.170788           | 0.176388             |                    |                    | 60.84   | 26.46 |
|   | 312902FR5 | 10/12/99   | 08/01/05      | 68.721   | 0.000                                | 215.60                    | 0.160320  | 0.165584           | 0.171022             | 0.176638           |                    | 60.27   | 36.93 |
|   | 312902FS3 | 10/12/99   | 12/01/05      | 67.176   | 0.000                                | 211.47                    | 0.160756  | 0.166052           | 0.171522             | 0.177172           |                    | 59.15   | 57.62 |
|   | 312902FT1 | 10/12/99   | 07/01/07      | 60.216   | 0.000                                | 192.44                    | 0.147402  | 0.152324           | 0.157410             | 0.162666           |                    | 53.95   | 57.61 |
|   | 312902FU8 | 10/12/99   | 08/01/08      | 55.888   | 0.000                                | 179.87                    | 0.134113  | 0.138619           | 0.143275             | 0.148088           | 0.153063           | 50.47   | 53.91 |
|   | 312902FV6 | 10/12/99   | 03/01/06      | 66.014   | 0.000                                | 208.56                    | 0.156033  | 0.161189           | 0.166515             | 0.172017           | 0.177701           | 58.36   | 62.28 |
|   | 312902FW4 | 10/12/99   | 06/01/06      | 64.867   | 0.000                                | 205.60                    | 0.156422  | 0.161606           | 0.166961             | 0.172495           | 0.178211           | 57.56   | 61.44 |
|   | 312902FX2 | 10/12/99   | 08/01/06      | 64.123   | 0.000                                | 203.59                    | 0.151585  | 0.156616           | 0.161814             | 0.167185           | 0.172734           | 57.01   | 60.86 |
|   | 312902FY0 | 10/12/99   | 06/01/07      | 60.546   | 0.000                                | 193.55                    | 0.147410  | 0.152333           | 0.157419             | 0.162676           | 0.168108           | 54.25   | 57.94 |
|   | 312902FZ7 | 10/12/99   | 07/01/08      | 56.244   | 0.000                                | 180.66                    | 0.138472  | 0.143117           | 0.147917             | 0.152878           |                    | 50.69   | 54.14 |
|   | 312902GU7 | 10/22/99   | 08/16/04      | 73.251   | 0.000                                | 228.01                    | 0.170965  | 0.176578           |                      |                    |                    | 39.48   |       |
|   | 312902LX5 | 12/17/99   | 12/17/29      | 14.255   | 0.000                                | 42.75                     | 0.033886  | 0.035004           | 0.036159             | 0.037353           | 0.038585           | 12.43   | 13.27 |
|   | 312902VG1 | 04/25/00   | 01/04/21      | 25.643   | 0.000                                | 70.33                     | 0.058753  | 0.060717           | 0.062747             | 0.064844           | 0.067012           | 22.21   | 23.72 |
|   | 312902VH9 | 04/25/00   | 01/04/22      | 24.042   | 0.000                                | 65.87                     | 0.055023  | 0.056861           | 0.058760             | 0.060722           | 0.062750           | 20.80   | 22.21 |
|   | 312902VJ5 | 04/25/00   | 01/04/23      | 22.536   | 0.000                                | 61.70                     | 0.051534  | 0.053253           | 0.055031             | 0.056867           | 0.058765           | 19.48   | 20.80 |
|   | 312902VK2 | 04/25/00   | 01/04/24      | 21.145   | 0.000                                | 57.81                     | 0.048278  | 0.049888           | 0.051551             | 0.053269           | 0.055044           | 18.25   | 19.49 |
|   | 312902VL0 | 04/25/00   | 01/04/25      | 20.007   | 0.000                                | 54.31                     | 0.045326  | 0.046827           | 0.048378             | 0.049980           | 0.051635           | 17.13   | 18.28 |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                            | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal Home Loan<br>Mortgage Corporation | 312902VM8 | 04/25/00   | 01/04/26      | 18.780   | 0.000                                | 50.91                     | 0.042488  | 0.043893           | 0.045345             | 0.046845           | 0.048395           | 16.05   | 17.13 |
|   | 312902VN6 | 04/25/00   | 01/04/27      | 17.654   | 0.000                                | 47.76                     | 0.039849  | 0.041164           | 0.042524             | 0.043928           | 0.045378           | 15.06   | 16.07 |
|   | 312902VS5 | 04/25/00   | 01/04/12      | 46.161   | 0.000                                | 127.35                    | 0.106441  | 0.110018           | 0.113715             | 0.117537           | 0.121487           | 40.25   | 43.00 |
|   | 312902VT3 | 04/25/00   | 01/04/13      | 43.203   | 0.000                                | 119.21                    | 0.099638  | 0.102986           | 0.106448             | 0.110026           | 0.113724           | 37.68   | 40.25 |
|   | 312902VU0 | 04/25/00   | 01/04/14      | 40.436   | 0.000                                | 111.58                    | 0.093265  | 0.096400           | 0.099641             | 0.102990           | 0.106452           | 35.27   | 37.68 |
|   | 312902VV8 | 04/25/00   | 01/04/18      | 31.141   | 0.000                                | 85.66                     | 0.071578  | 0.073978           | 0.076457             | 0.079020           | 0.081668           | 27.06   | 28.91 |
|   | 312902VW6 | 04/25/00   | 01/04/19      | 29.163   | 0.000                                | 80.20                     | 0.067011  | 0.069257           | 0.071577             | 0.073976           | 0.076455           | 25.34   | 27.06 |
|   | 312902VX4 | 04/25/00   | 01/04/20      | 27.313   | 0.000                                | 75.08                     | 0.062738  | 0.064839           | 0.067011             | 0.069256           | 0.071576           | 23.72   | 25.34 |
|   | 312902WB1 | 04/25/00   | 01/04/04      | 78.551   | 0.000                                | 213.95                    | 0.178627  |                    |                      |                    |                    | .54   |       |
|   | 312902WC9 | 04/25/00   | 01/04/05      | 73.471   | 0.000                                | 201.21                    | 0.168073  | 0.173684           | 0.179483             |                    |                    | 63.54   | .54   |
|   | 312902WD7 | 04/25/00   | 01/04/06      | 68.696   | 0.000                                | 189.00                    | 0.157933  | 0.163228           | 0.168699             | 0.174355           | 0.180200           | 59.71   | 63.79 |
|   | 312902WE5 | 04/25/00   | 01/04/07      | 64.216   | 0.000                                | 177.35                    | 0.148246  | 0.153233           | 0.158387             | 0.163715           | 0.169222           | 56.06   | 59.90 |
|   | 312902WF2 | 04/25/00   | 01/04/08      | 59.995   | 0.000                                | 166.36                    | 0.139110  | 0.143807           | 0.148662             | 0.153681           | 0.158869           | 52.62   | 56.23 |
|   | 312902WG0 | 04/25/00   | 01/04/09      | 56.172   | 0.000                                | 155.59                    | 0.130090  | 0.134477           | 0.139013             | 0.143701           | 0.148548           | 49.20   | 52.58 |
|   | 312902WH8 | 04/25/00   | 01/04/10      | 52.605   | 0.000                                | 145.52                    | 0.121658  | 0.125756           | 0.129993             | 0.134372           | 0.138899           | 46.01   | 49.16 |
|   | 312902WJ4 | 04/25/00   | 01/04/11      | 49.272   | 0.000                                | 136.12                    | 0.113790  | 0.117618           | 0.121576             | 0.125667           | 0.129896           | 43.03   | 45.98 |
|   | 312902WK1 | 04/25/00   | 01/04/15      | 37.975   | 0.000                                | 104.39                    | 0.087221  | 0.090142           | 0.093162             | 0.096282           | 0.099507           | 32.98   | 35.22 |
|   | 312902WL9 | 04/25/00   | 01/04/16      | 35.607   | 0.000                                | 97.72                     | 0.081635  | 0.084366           | 0.087188             | 0.090104           | 0.093118           | 30.86   | 32.96 |
|   | 312902WM7 | 04/25/00   | 01/04/17      | 33.256   | 0.000                                | 91.50                     | 0.076459  | 0.079022           | 0.081671             | 0.084409           | 0.087239           | 28.91   | 30.88 |
| Federal Home Loan<br>Mortgage Corporation | 312923C78 | 05/16/01   | 04/01/04      | 87.430   | 0.000                                | 114.16                    | 0.128237  |                    |                      |                    |                    | 11.54   |       |
|   | 312923C86 | 05/16/01   | 10/01/04      | 84.980   | 0.000                                | 114.76                    | 0.129157  | 0.132308           |                      |                    |                    | 35.44   |       |
|   | 312923C94 | 05/16/01   | 01/03/05      | 83.780   | 0.000                                | 114.38                    | 0.127366  | 0.130508           | 0.133726             |                    |                    | 47.55   | .27   |
|   | 312923CN3 | 01/10/01   | 08/17/12      | 61.750   | 1.000                                | 76.47                     | 0.076747  | 0.078859           | 0.081030             | 0.083259           | 0.085551           | 28.58   | 30.18 |
|   | 312923RN7 | 03/20/01   | 03/14/06      | 77.428   | 0.000                                | 118.87                    | 0.127042  | 0.130345           | 0.133734             | 0.137211           | 0.140778           | 47.05   | 49.52 |
|   | 312923VG7 | 04/10/01   | 12/14/04      | 83.520   | 0.000                                | 119.26                    | 0.131066  | 0.134313           |                      |                    |                    | 45.54   |       |
|   | 312923VH5 | 04/10/01   | 05/31/05      | 81.380   | 0.000                                | 118.34                    | 0.129824  | 0.133093           | 0.136444             |                    |                    | 47.53   | 20.33 |
| Federal Home Loan<br>Mortgage Corporation | 312924AU7 | 08/21/01   | 08/21/26*     | 15.756   | 0.000                                | 30.07                     | 0.038207  |                    |                      |                    |                    | 1.91*   |       |
|   | 312924BV4 | 08/21/01   | 08/21/21*     | 23.156   | 0.000                                | 43.69                     | 0.055469  |                    |                      |                    |                    | 2.77*   |       |
|   | 312924TN3 | 11/19/01   | 11/19/20      | 100.000  | 5.881                                |                           | 0.183441  | 0.188835           | 0.163362             | 0.168166           | 0.173111           | 66.17   | 60.08 |
| Federal Home Loan<br>Mortgage Corporation | 3129252A7 | 09/03/02   | 09/03/32*     | 12.693   | 0.000                                | 12.16                     | 0.026439  |                    |                      |                    |                    | 1.64*   |       |
|   | 3129252H2 | 08/26/02   | 02/26/21      | 30.624   | 0.000                                | 27.60                     | 0.058947  | 0.060862           | 0.062840             | 0.064883           | 0.066991           | 22.05   | 23.51 |
|   | 3129252N9 | 08/27/02   | 08/27/32      | 12.693   | 0.000                                | 12.32                     | 0.026439  | 0.027365           | 0.028322             | 0.029314           | 0.030340           | 9.92  | 10.62 |
|   | 3129252U3 | 09/10/02   | 09/10/32      | 13.162   | 0.000                                | 12.19                     | 0.026893  | 0.027818           | 0.028774             | 0.029763           | 0.030786           | 10.06   | 10.76 |
|   | 3129253H1 | 09/10/02   | 09/10/32      | 12.693   | 0.000                                | 11.98                     | 0.026439  | 0.027365           | 0.028322             | 0.029314           | 0.030340           | 9.89  | 10.60 |
|   | 3129253V0 | 09/17/02   | 09/17/32*     | 12.693   | 0.000                                | 11.79                     | 0.026439  |                    |                      |                    |                    | 2.01*   |       |
|   | 3129253Y4 | 09/17/02   | 09/17/32*     | 12.693   | 0.000                                | 11.79                     | 0.026439  |                    |                      |                    |                    | 2.01*   |       |
|   | 3129255S5 | 09/19/02   | 09/14/07      | 84.361   | 0.000                                | 37.78                     | 0.083368  | 0.084802           | 0.086260             | 0.087744           | 0.089253           | 30.58   | 31.64 |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                            | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |      |       |       |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|------|-------|-------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005 |       |       |
| Federal Home Loan<br>Mortgage Corporation | 3129256W5 | 10/07/02   | 10/07/32*     | 12.620   | 0.000                                | 11.23                     | 0.026367  |                    |                      |                    |                    |   |      | 2.53* |       |
|   | 3129257A2 | 10/07/02   | 10/07/32*     | 12.620   | 0.000                                | 11.23                     | 0.026367  |                    |                      |                    |                    |   |      | 2.53* |       |
|   | 3129257G9 | 10/15/02   | 10/15/32*     | 12.510   | 0.000                                | 10.97                     | 0.026257  | 0.027183           |                      |                    |                    |   |      | 7.62* |       |
|   | 312925B25 | 08/15/02   | 08/15/22*     | 25.257   | 0.000                                | 25.14                     | 0.052609  |                    |                      |                    |                    |   |      | 2.31* |       |
|   | 312925B41 | 08/06/02   | 08/06/32*     | 12.330   | 0.000                                | 12.69                     | 0.026076  | 0.027001           |                      |                    |                    |   |      | 5.77* |       |
|   | 312925E22 | 08/19/02   | 08/19/32*     | 12.693   | 0.000                                | 12.53                     | 0.026439  | 0.027365           |                      |                    |                    |   |      | 6.19* |       |
|   | 312925E55 | 07/29/02   | 07/29/09*     | 100.000  | VARIABLES                            |                           | 0.010515  | 0.010451           |                      |                    |                    |   |      | 2.17* |       |
|   | 312925E89 | 08/19/02   | 08/19/32*     | 12.242   | 0.000                                | 12.31                     | 0.025986  | 0.026912           |                      |                    |                    |   |      | 6.09* |       |
|   | 312925E97 | 08/19/02   | 08/19/32*     | 12.693   | 0.000                                | 12.53                     | 0.026439  | 0.027365           |                      |                    |                    |   |      | 6.19* |       |
|   | 312925F88 | 08/19/02   | 08/19/32      | 12.693   | 0.000                                | 12.53                     | 0.026439  | 0.027365           | 0.028322             | 0.029314           | 0.030340           |   |      | 9.93  | 10.64 |
|   | 312925G20 | 08/19/02   | 08/19/32*     | 12.693   | 0.000                                | 12.53                     | 0.026439  | 0.027365           |                      |                    |                    |   |      | 6.19* |       |
|   | 312925HS2 | 04/26/02   | 04/26/07*     | 100.000  | VARIABLES                            |                           | 0.046426  |                    |                      |                    |                    |   |      | 5.34* |       |
|   | 312925HZ6 | 04/30/02   | 04/30/07*     | 100.000  | VARIABLES                            |                           | 0.058707  |                    |                      |                    |                    |   |      | 6.99* |       |
|   | 312925J43 | 08/27/02   | 08/27/32*     | 12.693   | 0.000                                | 12.32                     | 0.026439  | 0.027365           |                      |                    |                    |   |      | 6.41* |       |
|   | 312925J50 | 08/26/02   | 08/26/22*     | 25.257   | 0.000                                | 24.57                     | 0.052609  |                    |                      |                    |                    |   |      | 2.89* |       |
|   | 312925JA9 | 04/26/02   | 04/26/07*     | 100.000  | VARIABLES                            |                           | 0.055932  |                    |                      |                    |                    |   |      | 6.43* |       |
|   | 312925JU5 | 05/07/02   | 05/07/07*     | 100.000  | VARIABLES                            |                           | 0.054029  |                    |                      |                    |                    |   |      | 6.81* |       |
|   | 312925K25 | 08/26/02   | 08/26/22*     | 25.257   | 0.000                                | 24.57                     | 0.052609  |                    |                      |                    |                    |   |      | 2.89* |       |
|   | 312925K33 | 08/26/02   | 08/26/32*     | 11.979   | 0.000                                | 11.99                     | 0.025714  |                    |                      |                    |                    |   |      | 1.41* |       |
|   | 312925L81 | 08/26/02   | 08/26/32*     | 11.637   | 0.000                                | 11.82                     | 0.025351  |                    |                      |                    |                    |   |      | 1.39* |       |
|   | 312925M31 | 08/26/02   | 08/26/32*     | 11.569   | 0.000                                | 11.78                     | 0.025278  |                    |                      |                    |                    |   |      | 1.39* |       |
|   | 312925N71 | 08/26/02   | 08/26/32*     | 11.806   | 0.000                                | 11.91                     | 0.025532  |                    |                      |                    |                    |   |      | 1.40* |       |
|   | 312925N97 | 08/26/02   | 08/26/32      | 12.693   | 0.000                                | 12.35                     | 0.026439  | 0.027365           | 0.028322             | 0.029314           | 0.030340           |   |      | 9.92  | 10.63 |
|   | 312925PA2 | 06/03/02   | 06/03/22*     | 22.933   | 0.000                                | 28.27                     | 0.053358  |                    |                      |                    |                    |   |      | 8.11* |       |
|   | 312925QQ6 | 06/05/02   | 06/05/22      | 24.774   | 0.000                                | 28.74                     | 0.054250  | 0.056176           | 0.058170             | 0.060236           | 0.062374           |   |      | 19.98 | 21.42 |
|   | 312925QU7 | 06/05/02   | 06/05/22      | 24.654   | 0.000                                | 28.71                     | 0.054198  | 0.056129           | 0.058129             | 0.060200           | 0.062344           |   |      | 19.96 | 21.41 |
|   | 312925QW3 | 06/05/02   | 06/05/22      | 24.774   | 0.000                                | 28.74                     | 0.054250  | 0.056176           | 0.058170             | 0.060236           | 0.062374           |   |      | 19.98 | 21.42 |
|   | 312925S68 | 08/27/02   | 08/27/32      | 12.693   | 0.000                                | 12.32                     | 0.026439  | 0.027365           | 0.028322             | 0.029314           | 0.030340           |   |      | 9.92  | 10.62 |
|   | 312925S76 | 08/27/02   | 08/27/32*     | 12.693   | 0.000                                | 12.32                     | 0.026439  | 0.027365           |                      |                    |                    |   |      | 6.41* |       |
|   | 312925TM2 | 06/28/02   | 06/28/07*     | 100.000  | VARIABLES                            |                           | 0.048554  |                    |                      |                    |                    |   |      | 8.59* |       |
|   | 312925UB4 | 06/21/02   | 06/21/32      | 12.693   | 0.000                                | 14.07                     | 0.027365  | 0.028322           | 0.029314             | 0.030340           | 0.031402           |   |      | 10.04 | 10.76 |
|   | 312925WS5 | 07/16/02   | 07/16/13*     | 99.500   | 4.000                                |                           | 0.009459  |                    |                      |                    |                    |   |      | .14*  |       |
|   | 312925Z86 | 09/03/02   | 09/03/32*     | 12.693   | 0.000                                | 12.16                     | 0.026439  |                    |                      |                    |                    |   |      | 1.64* |       |
|   | 312925ZY9 | 07/26/02   | 01/26/07      | 83.786   | 0.000                                | 48.49                     | 0.096104  | 0.098012           | 0.099958             | 0.101942           | 0.103965           |   |      | 35.54 | 36.96 |
| Fedders North America                     | 313139AE7 | 08/24/99   | 08/15/07*     | 95.304   | 9.375                                | 21.01                     | 0.016315  | 0.017151           |                      |                    |                    |   |      | 1.59* |       |
| Federal Home Loan Banks                   | 31339X6F6 | 06/12/03   | 06/12/23      | 100.000  | VARIABLES                            |                           | 0.086204  | 0.085598           | 0.084982             | 0.084357           | 0.083722           |   |      | 30.90 | 30.46 |
|   | 31339XA53 | 06/09/03   | 06/09/28      | 22.811   | 0.000                                | 7.70                      | 0.039159  | 0.040333           | 0.041543             | 0.042790           | 0.044073           |   |      | 14.36 | 15.24 |
|   | 31339XAF1 | 06/09/03   | 06/09/33      | 15.782   | 0.000                                | 5.55                      | 0.028256  | 0.029139           | 0.030049             | 0.030988           | 0.031957           |   |      | 10.37 | 11.03 |
|   | 31339XBL7 | 06/10/03   | 06/10/33      | 15.108   | 0.000                                | 5.42                      | 0.027719  | 0.028606           | 0.029521             | 0.030466           | 0.031441           |   |      | 10.18 | 10.84 |
|   | 31339XDQ4 | 06/16/03   | 06/16/33      | 15.554   | 0.000                                | 5.32                      | 0.028077  | 0.028962           | 0.029874             | 0.030815           | 0.031786           |   |      | 10.29 | 10.95 |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer          | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|-------------------------|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|                         |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal Home Loan Banks | 31339XGE8 | 06/16/03   | 06/16/33      | 15.967   | 0.000                      | 5.38                      | 0.028398  | 0.029280           | 0.030189             | 0.031126           | 0.032093           | 10.41   | 11.07 |
|                         | 31339XJ70 | 06/23/03   | 06/23/33      | 15.108   | 0.000                      | 5.06                      | 0.027719  | 0.028606           | 0.029521             | 0.030466           | 0.031441           | 10.15   | 10.81 |
|                         | 31339XJL9 | 06/23/03   | 06/23/33      | 15.108   | 0.000                      | 5.06                      | 0.027719  | 0.028606           | 0.029521             | 0.030466           | 0.031441           | 10.15   | 10.81 |
|                         | 31339XKS2 | 06/23/03   | 06/23/28      | 23.714   | 0.000                      | 7.24                      | 0.039593  | 0.040749           | 0.041939             | 0.043164           | 0.044424           | 14.48   | 15.34 |
|                         | 31339XKT0 | 06/19/03   | 06/19/18      | 100.000  | VARIABLES                  |                           | 0.085801  | 0.085387           | 0.084966             | 0.084539           | 0.084105           | 30.80   | 30.50 |
|                         | 31339XMN1 | 06/18/03   | 06/18/18      | 44.966   | 0.000                      | 13.04                     | 0.069271  | 0.071141           | 0.073062             | 0.075034           | 0.077060           | 25.32   | 26.71 |
|                         | 31339XMW1 | 06/26/03   | 06/26/23      | 31.870   | 0.000                      | 9.51                      | 0.052836  | 0.054368           | 0.055944             | 0.057567           | 0.059236           | 19.31   | 20.45 |
|                         | 31339XN42 | 06/26/03   | 06/26/08      | 100.000  | VARIABLES                  |                           | 0.085003  | 0.085494           | 0.085850             | 0.086067           | 0.086145           | 30.69   | 30.95 |
|                         | 31339XQ72 | 07/03/03   | 07/03/23      | 32.181   | 0.000                      | 9.15                      | 0.051401  | 0.052879           | 0.054399             | 0.055963           | 0.057572           | 19.30   | 20.43 |
|                         | 31339XRT3 | 06/30/03   | 06/30/23      | 33.134   | 0.000                      | 9.33                      | 0.052985  | 0.054469           | 0.055994             | 0.057562           | 0.059173           | 19.34   | 20.44 |
|                         | 31339XSM7 | 07/02/03   | 07/02/18      | 100.000  | VARIABLES                  |                           | 0.083077  | 0.082637           | 0.082191             | 0.081738           | 0.081278           | 29.67   | 29.34 |
|                         | 31339XUQ5 | 06/30/03   | 07/02/18      | 46.694   | 0.000                      | 12.07                     | 0.066689  | 0.068402           | 0.070160             | 0.071964           | 0.073813           | 24.94   | 26.24 |
| Federal Home Loan Banks | 31339Y4A7 | 07/16/03   | 07/16/18      | 100.000  | VARIABLES                  |                           | 0.082267  | 0.081840           | 0.081407             | 0.080967           | 0.080521           | 29.40   | 29.08 |
|                         | 31339YBR2 | 07/07/03   | 07/07/23      | 32.181   | 0.000                      | 8.94                      | 0.051401  | 0.052879           | 0.054399             | 0.055963           | 0.057572           | 19.29   | 20.42 |
|                         | 31339YMR0 | 07/28/03   | 07/28/23      | 30.656   | 0.000                      | 7.82                      | 0.051093  | 0.052626           | 0.054204             | 0.055831           | 0.057505           | 19.15   | 20.31 |
|                         | 31339YPD8 | 07/29/03   | 07/29/19      | 39.750   | 0.000                      | 9.82                      | 0.064593  | 0.066482           | 0.068427             | 0.070428           | 0.072488           | 24.18   | 25.61 |
|                         | 31339YQP0 | 08/07/03   | 08/07/08      | 100.000  | VARIABLES                  |                           | 0.034901  | 0.035382           | 0.035869             | 0.036173           | 0.036480           | 12.79   | 13.06 |
|                         | 31339YX23 | 08/11/03   | 08/11/23      | 28.367   | 0.000                      | 7.06                      | 0.050430  | 0.052044           | 0.053709             | 0.055428           | 0.057202           | 18.90   | 20.13 |
|                         | 31339YXB3 | 08/04/03   | 08/04/23      | 28.588   | 0.000                      | 7.42                      | 0.050505  | 0.052111           | 0.053768             | 0.055478           | 0.057242           | 18.95   | 20.17 |
| Federal Home Loan Banks | 3133M2H59 | 01/27/98   | 01/27/23      | 17.905   | 0.000                      | 90.19                     | 0.050830  | 0.052609           | 0.054450             | 0.056356           | 0.058329           | 19.18   | 20.54 |
|                         | 3133M2JB4 | 12/18/97   | 12/18/12      | 33.623   | 0.000                      | 185.13                    | 0.106884  | 0.110839           | 0.114940             | 0.119192           | 0.123602           | 39.29   | 42.26 |
| Federal Home Loan Banks | 3133M3CT0 | 04/07/98   | 04/07/28      | 12.693   | 0.000                      | 61.41                     | 0.036034  | 0.037295           | 0.038601             | 0.039952           | 0.041350           | 13.41   | 14.37 |
| Federal Home Loan Banks | 3133M4JQ7 | 06/05/98   | 06/05/28      | 12.678   | 0.000                      | 59.29                     | 0.036020  | 0.037282           | 0.038587             | 0.039939           | 0.041337           | 13.26   | 14.21 |
|                         | 3133M4T86 | 07/07/98   | 07/07/28      | 13.648   | 0.000                      | 59.93                     | 0.035664  | 0.036867           | 0.038112             | 0.039398           | 0.040727           | 13.48   | 14.41 |
| Federal Home Loan Banks | 3133M5ER7 | 09/08/98   | 09/08/28      | 13.727   | 0.000                      | 57.89                     | 0.035730  | 0.036932           | 0.038175             | 0.039460           | 0.040788           | 13.36   | 14.27 |
|                         | 3133M5LN8 | 09/18/98   | 09/18/28      | 13.928   | 0.000                      | 57.87                     | 0.035896  | 0.037095           | 0.038334             | 0.039615           | 0.040938           | 13.39   | 14.30 |
|                         | 3133M5QZ6 | 09/29/98   | 09/29/28      | 14.934   | 0.000                      | 59.06                     | 0.036677  | 0.037858           | 0.039077             | 0.040335           | 0.041634           | 13.64   | 14.53 |
| Federal Home Loan Banks | 3133M7A30 | 01/26/99   | 01/26/29      | 13.648   | 0.000                      | 52.86                     | 0.034499  | 0.035664           | 0.036867             | 0.038112           | 0.039398           | 13.00   | 13.89 |
|                         | 3133M7BT2 | 02/01/99   | 02/01/29*     | 12.693   | 0.000                      | 51.11                     | 0.033638  |                    |                      |                    |                    | 1.01*   |       |
|                         | 3133M7Z25 | 03/02/99   | 03/02/04      | 85.600   | 0.000                      |                           | 0.028925  |                    |                      |                    |                    | 1.76  |       |
| Federal Home Loan Banks | 3133M8F58 | 04/05/99   | 04/05/04      | 76.073   | 0.000                      | 225.18                    | 0.149873  |                    |                      |                    |                    | 14.09   |       |
|                         | 3133M8PV0 | 05/04/99   | 05/04/04      | 76.402   | 0.000                      | 217.83                    | 0.147540  |                    |                      |                    |                    | 18.15   |       |
| Federal Home Loan Banks | 3133M95W8 | 07/13/99   | 07/13/29      | 12.331   | 0.000                      | 45.09                     | 0.032148  | 0.033289           | 0.034471             | 0.035695           | 0.036962           | 12.17   | 13.05 |
|                         | 3133M9CD2 | 08/17/99   | 08/17/29      | 11.806   | 0.000                      | 43.15                     | 0.031613  | 0.032759           | 0.033947             | 0.035178           | 0.036453           | 11.90   | 12.78 |
|                         | 3133M9JE3 | 07/29/99   | 07/27/06      | 64.021   | 0.000                      | 208.58                    | 0.148629  | 0.153444           | 0.158414             | 0.163546           | 0.168844           | 55.88   | 59.56 |
|                         | 3133M9UQ3 | 09/01/99   | 03/01/05      | 71.017   | 0.000                      | 219.90                    | 0.159925  | 0.164979           | 0.170193             |                    |                    | 59.71   | 10.21 |
| Federal Home Loan Banks | 3133MA6W4 | 10/20/99   | 04/20/05      | 70.101   | 0.000                      | 218.40                    | 0.165503  | 0.170934           | 0.176545             |                    |                    | 61.34   | 19.24 |
| Federal Home Loan Banks | 3133MCF83 | 10/27/00   | 04/27/10      | 79.882   | 0.000                      |                           | 0.074575  | 0.052112           | 0.053770             | 0.035613           | 0.036746           | 21.47   | 15.00 |
|                         | 3133MCX91 | 01/19/01   | 12/14/04      | 80.920   | 0.000                      | 140.47                    | 0.144642  | 0.148618           |                      |                    |                    | 50.33   |       |
| Federal Home Loan Banks | 3133MFR42 | 06/21/01   | 06/13/06      | 77.119   | 0.000                      | 108.80                    | 0.128921  | 0.132329           | 0.135828             | 0.139419           | 0.143106           | 47.15   | 49.68 |
| Federal Home Loan Banks | 3133MHR63 | 09/24/01   | 09/15/06      | 80.023   | 0.000                      | 85.69                     | 0.110006  | 0.112498           | 0.115046             | 0.117652           | 0.120316           | 40.58   | 42.44 |

\* Called in 2004; reportable OID is computed to call date.

SECTION I-B

| Name of Issuer          | CUSIP No.  | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|-------------------------|------------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|                         |            |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal Home Loan Banks | 3133MLRW7  | 02/22/02   | 02/22/07      | 100.000  | VARIABLES                            |                           | 0.136732  | 0.137212           | 0.137172             | 0.137131           | 0.136425           | 49.37   | 49.28 |
| Federal Home Loan Banks | 3133MNBM2  | 04/30/02   | 04/30/07*     | 100.000  | VARIABLES                            |                           | 0.116235  |                    |                      |                    |                    | 13.83*  |       |
| Federal Home Loan Banks | 3133MPJ98  | 07/02/02   | 07/02/07*     | 100.000  | VARIABLES                            |                           | 0.130020  | 0.130779           | 0.131250             |                    |                    | 35.48*  |       |
|                         | 3133MPKH8  | 07/05/02   | 07/05/05*     | 100.000  | VARIABLES                            |                           | 0.101705  |                    |                      |                    |                    | .41*  |       |
|                         | 3133MPNV4  | 07/12/02   | 01/12/07      | 100.000  | VARIABLES                            |                           | 0.130028  | 0.130664           | 0.130996             | 0.131016           | 0.130716           | 47.09   | 47.11 |
|                         | 3133MPQR0  | 07/19/02   | 07/19/07*     | 100.000  | VARIABLES                            |                           | 0.127425  | 0.128078           |                      |                    |                    | 25.35*  |       |
|                         | 3133MPVR4  | 08/02/02   | 02/03/06*     | 100.000  | VARIABLES                            |                           | 0.117725  |                    |                      |                    |                    | 3.77*   |       |
| Federal Home Loan Banks | 3133MQDM3  | 08/05/02   | 08/05/08      | 100.000  | VARIABLES                            |                           | 0.117832  | 0.118472           | 0.118939             | 0.119230           | 0.119341           | 42.70   | 42.93 |
|                         | 3133MQRZ9  | 08/22/02   | 08/22/22*     | 25.900   | 0.000                                | 24.92                     | 0.052880  |                    |                      |                    |                    | 2.70*   |       |
| Federal Home Loan Banks | 3133MRDC3  | 09/10/02   | 09/10/07*     | 100.000  | VARIABLES                            |                           | 0.104065  | 0.104444           |                      |                    |                    | 25.98*  |       |
|                         | 3133MRDM1  | 09/10/02   | 09/10/07*     | 100.000  | VARIABLES                            |                           | 0.103846  | 0.104200           |                      |                    |                    | 25.92*  |       |
|                         | 3133MRM41  | 09/17/02   | 09/17/07*     | 100.000  | VARIABLES                            |                           | 0.104066  | 0.104444           |                      |                    |                    | 26.71*  |       |
| Federal Home Loan Banks | 3133MS3B4  | 09/19/02   | 09/14/07      | 84.850   | 0.000                                | 36.68                     | 0.080885  | 0.082229           | 0.083595             | 0.084983           | 0.086395           | 29.65   | 30.64 |
|                         | 3133MSHD5  | 10/17/02   | 10/19/09      | 76.775   | 0.000                                | 35.76                     | 0.084359  | 0.085966           | 0.087602             | 0.089271           | 0.090970           | 30.89   | 32.08 |
|                         | 3133MSHE3  | 10/17/02   | 10/19/09      | 76.745   | 0.000                                | 35.80                     | 0.084457  | 0.086067           | 0.087709             | 0.089381           | 0.091086           | 30.93   | 32.12 |
|                         | 3133MSRX0  | 10/15/02   | 10/05/07      | 85.446   | 0.000                                | 33.40                     | 0.078038  | 0.079282           | 0.080546             | 0.081830           | 0.083135           | 28.53   | 29.45 |
|                         | 3133MSYC8  | 11/05/02   | 11/05/32      | 14.255   | 0.000                                | 11.13                     | 0.027888  | 0.028808           | 0.029759             | 0.030741           | 0.031756           | 10.31   | 11.00 |
| Federal Home Loan Banks | 3133MTES3  | 11/15/02   | 11/15/32      | 13.648   | 0.000                                | 10.63                     | 0.027346  | 0.028269           | 0.029223             | 0.030210           | 0.031229           | 10.10   | 10.79 |
| Federal Home Loan Banks | 3133MUJZ9  | 12/30/02   | 12/30/32      | 13.451   | 0.000                                | 9.33                      | 0.027165  | 0.028089           | 0.029044             | 0.030031           | 0.031052           | 9.95  | 10.64 |
|                         | 3133MUP74  | 12/27/02   | 12/27/32      | 15.241   | 0.000                                | 9.98                      | 0.028713  | 0.029628           | 0.030571             | 0.031545           | 0.032550           | 10.51   | 11.19 |
|                         | 3133MUSN6  | 01/13/03   | 01/13/33      | 14.675   | 0.000                                | 9.37                      | 0.027358  | 0.028247           | 0.029166             | 0.030113           | 0.031092           | 10.31   | 10.99 |
| Federal Home Loan Banks | 3133MV4K6  | 02/04/03   | 02/04/28      | 20.207   | 0.000                                | 12.10                     | 0.037670  | 0.038895           | 0.040159             | 0.041464           | 0.042811           | 14.15   | 15.08 |
|                         | 3133MV5T6  | 01/28/03   | 01/28/13      | 100.000  | VARIABLES                            |                           | 0.082689  | 0.081911           | 0.081182             | 0.082693           | 0.081511           | 29.89   | 29.96 |
|                         | 3133MV7H0  | 01/27/03   | 01/27/33      | 13.569   | 0.000                                | 8.66                      | 0.026381  | 0.027274           | 0.028197             | 0.029152           | 0.030139           | 9.94  | 10.62 |
|                         | 3133MVB85  | 02/06/03   | 02/06/23*     | 27.131   | 0.000                                | 16.48                     | 0.051623  |                    |                      |                    |                    | 1.81*   |       |
|                         | 3133MVDU4  | 02/06/03   | 02/06/18*     | 40.309   | 0.000                                | 22.69                     | 0.070978  |                    |                      |                    |                    | 2.48*   |       |
|                         | 3133MVSL8  | 02/18/03   | 02/18/33      | 13.968   | 0.000                                | 8.22                      | 0.026743  | 0.027635           | 0.028557             | 0.029509           | 0.030493           | 10.03   | 10.71 |
|                         | 3133MVT52  | 02/24/03   | 02/24/23      | 28.643   | 0.000                                | 15.71                     | 0.052127  | 0.053783           | 0.055490             | 0.057252           | 0.059070           | 19.49   | 20.75 |
|                         | 3133MVZN6  | 02/25/03   | 02/25/28      | 20.207   | 0.000                                | 11.31                     | 0.037670  | 0.038895           | 0.040159             | 0.041464           | 0.042811           | 14.10   | 15.03 |
| Federal Home Loan Banks | 3133MW2W0  | 02/25/03   | 02/25/28      | 20.207   | 0.000                                | 11.31                     | 0.037670  | 0.038895           | 0.040159             | 0.041464           | 0.042811           | 14.10   | 15.03 |
|                         | 3133MW2X8  | 02/27/03   | 02/27/20      | 36.604   | 0.000                                | 18.77                     | 0.062838  | 0.064723           | 0.066665             | 0.068665           | 0.070725           | 23.44   | 24.86 |
|                         | 3133MW4W8  | 02/27/03   | 02/27/20      | 36.484   | 0.000                                | 18.77                     | 0.062846  | 0.064737           | 0.066686             | 0.068693           | 0.070761           | 23.44   | 24.87 |
|                         | 3133MW5G2  | 02/27/03   | 02/27/18*     | 41.199   | 0.000                                | 21.13                     | 0.070724  |                    |                      |                    |                    | 3.96*   |       |
|                         | 3133MW7G0  | 03/03/03   | 03/03/08      | 100.000  | VARIABLES                            |                           | 0.089854  | 0.090342           | 0.090696             | 0.090912           | 0.090989           | 32.53   | 32.72 |
|                         | 3133MWGF2  | 03/05/03   | 03/05/07      | 100.000  | VARIABLES                            |                           | 0.090049  | 0.090557           | 0.090867             | 0.090977           | 0.090883           | 32.60   | 32.73 |
|                         | 3133MWH95  | 02/28/03   | 02/28/23      | 30.066   | 0.000                                | 15.56                     | 0.051923  | 0.052925           | 0.055443             | 0.056202           | 0.058876           | 19.62   | 20.80 |
|                         | 3133MWJTS1 | 03/06/03   | 09/08/05*     | 100.000  | VARIABLES                            |                           | 0.010428  |                    |                      |                    |                    | .70*  |       |
|                         | 3133MWSW2  | 03/25/03   | 03/25/33*     | 14.464   | 0.000                                | 7.35                      | 0.027178  |                    |                      |                    |                    | 2.28*   |       |
|                         | 3133MWU90  | 03/24/03   | 03/24/08      | 100.000  | VARIABLES                            |                           | 0.101549  | 0.102236           | 0.102735             | 0.103041           | 0.103151           | 36.80   | 37.08 |
| Federal Home Loan Banks | 3133MXEJ4  | 04/01/03   | 04/01/33      | 14.977   | 0.000                                | 7.30                      | 0.027611  | 0.028499           | 0.029415             | 0.030360           | 0.031337           | 10.26   | 10.93 |
|                         | 3133MXRH4  | 03/28/03   | 03/29/18*     | 41.192   | 0.000                                | 18.93                     | 0.070724  |                    |                      |                    |                    | 6.22*   |       |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer          | CUSIP No.  | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|-------------------------|------------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|                         |            |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal Home Loan Banks | 3133MXWJ4  | 04/14/03   | 04/14/15      | 55.287   | 0.000                      | 19.88                     | 0.078709  | 0.080676           | 0.082693             | 0.084761           | 0.086880           | 29.00   | 30.46 |
| Federal Home Loan Banks | 3133MY6C6  | 04/28/03   | 04/28/33      | 13.451   | 0.000                      | 6.23                      | 0.026272  | 0.027165           | 0.028089             | 0.029044           | 0.030031           | 9.73  | 10.41 |
|                         | 3133MYB48  | 04/30/03   | 04/30/18*     | 41.019   | 0.000                      | 16.68                     | 0.070779  |                    |                      |                    |                    | 2.05*   |       |
|                         | 3133MYBZ9  | 05/07/03   | 05/07/18      | 41.199   | 0.000                      | 16.18                     | 0.070724  | 0.072846           | 0.075031             | 0.077282           | 0.079601           | 26.08   | 27.66 |
|                         | 3133MYD95  | 04/28/03   | 04/28/33      | 13.451   | 0.000                      | 6.23                      | 0.026272  | 0.027165           | 0.028089             | 0.029044           | 0.030031           | 9.73  | 10.41 |
|                         | 3133MYGP6  | 05/05/03   | 05/05/06      | 100.000  | VARIABLES                  |                           | 0.062652  | 0.062768           | 0.062807             | 0.062768           | 0.062651           | 22.58   | 22.59 |
|                         | 3133MYGY7  | 04/23/03   | 01/23/06      | 100.000  | VARIABLES                  |                           | 0.016502  | 0.016617           | 0.016662             | 0.016631           | 0.016509           | 5.99  | 5.97  |
|                         | 3133MYTD9  | 05/27/03   | 05/27/33      | 14.676   | 0.000                      | 5.70                      | 0.027359  | 0.028248           | 0.029166             | 0.030114           | 0.031093           | 10.07   | 10.74 |
| Federal Home Loan Banks | 3133X02D0  | 08/11/03   | 08/11/23      | 27.823   | 0.000                      | 7.03                      | 0.050235  | 0.051868           | 0.053554             | 0.055294           | 0.057091           | 18.84   | 20.09 |
|                         | 3133X05F2  | 08/18/03   | 08/18/23      | 27.661   | 0.000                      | 6.67                      | 0.050175  | 0.051813           | 0.053504             | 0.055251           | 0.057055           | 18.80   | 20.05 |
|                         | 3133X05N5  | 08/18/03   | 08/18/23*     | 27.026   | 0.000                      | 6.64                      | 0.049923  | 0.051583           |                      |                    |                    | 11.63*  |       |
|                         | 3133X05S4  | 08/18/03   | 08/18/23*     | 27.026   | 0.000                      | 6.64                      | 0.049923  | 0.051583           |                      |                    |                    | 11.63*  |       |
|                         | 3133X0DG1  | 08/11/03   | 08/11/17      | 43.708   | 0.000                      | 10.20                     | 0.072846  | 0.075031           | 0.077282             | 0.079601           | 0.081989           | 27.24   | 28.90 |
|                         | 3133X0DP1  | 08/25/03   | 08/25/23*     | 26.662   | 0.000                      | 6.27                      | 0.049770  |                    |                      |                    |                    | 2.69*   |       |
|                         | 3133X0EZ8  | 08/25/03   | 08/25/23*     | 26.202   | 0.000                      | 6.25                      | 0.049566  |                    |                      |                    |                    | 2.68*   |       |
|                         | 3133X0HG7  | 08/25/03   | 08/25/23*     | 25.257   | 0.000                      | 6.19                      | 0.049111  |                    |                      |                    |                    | 2.65*   |       |
|                         | 3133X0HK8  | 08/25/03   | 08/25/23*     | 25.257   | 0.000                      | 6.19                      | 0.049111  |                    |                      |                    |                    | 2.65*   |       |
|                         | 3133X0JA8  | 08/25/03   | 08/25/23*     | 24.300   | 0.000                      | 6.12                      | 0.048600  | 0.050350           |                      |                    |                    | 11.69*  |       |
|                         | 3133X0LX5  | 08/20/03   | 08/20/13*     | 58.125   | 0.000                      | 11.63                     | 0.088802  | 0.091244           |                      |                    |                    | 20.78*  |       |
|                         | 3133X0NA3  | 09/05/03   | 09/05/23*     | 25.808   | 0.000                      | 5.73                      | 0.049382  |                    |                      |                    |                    | 3.16*   |       |
|                         | 3133X0ORS0 | 09/05/03   | 09/05/06      | 100.000  | VARIABLES                  |                           | 0.020394  | 0.020673           | 0.020956             | 0.021052           | 0.021150           | 7.46  | 7.58  |
|                         | 3133X0SR1  | 09/08/03   | 09/08/23*     | 24.536   | 0.000                      | 5.51                      | 0.048731  | 0.050473           |                      |                    |                    | 12.35*  |       |
| Federal Home Loan Banks | 3133X15J2  | 09/29/03   | 09/29/23*     | 26.508   | 0.000                      | 4.57                      | 0.049703  | 0.051380           |                      |                    |                    | 13.62*  |       |
|                         | 3133X16J1  | 09/29/03   | 09/29/10      | 100.000  | VARIABLES                  |                           | 0.067733  | 0.069167           | 0.070392             | 0.071402           | 0.072193           | 24.90   | 25.69 |
|                         | 3133X1B63  | 10/08/03   | 10/08/13*     | 100.000  | VARIABLES                  |                           | 0.144410  |                    |                      |                    |                    | 14.01*  |       |
|                         | 3133X1BR7  | 09/17/03   | 09/12/08      | 84.441   | 0.000                      | 8.34                      | 0.080229  | 0.081567           | 0.082962             | 0.084381           | 0.085824           | 29.42   | 30.43 |
|                         | 3133X1D38  | 09/29/03   | 09/29/06      | 100.000  | VARIABLES                  |                           | 0.024194  | 0.024438           | 0.024575             | 0.024604           | 0.024524           | 8.79  | 8.85  |
|                         | 3133X1DT1  | 10/06/03   | 10/06/08      | 100.000  | VARIABLES                  |                           | 0.096027  | 0.096789           | 0.097382             | 0.097812           | 0.098076           | 34.82   | 35.19 |
|                         | 3133X1LK1  | 10/16/03   | 10/16/06      | 100.000  | VARIABLES                  |                           | 0.063342  | 0.063589           | 0.063839             | 0.063815           | 0.063790           | 22.88   | 22.97 |
|                         | 3133X1VQ7  | 11/05/03   | 11/05/10*     | 100.000  | VARIABLES                  |                           | 0.153212  |                    |                      |                    |                    | 5.21*   |       |
| Federal Home Loan Banks | 3133X2B95  | 11/24/03   | 11/24/10*     | 100.000  | VARIABLES                  |                           | 0.153212  |                    |                      |                    |                    | 8.12*   |       |
|                         | 3133X2F26  | 11/26/03   | 11/26/13*     | 100.000  | VARIABLES                  |                           | 0.118170  |                    |                      |                    |                    | 6.50*   |       |
|                         | 3133X2M28  | 12/18/03   | 12/18/07*     | 100.000  | VARIABLES                  |                           | 0.068838  |                    |                      |                    |                    | 5.30*   |       |
|                         | 3133X2QE8  | 12/17/03   | 12/17/10*     | 100.000  | VARIABLES                  |                           | 0.153362  |                    |                      |                    |                    | 11.66*  |       |
|                         | 3133X2XL4  | 12/30/03   | 12/30/10*     | 100.000  | VARIABLES                  |                           | 0.153212  |                    |                      |                    |                    | 13.64*  |       |
| Federal Home Loan Banks | 3133X3R47  | 02/25/04   | 02/25/11      | 100.000  | VARIABLES                  |                           |   | 0.142533           | 0.141735             | 0.140918           | 0.140079           | 43.51   | 50.67 |
| Federal Home Loan Banks | 3133X4UM1  | 03/30/04   | 03/30/11      | 100.000  | VARIABLES                  |                           |   | 0.138902           | 0.138208             | 0.137496           | 0.136767           | 37.58   | 49.50 |
|                         | 3133X4UW9  | 03/11/04   | 03/11/11      | 100.000  | VARIABLES                  |                           |   | 0.139051           | 0.138360             | 0.137652           | 0.136925           | 40.25   | 49.52 |
|                         | 3133X4V65  | 03/10/04   | 03/10/08      | 100.000  | VARIABLES                  |                           |   | 0.049299           | 0.050002             | 0.050494           | 0.050774           | 14.42   | 18.17 |
|                         | 3133X4V81  | 03/09/04   | 01/23/09      | 100.000  | 1.560                      |                           |   | 0.048341           | 0.049042             | 0.049578           | 0.049477           | 14.19   | 17.80 |
| Federal Home Loan Banks | 3133X5BL1  | 04/08/04   | 10/08/09      | 100.000  | VARIABLES                  |                           |   | 0.075579           | 0.075474             | 0.075367           | 0.075258           | 19.87   | 27.13 |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer          | CUSIP No.               | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|-------------------------|-------------------------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|                         |                         |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal Home Loan Banks | 3133X5C30               | 04/08/04   | 04/08/09      | 100.000  | VARIABLES                            |                           |   | 0.073834           | 0.073708             | 0.073580           | 0.073450           | 19.41   | 26.49 |
|                         | 3133X5FD5               | 03/18/04   | 03/18/09      | 100.000  | VARIABLES                            |                           |   | 0.077716           | 0.077610             | 0.077503           | 0.077394           | 21.98   | 27.90 |
|                         | 3133X5GD4               | 04/14/04   | 10/14/09      | 100.000  | VARIABLES                            |                           |   | 0.070960           | 0.070837             | 0.070713           | 0.070587           | 18.23   | 25.46 |
|                         | 3133X5GW2               | 04/14/04   | 10/14/09      | 100.000  | VARIABLES                            |                           |   | 0.071326           | 0.071207             | 0.071087           | 0.070966           | 18.32   | 25.59 |
|                         | 3133X5HB7               | 04/16/04   | 10/16/09      | 100.000  | VARIABLES                            |                           |   | 0.070960           | 0.070837             | 0.070713           | 0.070587           | 18.09   | 25.46 |
|                         | 3133X5HN1               | 04/16/04   | 10/16/09      | 100.000  | VARIABLES                            |                           |   | 0.072532           | 0.072391             | 0.072248           | 0.072104           | 18.49   | 26.01 |
|                         | 3133X5JF6               | 04/08/04   | 10/08/09      | 100.000  | VARIABLES                            |                           |   | 0.075944           | 0.075843             | 0.075741           | 0.075637           | 19.96   | 27.27 |
|                         | 3133X5KQ0               | 03/25/04   | 03/25/09      | 100.000  | VARIABLES                            |                           |   | 0.077372           | 0.077270             | 0.077166           | 0.077061           | 21.34   | 27.78 |
|                         | 3133X5MR6               | 04/21/04   | 04/21/14      | 100.000  | VARIABLES                            |                           |   | 0.067413           | 0.067219             | 0.067024           | 0.066826           | 16.84   | 24.14 |
|                         | 3133X5PZ5               | 04/23/04   | 04/23/13      | 100.000  | VARIABLES                            |                           |   | 0.097513           | 0.097275             | 0.097032           | 0.096785           | 24.17   | 34.94 |
|                         | 3133X5R59               | 04/22/04   | 10/22/09      | 100.000  | VARIABLES                            |                           |   | 0.072898           | 0.072761             | 0.072623           | 0.072482           | 18.14   | 26.15 |
|                         | 3133X5SZ2               | 04/06/04   | 04/06/09      | 100.000  | VARIABLES                            |                           |   | 0.074694           | 0.074559             | 0.074423           | 0.074284           | 19.78   | 26.79 |
|                         | 3133X5VL9               | 04/23/04   | 04/23/14      | 100.000  | VARIABLES                            |                           |   | 0.101421           | 0.101245             | 0.101064           | 0.100881           | 25.14   | 36.39 |
|                         | 3133X5YM4               | 04/23/04   | 10/23/09      | 100.000  | VARIABLES                            |                           |   | 0.075462           | 0.075296             | 0.075129           | 0.074959           | 18.70   | 27.05 |
|                         | 3133X5ZP6               | 04/19/04   | 04/19/24      | 30.389   | 0.000                                |                           |   | 0.051028           | 0.052571             | 0.054160           | 0.055796           | 12.97   | 19.44 |
|                         | Federal Home Loan Banks | 3133X63U8  | 04/26/04      | 10/26/09   | 100.000                              | VARIABLES                 |   |                    | 0.077312             | 0.077120           | 0.076926           | 0.076728  | 18.93 |
| 3133X64C7               |                         | 04/30/04   | 10/30/09      | 100.000  | VARIABLES                            |                           |   | 0.080000           | 0.079772             | 0.079541           | 0.079306           | 19.27   | 28.65 |
| 3133X64S2               |                         | 04/30/04   | 10/30/09      | 100.000  | VARIABLES                            |                           |   | 0.080439           | 0.080208             | 0.079974           | 0.079736           | 19.37   | 28.80 |
| 3133X64Y9               |                         | 04/15/04   | 04/15/09      | 100.000  | VARIABLES                            |                           |   | 0.081914           | 0.081708             | 0.081500           | 0.081289           | 20.95   | 29.35 |
| 3133X65D4               |                         | 04/28/04   | 04/28/09      | 100.000  | VARIABLES                            |                           |   | 0.085232           | 0.084984             | 0.084733           | 0.084477           | 20.70   | 30.52 |
| 3133X6DJ2               |                         | 04/23/04   | 10/23/09      | 100.000  | VARIABLES                            |                           |   | 0.081231           | 0.080989             | 0.080743           | 0.080494           | 20.13   | 29.08 |
| 3133X6JK3               |                         | 04/30/04   | 10/30/09*     | 100.000  | VARIABLES                            |                           |   | 0.083769           |                      |                    |                    | 15.08*  |       |
| 3133X6KF2               |                         | 05/04/04   | 05/04/11      | 100.000  | VARIABLES                            |                           |   | 0.097203           | 0.096936             | 0.096663           | 0.096386           | 23.02   | 34.82 |
| 3133X6LT1               |                         | 04/30/04   | 10/30/09*     | 100.000  | VARIABLES                            |                           |   | 0.086158           |                      |                    |                    | 15.51*  |       |
| 3133X6P42               |                         | 05/12/04   | 05/12/14      | 100.000  | VARIABLES                            |                           |   | 0.096998           | 0.096691             | 0.096379           | 0.096061           | 22.20   | 34.72 |
| 3133X6SR8               |                         | 05/10/04   | 05/10/24*     | 27.688   | 0.000                                |                           |   | 0.050185           |                      |                    |                    | 9.03*   |       |
| 3133X6TT3               |                         | 05/10/04   | 05/10/24      | 27.822   | 0.000                                |                           |   | 0.050235           | 0.051868             | 0.053553           | 0.055294           | 11.69   | 19.15 |
| 3133X6U20               |                         | 05/10/04   | 05/10/24*     | 27.688   | 0.000                                |                           |   | 0.050185           |                      |                    |                    | 9.03*   |       |
| 3133X6W28               |                         | 05/13/04   | 11/13/09*     | 100.000  | VARIABLES                            |                           |   | 0.089104           |                      |                    |                    | 8.02*   |       |
| 3133X6ZH2               |                         | 05/27/04   | 05/27/14*     | 100.000  | VARIABLES                            |                           |   | 0.101388           |                      |                    |                    | 9.12*   |       |
| Federal Home Loan Banks |                         | 3133X73J1  | 05/13/04      | 11/13/09   | 100.000                              | VARIABLES                 |   |                    | 0.086041             | 0.085739           | 0.085432           | 0.085120  | 19.60 |
|                         | 3133X7C93               | 06/08/04   | 06/08/11*     | 100.000  | VARIABLES                            |                           |   | 0.158541           |                      |                    |                    | 14.27*  |       |
|                         | 3133X7CP7               | 06/10/04   | 06/10/10*     | 100.000  | VARIABLES                            |                           |   | 0.098094           |                      |                    |                    | 8.83*   |       |
|                         | 3133X7CY8               | 06/01/04   | 06/01/09*     | 100.000  | VARIABLES                            |                           |   | 0.061920           |                      |                    |                    | 5.57*   |       |
|                         | 3133X7DQ4               | 06/03/04   | 06/03/24      | 27.288   | 0.000                                |                           |   | 0.050029           | 0.051680             | 0.053386           | 0.055148           | 10.45   | 19.01 |
|                         | 3133X7EE0               | 05/27/04   | 11/27/09*     | 100.000  | VARIABLES                            |                           |   | 0.094755           |                      |                    |                    | 8.53*   |       |
|                         | 3133X7QN7               | 06/30/04   | 06/30/11      | 100.000  | VARIABLES                            |                           |   | 0.159310           | 0.158302             | 0.157266           | 0.156200           | 28.83   | 56.80 |
|                         | 3133X7R48               | 07/15/04   | 07/15/11*     | 100.000  | VARIABLES                            |                           |   | 0.084375           |                      |                    |                    | 7.59*   |       |
| Federal Home Loan Banks | 3133X7XK5               | 08/10/04   | 08/10/07*     | 100.000  | VARIABLES                            |                           |   | 0.033087           | 0.033508             | 0.033745           |                    | 3.04*   | 12.08 |
|                         | 3133X8C75               | 09/03/04   | 03/03/10      | 100.000  | VARIABLES                            |                           |   | 0.096094           | 0.095825             | 0.095551           |                    | 11.34   | 34.48 |
|                         | 3133X8FZ0               | 09/03/04   | 09/03/13      | 61.428   | 0.000                                |                           |   | 0.093651           | 0.096221             | 0.098862           |                    | 11.05   | 34.79 |

\* Called in 2004; reportable OID is computed to call date.



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| Name of Issuer   | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|--|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|  |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal Home Loan Banks<br>Federal Home Loan<br>Mortgage Corporation | 3133X8G22 | 09/09/04   | 03/09/10      | 100.000  | VARIES                     |                           |   |                    | 0.095874             | 0.095659           | 0.095440           | 10.74   | 34.43 |
|  | 3134A12K5 | 02/04/98   | 02/04/28      | 13.067   | 0.000                      | 64.44                     | 0.036371  | 0.037626           | 0.038924             | 0.040267           | 0.041656           | 13.69   | 14.66 |
|  | 3134A1BU3 | 09/25/96   | 06/01/16      | 23.214   | 0.000                      | 165.96                    | 0.083055  | 0.086194           | 0.089451             | 0.092832           | 0.096340           | 30.66   | 33.02 |
|  | 3134A1CT5 | 10/21/96   | 09/15/16      | 23.550   | 0.000                      | 161.81                    | 0.079925  | 0.082882           | 0.085948             | 0.089128           | 0.092426           | 29.94   | 32.20 |
|  | 3134A1DL1 | 11/01/96   | 02/01/16      | 25.038   | 0.000                      | 168.97                    | 0.082785  | 0.085817           | 0.088959             | 0.092217           | 0.095594           | 31.27   | 33.61 |
|  | 3134A1E97 | 10/28/97   | 10/28/22      | 16.715   | 0.000                      | 92.90                     | 0.051962  | 0.053855           | 0.055817             | 0.057850           | 0.059957           | 19.29   | 20.72 |
|  | 3134A1F47 | 11/03/97   | 11/03/22*     | 15.909   | 0.000                      | 91.21                     | 0.051455  | 0.053382           |                      |                    |                    | 15.89*  |       |
|  | 3134A1FK1 | 11/20/96   | 09/03/19      | 20.641   | 0.000                      | 131.48                    | 0.064634  | 0.066911           | 0.069268             | 0.071709           | 0.074235           | 24.23   | 25.96 |
|  | 3134A1H60 | 10/22/97   | 06/03/24      | 16.813   | 0.000                      | 86.47                     | 0.047927  | 0.049560           | 0.051248             | 0.052994           | 0.054799           | 17.64   | 18.86 |
|  | 3134A1HH6 | 12/23/96   | 12/01/15      | 26.483   | 0.000                      | 168.66                    | 0.085463  | 0.088514           | 0.091673             | 0.094946           | 0.098336           | 31.50   | 33.79 |
|  | 3134A1HU7 | 12/27/96   | 12/02/19      | 19.720   | 0.000                      | 126.80                    | 0.064487  | 0.066811           | 0.069218             | 0.071712           | 0.074296           | 23.77   | 25.51 |
|  | 3134A1JD3 | 12/31/96   | 12/01/14      | 28.804   | 0.000                      | 180.51                    | 0.091445  | 0.094676           | 0.098022             | 0.101485           | 0.105072           | 33.70   | 36.12 |
|  | 3134A1MX5 | 02/12/97   | 02/01/14      | 30.030   | 0.000                      | 189.04                    | 0.095221  | 0.098657           | 0.102216             | 0.105904           | 0.109725           | 35.95   | 38.59 |
|  | 3134A1MY3 | 02/12/97   | 02/01/20      | 19.238   | 0.000                      | 122.99                    | 0.062112  | 0.064381           | 0.066733             | 0.069170           | 0.071697           | 23.46   | 25.21 |
|  | 3134A1MZ0 | 02/12/97   | 03/01/16      | 25.716   | 0.000                      | 163.03                    | 0.082693  | 0.085693           | 0.088802             | 0.092024           | 0.095362           | 31.04   | 33.34 |
|  | 3134A1NA4 | 02/12/97   | 01/02/19      | 20.877   | 0.000                      | 133.00                    | 0.066750  | 0.069181           | 0.071701             | 0.074313           | 0.077021           | 25.35   | 27.23 |
|  | 3134A1X39 | 12/11/97   | 06/01/15      | 33.207   | 0.000                      | 154.56                    | 0.086186  | 0.088948           | 0.091799             | 0.094741           | 0.097778           | 31.69   | 33.76 |
| Federal Home Loan<br>Mortgage Corporation                            | 3134A24G0 | 02/22/99   | 02/22/29*     | 12.693   | 0.000                      | 50.40                     | 0.033638  | 0.034816           |                      |                    |                    | 7.98*   |       |
|  | 3134A26X1 | 03/08/99   | 03/08/29*     | 12.693   | 0.000                      | 49.86                     | 0.033638  |                    |                      |                    |                    | 2.25*   |       |
|  | 3134A2EX2 | 05/22/98   | 05/22/28      | 12.511   | 0.000                      | 59.43                     | 0.035865  | 0.037129           | 0.038438             | 0.039793           | 0.041196           | 13.24   | 14.19 |
|  | 3134A2FE3 | 06/02/98   | 06/02/28      | 12.879   | 0.000                      | 59.79                     | 0.036203  | 0.037461           | 0.038763             | 0.040110           | 0.041504           | 13.33   | 14.28 |
|  | 3134A2FR4 | 06/09/98   | 06/09/28      | 12.602   | 0.000                      | 59.00                     | 0.035950  | 0.037213           | 0.038520             | 0.039873           | 0.041273           | 13.23   | 14.17 |
|  | 3134A2G77 | 12/28/98   | 11/15/28      | 20.230   | 0.000                      | 62.17                     | 0.039542  | 0.040614           | 0.041715             | 0.042845           | 0.044006           | 14.53   | 15.33 |
|  | 3134A2GC6 | 06/05/98   | 06/05/28      | 12.804   | 0.000                      | 59.54                     | 0.036136  | 0.037395           | 0.038698             | 0.040047           | 0.041442           | 13.30   | 14.25 |
|  | 3134A2GJ1 | 06/12/98   | 06/12/28      | 12.712   | 0.000                      | 59.11                     | 0.036052  | 0.037312           | 0.038617             | 0.039968           | 0.041366           | 13.25   | 14.20 |
|  | 3134A2HF8 | 06/30/98   | 11/24/14      | 38.078   | 0.000                      | 145.75                    | 0.086848  | 0.089443           | 0.092115             | 0.094866           | 0.097700           | 31.93   | 33.86 |
|  | 3134A2HG6 | 06/30/98   | 12/11/25      | 19.896   | 0.000                      | 76.07                     | 0.045459  | 0.046816           | 0.048213             | 0.049652           | 0.051134           | 16.66   | 17.67 |
|  | 3134A2NQ7 | 07/30/98   | 08/15/14      | 37.992   | 0.000                      | 146.99                    | 0.087616  | 0.090299           | 0.093064             | 0.095914           | 0.098851           | 32.77   | 34.80 |
|  | 3134A2QA9 | 09/08/98   | 09/08/28      | 14.152   | 0.000                      | 58.60                     | 0.036078  | 0.037273           | 0.038507             | 0.039783           | 0.041101           | 13.48   | 14.39 |
|  | 3134A2QP6 | 09/18/98   | 09/18/28      | 14.078   | 0.000                      | 58.12                     | 0.036018  | 0.037215           | 0.038451             | 0.039728           | 0.041047           | 13.43   | 14.34 |
|  | 3134A2UL0 | 11/02/98   | 11/02/28      | 13.162   | 0.000                      | 55.00                     | 0.035243  | 0.036454           | 0.037707             | 0.039004           | 0.040344           | 13.05   | 13.96 |
| Federal Home Loan<br>Mortgage Corporation                            | 3134A3AE6 | 03/15/99   | 03/15/29*     | 12.693   | 0.000                      | 49.63                     | 0.033638  |                    |                      |                    |                    | 2.49*   |       |
|  | 3134A3D29 | 09/09/99   | 08/15/27      | 14.928   | 0.000                      | 50.96                     | 0.037541  | 0.038841           | 0.040186             | 0.041577           | 0.043017           | 14.11   | 15.10 |
|  | 3134A3GY6 | 04/05/99   | 04/05/29*     | 12.693   | 0.000                      | 48.96                     | 0.033638  | 0.034816           |                      |                    |                    | 9.43*   |       |
|  | 3134A3LC8 | 04/26/99   | 04/26/29*     | 12.510   | 0.000                      | 47.95                     | 0.033463  |                    |                      |                    |                    | 3.85*   |       |
|  | 3134A3LX2 | 05/03/99   | 05/03/29*     | 12.153   | 0.000                      | 47.11                     | 0.033113  |                    |                      |                    |                    | 4.04*   |       |
|  | 3134A3ZJ8 | 09/14/99   | 09/14/29      | 12.656   | 0.000                      | 43.63                     | 0.032465  | 0.033603           | 0.034781             | 0.036000           | 0.037262           | 12.14   | 13.01 |
|  | 3134A3ZU3 | 08/02/99   | 12/14/29      | 15.469   | 0.000                      | 48.23                     | 0.035076  | 0.036170           | 0.037299             | 0.038463           | 0.039663           | 12.86   | 13.68 |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                           | CUSIP No.              | Issue Date           | Maturity Date         | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|--|------------------------|----------------------|-----------------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|  |                        |                      |                       |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Federal National<br>Mortgage Association | 31359MEL3<br>31359MRD7 | 01/29/99<br>04/11/03 | 06/01/17<br>04/12/18* | 34.790<br>99.460                                   | 0.000<br>3.000                       | 114.04                    | 0.074581<br>0.015090  | 0.076759           | 0.079000             | 0.081307           | 0.083681           | 27.37<br>1.52*  | 29.00 |
| Federal National<br>Mortgage Association | 31364CJD1              | 08/13/96             | 08/11/06              | 97.000   | 6.830                                | 20.01                     | 0.009583  | 0.009931           | 0.010291             | 0.010665           | 0.011052           | 3.61  | 3.88  |
| Federal National<br>Mortgage Association | 31364KF21              | 12/21/00             | 12/28/07              | 78.513   | 0.000                                |                           | 0.086176  | 0.086327           | 0.074285             | 0.074444           | 0.061678           | 31.01   | 26.73 |
|  | 31364KM72              | 01/18/01             | 12/14/04              | 81.034   | 0.000                                | 139.69                    | 0.143622  | 0.147540           |                      |                    |                    | 49.97   |       |
|  | 31364KM80              | 01/18/01             | 06/14/05              | 78.720   | 0.000                                | 136.98                    | 0.140937  | 0.144816           | 0.148801             |                    |                    | 51.57   | 24.25 |
|  | 31364KM98              | 01/18/01             | 12/13/05              | 76.438   | 0.000                                | 134.32                    | 0.138288  | 0.142129           | 0.146076             | 0.150133           |                    | 50.62   | 50.69 |
|  | 31364KSS0              | 08/17/00             | 08/17/12              | 60.070   | 2.000                                | 81.44                     | 0.074463  | 0.077056           | 0.079739             | 0.082515           | 0.085388           | 27.98   | 29.96 |
|  | 31364KTK6              | 08/17/00             | 06/25/04              | 87.429   | 0.000                                |                           | 0.017452  |                    |                      |                    |                    | 3.04  |       |
| Federal National<br>Mortgage Association | 3136F0DV1              | 04/10/01             | 09/14/04              | 84.573   | 0.000                                | 120.58                    | 0.130870  | 0.134107           |                      |                    |                    | 33.69   |       |
|  | 3136F0L67              | 09/28/01             | 09/15/06              | 79.592   | 0.000                                | 87.16                     | 0.112554  | 0.115171           | 0.117850             | 0.120591           | 0.123395           | 41.55   | 43.51 |
|  | 3136F0PV8              | 06/21/01             | 06/13/06              | 77.295   | 0.000                                | 108.03                    | 0.127921  | 0.131273           | 0.134713             | 0.138244           | 0.141866           | 46.78   | 49.26 |
|  | 3136F0W73              | 10/19/01             | 10/11/06              | 80.002   | 0.000                                | 82.97                     | 0.110067  | 0.112561           | 0.115112             | 0.117721           | 0.120389           | 40.48   | 42.33 |
|  | 3136F0W81              | 10/19/01             | 10/11/06              | 80.002   | 0.000                                | 82.97                     | 0.110067  | 0.112561           | 0.115112             | 0.117721           | 0.120389           | 40.48   | 42.33 |
| Federal National<br>Mortgage Association | 3136F12V1              | 06/21/02             | 06/15/07              | 80.050   | 0.000                                | 56.54                     | 0.107279  | 0.109701           | 0.112178             | 0.114710           | 0.117300           | 39.13   | 40.92 |
|  | 3136F1DL1              | 12/20/01             | 12/15/06              | 78.270   | 0.000                                | 82.15                     | 0.119241  | 0.122207           | 0.125246             | 0.128361           | 0.131554           | 43.56   | 45.75 |
|  | 3136F1EQ9              | 12/27/01             | 03/17/31              | 16.751   | 0.000                                | 21.96                     | 0.032099  | 0.033095           | 0.034122             | 0.035181           | 0.036274           | 11.95   | 12.70 |
|  | 3136F1KN9              | 01/29/02             | 02/01/09              | 87.729   | 0.000                                |                           | 0.071781  | 0.071462           | 0.045635             | 0.045506           | 0.040711           | 21.86   | 15.67 |
|  | 3136F1ME7              | 02/22/02             | 02/23/10*             | 99.480   | 4.000                                |                           | 0.007442  |                    |                      |                    |                    | .39*  |       |
|  | 3136F1MG2              | 02/08/02             | 01/31/07              | 78.566   | 0.000                                | 75.77                     | 0.114943  | 0.117761           | 0.120647             | 0.123605           | 0.126634           | 42.75   | 44.87 |
| Federal National<br>Mortgage Association | 3136F2B31              | 12/20/02             | 12/30/32              | 19.252   | 0.000                                | 11.20                     | 0.031474  | 0.032350           | 0.033249             | 0.034174           | 0.035125           | 11.49   | 12.14 |
|  | 3136F2B49              | 12/20/02             | 12/28/07              | 84.684   | 0.000                                | 29.39                     | 0.081213  | 0.082569           | 0.083947             | 0.085348           | 0.086772           | 29.49   | 30.48 |
|  | 3136F2C63              | 12/24/02             | 12/30/09              | 76.570   | 0.000                                | 30.29                     | 0.084920  | 0.086551           | 0.088213             | 0.089907           | 0.091634           | 30.87   | 32.06 |
|  | 3136F2C71              | 12/24/02             | 12/28/07              | 85.056   | 0.000                                | 28.48                     | 0.079487  | 0.080781           | 0.082097             | 0.083433           | 0.084792           | 28.86   | 29.80 |
|  | 3136F2FZ6              | 09/04/02             | 09/15/07              | 85.596   | 0.000                                |                           | 0.083067  | 0.081694           | 0.080295             | 0.078870           | 0.077419           | 29.36   | 28.34 |
|  | 3136F2KY3              | 09/19/02             | 09/14/07              | 84.258   | 0.000                                | 38.01                     | 0.083890  | 0.085343           | 0.086822             | 0.088326           | 0.089856           | 30.78   | 31.85 |
|  | 3136F2NT1              | 10/15/02             | 10/05/07              | 85.661   | 0.000                                | 32.94                     | 0.076937  | 0.078144           | 0.079369             | 0.080614           | 0.081879           | 28.12   | 29.01 |
|  | 3136F2W20              | 01/30/03             | 01/22/08              | 84.961   | 0.000                                | 25.98                     | 0.079132  | 0.080438           | 0.081765             | 0.083115           | 0.084487           | 29.14   | 30.11 |
| Federal National<br>Mortgage Association | 3136F3LA2              | 04/04/03             | 10/03/33              | 20.285   | 0.000                                | 8.04                      | 0.030651  | 0.031463           | 0.032297             | 0.033152           | 0.034031           | 11.33   | 11.93 |
|  | 3136F3QM1              | 04/28/03             | 04/22/08              | 85.266   | 0.000                                | 18.64                     | 0.077555  | 0.078805           | 0.080075             | 0.081366           | 0.082678           | 28.32   | 29.24 |
|  | 3136F3ZC3              | 06/09/03             | 12/15/33              | 23.674   | 0.000                                |                           | 0.032389  | 0.033167           | 0.033964             | 0.034780           | 0.035616           | 11.83   | 12.40 |
| Federal National<br>Mortgage Association | 3136F4R55              | 01/07/04             | 12/15/34              | 18.268   | 0.000                                |                           | 0.028268  | 0.028960           | 0.029767             | 0.030596           | 0.031448           | 10.16   | 10.89 |
|  | 3136F4WV2              | 12/15/03             | 12/15/09              | 99.125   | 3.000                                |                           | 0.009400  | 0.009558           | 0.009719             | 0.009883           | 0.010049           | 3.42  | 3.53  |

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## SECTION I-B

| Name of Issuer                           | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Federal National<br>Mortgage Association | 3136F5NZ0 | 04/01/04   | 04/01/07      | 93.380   | 0.000                      |                           |   | 0.059560           | 0.060244             | 0.060936           | 0.061635           | 16.14   | 21.94  |
|  | 3136F5XH9 | 05/04/04   | 05/04/07      | 90.900   | 0.000                      |                           |   | 0.080945           | 0.082243             | 0.083561           | 0.084901           | 19.26   | 30.00  |
| The Finova Group Inc.                    | 317928AA7 | 08/22/01   | 11/15/09      | 76.270   | 7.500                      |                           | 0.279398  | 0.256246           | 0.260250             | 0.264501           | 0.269016           | 95.54   | 94.86  |
| First Data Corporation                   | 319963AD6 | 02/28/01   | 03/01/08*     | 100.000  | VARIABLES                  |                           | 0.194301  | 0.196279           |                      |                    |                    | 12.05*  |        |
| Fleetwood Enterprises                    | 339077208 | 01/04/02   | 02/15/13*     | 100.000  | 9.500                      |                           | 0.263889  | 0.263889           |                      |                    |                    | 40.38*  |        |
| Fleetwood Enterprises                    | 339079204 | 12/14/01   | 02/15/13*     | 100.000  | 9.500                      |                           | 0.263889  | 0.263889           |                      |                    |                    | 31.14*  |        |
| Ford Motor Company                       | 345343206 | 12/01/02   | 12/31/25*     | 100.000  | 9.000                      |                           | 0.250000  |                    |                      |                    |                    | .25*  |        |
| Fremont General<br>Financing I           | 356905208 | 03/06/96   | 03/31/26      | 100.000  | 9.000                      |                           | 0.245902  | 0.245902           | 0.247253             | 0.245902           | 0.247253           | 90.13   | 90.00  |
| Gabelli Asset Management                 | 36239Y201 | 02/06/02   | 02/17/07      | 100.000  | VARIABLES                  |                           | 0.192925  | 0.193750           | 0.194602             | 0.194562           | 0.193600           | 69.83   | 69.92  |
|  | 36239YAA0 | 02/06/02   | 02/17/07      | 100.000  | VARIABLES                  |                           | 0.192925  | 0.193750           | 0.194602             | 0.194562           | 0.193600           | 69.83   | 69.92  |
| General Electric Capital<br>Corporation  | 36962FTD8 | 04/13/94   | 04/01/04      | 99.850   | VARIABLES                  |                           | 0.204834  |                    |                      |                    |                    | 18.44   |        |
|  | 36962FTF3 | 04/14/94   | 04/01/08      | 99.800   | VARIABLES                  |                           | 0.207858  | 0.207212           | 0.206543             | 0.205850           | 0.205131           | 74.59   | 74.10  |
| General Mills, Inc.                      | 370334AT1 | 10/28/02   | 10/28/22      | 67.165   | VARIABLES                  |                           | 0.134155  | 0.138670           | 0.143336             | 0.148159           | 0.153145           | 49.69   | 53.09  |
|  | 370334AU8 | 10/28/02   | 10/28/22      | 67.165   | VARIABLES                  |                           | 0.134155  | 0.138670           | 0.143336             | 0.148159           | 0.153145           | 49.69   | 53.09  |
| General Motors<br>Acceptance Corporation | 37042FCD8 | 12/12/96   | 12/15/06      | 51.935   | 0.000                      | 304.77                    | 0.151889  | 0.156943           | 0.162164             | 0.167560           | 0.173135           | 55.75   | 59.53  |
|  | 37042FCK2 | 12/19/96   | 12/15/06      | 51.453   | 0.000                      | 307.02                    | 0.153900  | 0.159105           | 0.164486             | 0.170049           | 0.175801           | 56.51   | 60.40  |
|  | 37042FDA3 | 01/16/97   | 01/15/07      | 50.115   | 0.000                      | 309.47                    | 0.153350  | 0.158741           | 0.164322             | 0.170099           | 0.176079           | 58.00   | 62.15  |
|  | 37042FDC9 | 01/16/97   | 01/15/12      | 34.258   | 0.000                      | 220.59                    | 0.110071  | 0.114073           | 0.118221             | 0.122519           | 0.126974           | 41.70   | 44.79  |
|  | 37042FMH8 | 09/30/97   | 09/15/07      | 52.157   | 0.000                      | 263.44                    | 0.142096  | 0.146816           | 0.151693             | 0.156732           | 0.161939           | 53.02   | 56.60  |
| General Motors Corp.                     | 370442AT2 | 03/20/96   | 03/15/36      | 19.874   | VARIABLES                  |                           | 0.080690  | 0.083950           | 0.087341             | 0.090869           | 0.094539           | 30.34   | 32.84  |
| Global Marine, Inc.                      | 379352AM9 | 06/23/00   | 06/23/20      | 49.960   | 0.000                      | 64.95                     | 0.054844  | 0.055804           | 0.056780             | 0.057774           | 0.058785           | 19.93   | 20.64  |
|  | 379352AN7 | 06/23/00   | 06/23/20      | 49.960   | 0.000                      | 64.95                     | 0.054844  | 0.055804           | 0.056780             | 0.057774           | 0.058785           | 19.93   | 20.64  |
| Globe Holdings, Inc.                     | 379432AA5 | 08/06/98   | 08/01/09      | 49.672   | VARIABLES                  |                           | 0.392402  | 0.392654           | 0.392922             | 0.393211           | 0.393519           | 141.39  | 141.59 |
|  | 379432AB3 | 08/06/98   | 08/01/09      | 49.672   | VARIABLES                  |                           | 0.392402  | 0.392654           | 0.392922             | 0.393211           | 0.393519           | 141.39  | 141.59 |
|  | 379432AC1 | 08/06/98   | 08/01/09      | 49.672   | VARIABLES                  |                           | 0.392402  | 0.392654           | 0.392922             | 0.393211           | 0.393519           | 141.39  | 141.59 |
|  | 379432AD9 | 08/06/98   | 08/01/09      | 49.672   | VARIABLES                  |                           | 0.392402  | 0.392654           | 0.392922             | 0.393211           | 0.393519           | 141.39  | 141.59 |
|  | 379432AE7 | 08/06/98   | 08/01/09      | 49.672   | VARIABLES                  |                           | 0.392402  | 0.392654           | 0.392922             | 0.393211           | 0.393519           | 141.39  | 141.59 |
|  | 379432AF4 | 08/06/98   | 08/01/09      | 49.672   | VARIABLES                  |                           | 0.392402  | 0.392654           | 0.392922             | 0.393211           | 0.393519           | 141.39  | 141.59 |
| Globix Corporation                       | 37957FAD3 | 04/23/02   | 05/01/08      | 100.000  | VARIABLES                  |                           | 0.304888  | 0.304825           | 0.304761             | 0.304698           | 0.304635           | 103.16  | 103.12 |
| Goldman Sachs Group, Inc.                | 38141G310 | 04/21/03   | 04/18/08      | 100.000  | 0.000                      |                           | 0.106087  | 0.108076           | 0.110103             | 0.112167           | 0.114270           | 38.84   | 40.31  |
|  | 38141G450 | 07/29/02   | 07/29/04      | 100.000  | 0.000                      |                           | 0.100632  | 0.102393           |                      |                    |                    | 21.25   |        |
|  | 38141G534 | 01/28/02   | 07/25/06      | 100.000  | 0.000                      |                           | 0.168917  | 0.173647           | 0.178509             | 0.183508           | 0.188646           | 63.16   | 66.74  |
|  | 38141GAG9 | 12/17/99   | 06/17/05      | 99.500   | 0.000                      |                           | 0.265954  | 0.275582           | 0.285558             |                    |                    | 97.75   | 47.40  |
|  | 38141GAH7 | 12/06/99   | 12/06/04      | 100.000  | 0.250                      |                           | 0.261265  | 0.270370           |                      |                    |                    | 89.16   |        |
|  | 38141GAJ3 | 01/13/00   | 01/13/07      | 100.000  | 0.500                      |                           | 0.273531  | 0.283501           | 0.293854             | 0.304605           | 0.315768           | 103.68  | 111.40 |
|  | 38141GAM6 | 03/22/00   | 03/22/07      | 99.000   | 0.250                      |                           | 0.281086  | 0.291864           | 0.303065             | 0.314707           | 0.326807           | 105.31  | 113.55 |
|  | 38141GAN4 | 05/09/00   | 05/09/04      | 100.000  | 0.000                      |                           | 0.286881  |                    |                      |                    |                    | 36.72   |        |

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## SECTION I-B

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|---------------------------|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|------|
|                           |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005 |
| Goldman Sachs Group, Inc. | 38141GAP9 | 05/25/00   | 05/25/07      | 99.000   | 1.000                                | 0.299420                  | 0.310847  | 0.322754           | 0.335162             | 0.348093           | 110.69             | 119.34  |      |
|                           | 38141GAR5 | 06/08/01   | 11/01/05      | 91.445   | VARIES                               | 0.169431                  | 0.174184  | 0.179076           | 0.184111             |                    | 62.43              | 54.63   |      |
|                           | 38141GAS3 | 07/25/01   | 10/26/07      | 90.813   | VARIES                               | 0.173950                  | 0.178831  | 0.183862           | 0.189047             | 0.194389           | 64.14              | 67.81   |      |
|                           | 38141GAT1 | 11/01/00   | 11/01/05      | 100.000  | 0.750                                | 0.241947                  | 0.249896  | 0.258131           | 0.266662             |                    | 89.50              | 78.97   |      |
|                           | 38141GAU8 | 11/07/00   | 11/07/05      | 100.000  | 0.250                                | 0.252349                  | 0.261383  | 0.270749           | 0.280459             |                    | 93.47              | 84.60   |      |
|                           | 38141GAX2 | 01/12/01   | 01/12/08      | 100.000  | 0.250                                | 0.218201                  | 0.225278  | 0.232592           | 0.240151             | 0.247963           | 82.26              | 87.69   |      |
|                           | 38141GAY0 | 01/16/01   | 01/16/08      | 100.000  | 0.250                                | 0.226954                  | 0.234577  | 0.242465           | 0.250625             | 0.259069           | 85.63              | 91.50   |      |
|                           | 38141GBB9 | 02/23/01   | 02/23/08      | 100.000  | 1.000                                | 0.214656                  | 0.220921  | 0.227396           | 0.234088             | 0.241005           | 80.03              | 84.81   |      |
|                           | 38141GBC7 | 05/17/01   | 05/17/08      | 100.000  | 0.000                                | 0.213754                  | 0.220755  | 0.227984           | 0.235451             | 0.243162           | 78.84              | 84.09   |      |
|                           | 38141GBD5 | 05/24/01   | 05/24/08      | 100.000  | 1.000                                | 0.212608                  | 0.218754  | 0.225104           | 0.231665             | 0.238444           | 78.11              | 82.71   |      |
|                           | 38141GBF0 | 07/12/01   | 07/12/08      | 100.000  | 3.500                                | 0.195275                  | 0.198511  | 0.201853           | 0.205306             | 0.208873           | 71.99              | 74.48   |      |
|                           | 38141GBG8 | 08/29/01   | 10/29/06      | 100.000  | 0.000                                | 0.176150                  | 0.181102  | 0.186194           | 0.191429             | 0.196811           | 64.93              | 68.63   |      |
|                           | 38141GBH6 | 09/04/01   | 09/04/08      | 100.000  | 3.500                                | 0.186434                  | 0.189260  | 0.192175           | 0.195183             | 0.198286           | 68.30              | 70.44   |      |
|                           | 38141GBJ2 | 10/05/01   | 10/05/08      | 100.000  | 3.000                                | 0.170369                  | 0.172891  | 0.175486           | 0.178156             | 0.180903           | 62.23              | 64.12   |      |
|                           | 38141GBK9 | 10/05/01   | 10/05/08      | 100.000  | 2.000                                | 0.173731                  | 0.177155  | 0.180679           | 0.184304             | 0.188035           | 63.76              | 66.33   |      |
|                           | 38141GBL7 | 10/16/01   | 09/04/08      | 100.000  | VARIES                               | 0.171720                  | 0.175071  | 0.178519           | 0.182067             | 0.185717           | 63.22              | 65.75   |      |
|                           | 38141GBM5 | 11/30/01   | 11/30/04      | 100.000  | 0.000                                | 0.138630                  | 0.141839  |                    |                      |                    | 46.89              |   |      |
|                           | 38141GBN3 | 10/30/01   | 10/05/08      | 101.920  | 2.000                                | 0.171269                  | 0.174528  | 0.177879           | 0.181325             | 0.184868           | 62.81              | 65.26   |      |
|                           | 38141GBP8 | 11/09/01   | 11/09/08      | 100.000  | 1.250                                | 0.176422                  | 0.180531  | 0.184760           | 0.189111             | 0.193588           | 64.69              | 67.76   |      |
|                           | 38141GBQ6 | 11/09/01   | 11/09/08      | 100.000  | 0.000                                | 0.180629                  | 0.185867  | 0.191257           | 0.196803             | 0.202511           | 66.52              | 70.44   |      |
|                           | 38141GBR4 | 12/13/01   | 12/13/04      | 100.000  | 1.000                                | 0.140562                  | 0.143213  |                    |                      |                    | 48.55              |   |      |
|                           | 38141GBV5 | 01/15/02   | 01/15/09      | 100.000  | 3.500                                | 0.171534                  | 0.173745  | 0.176021           | 0.178366             | 0.180780           | 62.90              | 64.58   |      |
|                           | 38141GBW3 | 02/01/02   | 02/01/12      | 100.000  | 0.000                                | 0.205449                  | 0.212331  | 0.219445           | 0.226796             | 0.234394           | 77.30              | 82.57   |      |
|                           | 38141GBX1 | 01/22/02   | 09/04/08      | 102.800  | 2.000                                | 0.183791                  | 0.187654  | 0.191633           | 0.195733             | 0.199955           | 67.78              | 70.70   |      |
|                           | 38141GBY9 | 02/08/02   | 02/08/09      | 100.000  | 1.000                                | 0.181175                  | 0.185815  | 0.190596           | 0.195521             | 0.200595           | 67.41              | 70.93   |      |
|                           | 38141GBZ6 | 02/12/02   | 02/12/09      | 100.000  | 2.000                                | 0.185028                  | 0.189074  | 0.193247           | 0.197550             | 0.201987           | 68.48              | 71.56   |      |
|                           | 38141GCA0 | 03/08/02   | 03/08/09      | 100.000  | 2.000                                | 0.190703                  | 0.195045  | 0.199526           | 0.204151             | 0.208924           | 70.43              | 73.72   |      |
|                           | 38141GCB8 | 04/08/02   | 04/08/12      | 100.000  | 2.000                                | 0.198040                  | 0.202777  | 0.207672           | 0.212730             | 0.217956           | 72.95              | 76.53   |      |
|                           | 38141GCC6 | 04/10/02   | 04/10/12      | 100.000  | 2.500                                | 0.198884                  | 0.203233  | 0.207729           | 0.212375             | 0.217177           | 73.10              | 76.38   |      |
|                           | 38141GCD4 | 04/29/02   | 04/29/12      | 100.000  | 3.500                                | 0.198882                  | 0.202344  | 0.205923           | 0.209624             | 0.213452           | 72.66              | 75.27   |      |
|                           | 38141GCE2 | 07/03/02   | 07/03/12      | 100.000  | 3.000                                | 0.182078                  | 0.185208  | 0.188437           | 0.191769             | 0.195206           | 67.24              | 69.64   |      |
|                           | 38141GCH5 | 08/27/02   | 08/27/09      | 100.000  | 0.000                                | 0.151285                  | 0.155200  | 0.159215           | 0.163335             | 0.167561           | 56.15              | 59.09   |      |
|                           | 38141GCI1 | 09/16/02   | 09/16/12      | 100.000  | 2.500                                | 0.160445                  | 0.162993  | 0.165613           | 0.168305             | 0.171073           | 58.76              | 60.68   |      |
|                           | 38141GCK8 | 10/28/02   | 10/28/12      | 100.000  | 3.000                                | 0.163574                  | 0.165873  | 0.168238           | 0.170670             | 0.173172           | 59.59              | 61.31   |      |
|                           | 38141GCL6 | 10/30/02   | 10/30/07      | 100.000  | 1.000                                | 0.120439                  | 0.122385  | 0.124372           | 0.126400             | 0.128471           | 43.95              | 45.39   |      |
|                           | 38141GCT9 | 02/11/03   | 02/11/10      | 100.000  | 0.500                                | 0.134748                  | 0.137619  | 0.140557           | 0.143565             | 0.146645           | 49.84              | 51.99   |      |
|                           | 38141GCV4 | 02/28/03   | 02/28/13      | 100.000  | 0.000                                | 0.145704                  | 0.147846  | 0.154182           | 0.155589             | 0.162256           | 54.76              | 57.53   |      |
|                           | 38141GCW2 | 02/27/03   | 02/27/13      | 100.000  | 0.500                                | 0.146382                  | 0.149793  | 0.153293           | 0.156882             | 0.160564           | 54.17              | 56.73   |      |
|                           | 38141GCX0 | 03/05/03   | 03/05/13      | 100.000  | 0.000                                | 0.143820                  | 0.147451  | 0.151174           | 0.154992             | 0.158905           | 53.28              | 56.01   |      |
|                           | 38141GCZ5 | 04/21/03   | 04/18/13      | 100.000  | 0.000                                | 0.146678                  | 0.150455  | 0.154329           | 0.158303             | 0.162379           | 54.04              | 56.86   |      |
|                           | 38141GDC5 | 04/21/03   | 04/21/13      | 100.000  | 2.250                                | 0.145130                  | 0.147258  | 0.149440           | 0.151679             | 0.153975           | 52.93              | 54.52   |      |
|                           | 38141GDD3 | 05/09/03   | 05/09/10      | 100.000  | 2.500                                | 0.116229                  | 0.117200  | 0.118191           | 0.119202             | 0.120234           | 42.12              | 42.84   |      |
|                           | 38141GDF8 | 05/30/03   | 05/30/13      | 100.000  | 0.000                                | 0.131589                  | 0.134635  | 0.137752           | 0.140941             | 0.144203           | 48.11              | 50.36   |      |

## SECTION I-B

| Name of Issuer                                  | CUSIP No.                 | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |        |
|---|---------------------------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|--------|
|   |                           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |        |
| Goldman Sachs Group, Inc.                       | 38141GDG6                 | 06/11/03   | 06/11/13      | 100.000  | 3.000                                |                           | 0.118793  | 0.119546           | 0.120316             | 0.121102           | 0.121904           | 42.93   | 43.49  |        |
|   | 38141GDH4                 | 06/20/03   | 06/20/13      | 100.000  | 0.250                                |                           | 0.123311  | 0.125842           | 0.128428             | 0.131070           | 0.133770           | 44.90   | 46.77  |        |
|   | 38141GDJ0                 | 07/08/03   | 07/08/10      | 100.000  | 0.000                                |                           | 0.115278  | 0.117670           | 0.120112             | 0.122604           | 0.125148           | 42.77   | 44.56  |        |
|   | 38141GDL5                 | 08/07/03   | 08/07/11      | 100.000  | 0.000                                |                           | 0.140556  | 0.144112           | 0.147758             | 0.151496           | 0.155329           | 52.28   | 54.96  |        |
|   | 38141GDM3                 | 08/04/03   | 08/04/10      | 100.000  | 0.000                                |                           | 0.141111  | 0.144695           | 0.148371             | 0.152139           | 0.156004           | 52.51   | 55.21  |        |
|   | 38141GDN1                 | 08/25/03   | 08/25/10      | 100.000  | 1.000                                |                           | 0.135278  | 0.137896           | 0.140577             | 0.143324           | 0.146137           | 49.84   | 51.80  |        |
|   | 38141GDP6                 | 08/28/03   | 08/28/10      | 100.000  | 1.500                                |                           | 0.137500  | 0.139872           | 0.142303             | 0.144793           | 0.147346           | 50.52   | 52.30  |        |
|   | 38141GDR2                 | 01/21/04   | 04/06/10      | 100.000  | 0.000                                |                           | 0.109500  | 0.110399           | 0.112575             | 0.114794           | 0.117057           | 37.65   | 41.31  |        |
|   | 38141GDS0                 | 04/13/04   | 06/13/11      | 100.000  | 0.000                                |                           | 0.129861  | 0.130873           | 0.133932             | 0.137063           | 0.140267           | 33.76   | 48.89  |        |
|   | 38141GDT8                 | 04/16/04   | 04/16/09      | 100.000  | 0.250                                |                           |   | 0.113195           | 0.115359             | 0.117568           | 0.119822           | 29.03   | 42.26  |        |
|   | Goldman Sachs Group, Inc. | 38143U457  | 04/16/04      | 10/16/11   | 100.000                              | 0.000                     |   |                    | 0.131556             | 0.134671           | 0.137860           | 0.141124  | 33.78  | 49.54  |
|   |                           | 38143U648  | 02/05/04      | 02/05/09   | 100.000                              | 0.000                     |   |                    | 0.105556             | 0.107561           | 0.109605           | 0.111687  | 34.70  | 39.69  |
|   |                           | 38143U739  | 12/24/03      | 12/24/07   | 100.000                              | 0.000                     |   | 0.096389           | 0.098062             | 0.099763           | 0.101494           | 0.103255  | 35.02  | 36.25  |
|   |                           | 38143U804  | 08/15/03      | 08/15/06   | 100.000                              | 0.000                     |   | 0.084722           | 0.086014             | 0.087326           | 0.088657           | 0.090010  | 31.09  | 32.04  |
| 38143U812                                       |                           | 11/28/03   | 11/29/07      | 100.000  | 0.000                                |                           | 0.100009  | 0.101809           | 0.103641             | 0.105507           | 0.107406           | 36.44   | 37.77  |        |
| 38143UAC5                                       |                           | 02/18/04   | 02/18/14      | 100.000  | 3.000                                |                           |   | 0.138889           | 0.140278             | 0.141701           | 0.143160           | 43.66   | 51.14  |        |
| 38143UAD3                                       |                           | 03/09/04   | 03/09/09      | 100.000  | 2.000                                |                           |   | 0.093056           | 0.093684             | 0.094322           | 0.094972           | 27.24   | 33.99  |        |
| 38143UAF8                                       |                           | 04/08/04   | 04/08/09      | 100.000  | 1.250                                |                           |   | 0.108889           | 0.110343             | 0.111825           | 0.113336           | 28.76   | 40.24  |        |
| 38143UAG6                                       |                           | 04/08/04   | 04/08/09      | 100.000  | 0.250                                |                           |   | 0.108889           | 0.110887             | 0.112924           | 0.115001           | 28.80   | 40.63  |        |
| 38143UAH4                                       |                           | 04/12/04   | 04/12/09      | 100.000  | 0.750                                |                           |   | 0.107500           | 0.109177             | 0.110886           | 0.112629           | 27.97   | 39.88  |        |
| 38143UAJ0                                       |                           | 04/12/04   | 04/12/09      | 100.000  | 0.250                                |                           |   | 0.107500           | 0.109446             | 0.111429           | 0.113451           | 28.00   | 40.07  |        |
| 38143UAK7                                       |                           | 09/21/04   | 09/21/09      | 100.000  | VARIABLES                            |                           |   |                    | 0.108885             | 0.110958           | 0.112550           | 10.89   | 39.94  |        |
| 38143UAL5                                       |                           | 05/20/04   | 05/20/14      | 100.000  | VARIABLES                            |                           |   | 0.165321           | 0.170241             | 0.174485           | 0.178855           | 36.74   | 62.40  |        |
| 38143UAM3                                       |                           | 06/11/04   | 06/11/09      | 100.000  | 0.000                                |                           |   | 0.134722           | 0.137989             | 0.141336           | 0.144763           | 27.01   | 50.41  |        |
| Graham Packaging Holdings, Inc.                 | 38143UAN1                 | 07/22/04   | 07/22/09      | 100.000  | 1.500                                |                           |   | 0.125000           | 0.126875             | 0.128792           | 19.88              | 45.94   |        |        |
|   | 38143UAP6                 | 07/23/04   | 07/23/09      | 100.000  | 1.500                                |                           |   | 0.125000           | 0.126875             | 0.128792           | 19.75              | 45.94   |        |        |
|   | 38143UAQ4                 | 09/10/04   | 09/10/11      | 100.000  | VARIABLES                            |                           |   | 0.126950           | 0.127382             | 0.128871           | 14.09              | 45.99   |        |        |
|   | 38143UAR2                 | 09/01/04   | 09/01/09      | 100.000  | 1.000                                |                           |   | 0.112500           | 0.114216             | 0.115966           | 13.50              | 41.22   |        |        |
|   | 38143UAT8                 | 09/20/04   | 09/20/11      | 100.000  | VARIABLES                            |                           |   | 0.123625           | 0.126292             | 0.128381           | 12.49              | 45.47   |        |        |
|   | Great Lakes Carbon Corp.  | 384703AB0  | 02/02/98      | 01/15/09   | 59.534                               | VARIABLES                 |   | 0.292146           | 0.295358             | 0.292149           | 0.296993           | 0.292152  | 107.51 | 107.51 |
|   |                           | 390559AC6  | 05/22/98      | 05/15/09   | 53.092                               | VARIABLES                 |   | 0.364572           | 0.364571             | 0.364570           | 0.364569           | 0.364568  | 131.25 | 131.25 |
|   |                           | 391164605  | 06/14/04      | 02/16/09   | 100.000                              | VARIABLES                 |   |                    | 0.139267             | 0.139450           | 0.139986           | 0.140536  | 27.46  | 50.45  |
|   | Great Plains Energy, Inc. | 391164AA8  | 06/14/04      | 02/16/09   | 100.000                              | VARIABLES                 |   |                    | 0.139267             | 0.139450           | 0.139986           | 0.140536  | 27.46  | 50.45  |
|   |                           | 39787MAA6  | 10/28/03      | 10/15/33   | 100.000                              | VARIABLES                 |   | 0.261114           | 0.266444             | 0.272439           | 0.278716           | 0.285288  | 95.82  | 100.18 |
| Grey Global Group, Inc.                         | 39787MAB4                 | 10/28/03   | 10/15/33      | 100.000  | VARIABLES                            |                           | 0.261133  | 0.266464           | 0.272460             | 0.278739           | 0.285312           | 95.83   | 100.19 |        |
|   | 398433AA0                 | 07/18/03   | 07/18/23      | 100.000  | VARIABLES                            |                           | 0.236121  | 0.241434           | 0.246973             | 0.252747           | 0.258767           | 87.73   | 91.87  |        |
| Griffon Corporation                             | 398433AB8                 | 07/18/03   | 07/18/23      | 100.000  | VARIABLES                            |                           | 0.236121  | 0.241434           | 0.246973             | 0.252747           | 0.258767           | 87.73   | 91.87  |        |
|   | 402040AC3                 | 06/13/03   | 07/15/13      | 100.000  | VARIABLES                            |                           | 0.236999  | 0.242348           | 0.247924             | 0.253738           | 0.259798           | 88.10   | 92.27  |        |
| Guitar Center, Inc.<br>H & E Equipment Services | 404085AD4                 | 06/17/02   | 06/15/13      | 80.016   | 12.500                               | 11.73                     | 0.024623  | 0.026654           | 0.028853             | 0.031232           | 0.033808           | 9.30  | 10.89  |        |
|   | 404085AE2                 | 06/17/02   | 06/15/13      | 80.016   | 12.500                               | 11.73                     | 0.024623  | 0.026654           | 0.028853             | 0.031232           | 0.033808           | 9.30  | 10.89  |        |
|   | 404085AF9                 | 06/17/02   | 06/15/13      | 80.016   | 12.500                               | 11.73                     | 0.024623  | 0.026654           | 0.028853             | 0.031232           | 0.033808           | 9.30  | 10.89  |        |
|   | 404085AG7                 | 06/17/02   | 06/15/13      | 80.016   | 12.500                               | 11.73                     | 0.024623  | 0.026654           | 0.028853             | 0.031232           | 0.033808           | 9.30  | 10.89  |        |

## SECTION I-B

| Name of Issuer   | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| H & E Equipment Services<br>HCA-Hospital Corporation<br>of America               | 404085AH5 | 06/17/02   | 06/15/13      | 80.016   | 12.500                               | 11.73                     | 0.024623  | 0.026654           | 0.028853             | 0.031232           | 0.033808           | 9.30  | 10.89  |
| HMP Equity Holdings Corp   | 404120AA5 | 04/01/91   | 07/01/05      | 101.750  | 17.500                               |                           | 0.492660  | 0.493243           | 0.493878             |                    |                    | 177.46  | 88.90  |
|  | 40425KAA6 | 05/09/03   | 05/15/08      | 32.580   | 0.000                                | 51.01                     | 0.240257  | 0.268665           | 0.300431             | 0.335953           | 0.375675           | 94.37   | 118.01 |
|  | 40425KAB4 | 05/09/03   | 05/15/08      | 32.580   | 0.000                                | 51.01                     | 0.240257  | 0.268665           | 0.300431             | 0.335953           | 0.375675           | 94.37   | 118.01 |
|  | 40425KAC2 | 05/09/03   | 05/15/08      | 32.580   | 0.000                                | 51.01                     | 0.240257  | 0.268665           | 0.300431             | 0.335953           | 0.375675           | 94.37   | 118.01 |
|  | 40425KAD0 | 05/09/03   | 05/15/08      | 32.580   | 0.000                                | 51.01                     | 0.240257  | 0.268665           | 0.300431             | 0.335953           | 0.375675           | 94.37   | 118.01 |
|  | 40425KAE8 | 05/09/03   | 05/15/08      | 32.580   | 0.000                                | 51.01                     | 0.240257  | 0.268665           | 0.300431             | 0.335953           | 0.375675           | 94.37   | 118.01 |
|  | 40425KAF5 | 05/09/03   | 05/15/08      | 32.580   | 0.000                                | 51.01                     | 0.240257  | 0.268665           | 0.300431             | 0.335953           | 0.375675           | 94.37   | 118.01 |
| HM Publishing Corp.  | 40425LAA4 | 10/03/03   | 10/15/13      | 56.960   | VARIES                               |                           | 0.182638  | 0.193139           | 0.204243             | 0.215986           | 0.228404           | 69.28   | 77.48  |
|  | 40425LAB2 | 10/03/03   | 10/15/13      | 56.960   | VARIES                               |                           | 0.182638  | 0.193139           | 0.204243             | 0.215986           | 0.228404           | 69.28   | 77.48  |
|  | 40425LAC0 | 10/03/03   | 10/15/13      | 56.960   | VARIES                               |                           | 0.182638  | 0.193139           | 0.204243             | 0.215986           | 0.228404           | 69.28   | 77.48  |
| Hallwood Group, Inc.<br>John Hancock Life<br>Insurance Company<br>Harrisburg, PA | 406364AH2 | 08/31/98   | 07/31/05*     | 91.625   | 10.000                               | 58.43                     | 0.039859  | 0.042212           | 0.044704             |                    |                    | 11.44*  |        |
|  | 41013MBT6 | 10/29/02   | 04/15/15      | 50.000   | 0.000                                | 33.75                     | 0.082642  | 0.084973           | 0.087369             | 0.089833           | 0.092367           | 30.53   | 32.28  |
|  | 414738NK6 | 12/28/95   | 04/01/04      | 59.389   | 0.000                                | 390.59                    | 0.172488  |                    |                      |                    |                    | 15.52   |        |
|  | 414738NL4 | 12/28/95   | 04/01/05      | 55.409   | 0.000                                | 369.42                    | 0.163548  | 0.168845           | 0.174315             |                    |                    | 60.80   | 15.69  |
|  | 414738NM2 | 12/28/95   | 04/01/06      | 51.318   | 0.000                                | 350.84                    | 0.156037  | 0.161193           | 0.166520             | 0.172022           | 0.177707           | 58.04   | 61.94  |
|  | 414738NN0 | 12/28/95   | 04/01/07      | 47.774   | 0.000                                | 330.36                    | 0.147242  | 0.152152           | 0.157225             | 0.162468           | 0.167885           | 54.79   | 58.50  |
|  | 414738NP5 | 12/28/95   | 04/01/08      | 44.423   | 0.000                                | 310.70                    | 0.138771  | 0.143440           | 0.148266             | 0.153254           | 0.158411           | 51.65   | 55.19  |
|  | 414738NQ3 | 12/28/95   | 04/01/09      | 41.259   | 0.000                                | 291.84                    | 0.130626  | 0.135060           | 0.139645             | 0.144385           | 0.149286           | 48.64   | 51.99  |
|  | 414738NR1 | 12/28/95   | 04/01/10      | 38.328   | 0.000                                | 273.66                    | 0.122706  | 0.126902           | 0.131241             | 0.135729           | 0.140370           | 45.70   | 48.88  |
|  | 414738NS9 | 12/28/95   | 04/01/11      | 35.259   | 0.000                                | 256.92                    | 0.115643  | 0.119661           | 0.123819             | 0.128121           | 0.132573           | 43.09   | 46.14  |
|  | 414738NT7 | 12/28/95   | 04/01/12      | 32.621   | 0.000                                | 240.33                    | 0.108406  | 0.112205           | 0.116137             | 0.120207           | 0.124420           | 40.41   | 43.29  |
|  | 414738NU4 | 12/28/95   | 04/01/13      | 30.247   | 0.000                                | 224.47                    | 0.101393  | 0.104967           | 0.108667             | 0.112497           | 0.116462           | 37.80   | 40.51  |
|  | 414738NV2 | 12/28/95   | 04/01/14      | 27.925   | 0.000                                | 209.50                    | 0.094834  | 0.098204           | 0.101695             | 0.105310           | 0.109054           | 35.36   | 37.92  |
|  | 414738NW0 | 12/28/95   | 04/01/15      | 25.992   | 0.000                                | 195.36                    | 0.088461  | 0.091610           | 0.094871             | 0.098248           | 0.101745           | 32.99   | 35.38  |
|  | 414738NX8 | 12/28/95   | 04/01/16      | 24.047   | 0.000                                | 182.04                    | 0.082548  | 0.085503           | 0.088564             | 0.091734           | 0.095018           | 30.79   | 33.03  |
|  | 414738NY6 | 12/28/95   | 04/01/17      | 22.322   | 0.000                                | 169.59                    | 0.076955  | 0.079718           | 0.082579             | 0.085543           | 0.088614           | 28.71   | 30.81  |
|  | 414738NZ3 | 12/28/95   | 04/01/18      | 20.535   | 0.000                                | 157.70                    | 0.071709  | 0.074304           | 0.076994             | 0.079781           | 0.082669           | 26.76   | 28.73  |
|  | 414738PA6 | 12/28/95   | 04/01/19      | 19.125   | 0.000                                | 146.87                    | 0.066786  | 0.069204           | 0.071709             | 0.074304           | 0.076994           | 24.92   | 26.76  |
| Hartford Financial<br>Services Group, Inc.                                       | 416515203 | 09/13/02   | 11/16/08      | 100.000  | VARIES                               |                           | 0.131490  | 0.131903           | 0.132327             | 0.132760           | 0.133203           | 47.45   | 47.76  |
|  | 416515401 | 09/13/02   | 11/16/08      | 100.000  | VARIES                               |                           | 0.131490  | 0.131903           | 0.132327             | 0.132760           | 0.133203           | 47.45   | 47.76  |
|  | 416515500 | 05/23/03   | 08/16/08      | 100.000  | VARIES                               |                           | 0.099805  | 0.100319           | 0.100843             | 0.101376           | 0.101918           | 36.16   | 36.54  |
|  | 416515AH7 | 05/23/03   | 08/16/08      | 100.000  | VARIES                               |                           | 0.099805  | 0.100319           | 0.100843             | 0.101376           | 0.101918           | 36.16   | 36.54  |
| Hasbro, Inc.   | 418056AM9 | 11/30/01   | 12/01/21      | 100.000  | VARIES                               |                           | 0.255642  | 0.263027           | 0.270716             | 0.278722           | 0.287057           | 93.81   | 99.39  |
|  | 418056AN7 | 11/30/01   | 12/01/21      | 100.000  | VARIES                               |                           | 0.255642  | 0.263027           | 0.270716             | 0.278722           | 0.287057           | 93.81   | 99.39  |
| Hawk Corporation   | 420089AD6 | 10/23/02   | 12/01/06      | 100.000  | 12.000                               |                           | 0.335667  | 0.335808           | 0.335957             | 0.336115           | 0.336283           | 120.87  | 120.98 |
| Headwaters, Inc.   | 42210PAA0 | 06/01/04   | 06/01/16      | 100.000  | VARIES                               |                           |   | 0.222222           | 0.227916             | 0.233838           | 0.239997           | 46.84   | 83.48  |
|  | 42210PAB8 | 06/01/04   | 06/01/16      | 100.000  | VARIES                               |                           |   | 0.222222           | 0.227916             | 0.233838           | 0.239997           | 46.84   | 83.48  |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer  | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|---|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|   |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| City of Hoboken   | 434110QH8 | 08/28/03   | 04/01/27      | 19.107   | 0.000                      | 4.68                      | 0.038142  | 0.039504           | 0.040914             | 0.042375           | 0.043888           | 14.23   | 15.26  |
|   | 434110QJ4 | 08/28/03   | 04/01/28      | 17.813   | 0.000                      | 4.37                      | 0.035559  | 0.036828           | 0.038143             | 0.039504           | 0.040915           | 13.26   | 14.23  |
|   | 434110QK1 | 08/28/03   | 04/01/29      | 16.606   | 0.000                      | 4.07                      | 0.033149  | 0.034333           | 0.035558             | 0.036828           | 0.038143           | 12.36   | 13.26  |
|   | 434110QL9 | 08/28/03   | 04/01/30      | 15.481   | 0.000                      | 3.79                      | 0.030904  | 0.032007           | 0.033149             | 0.034333           | 0.035558           | 11.53   | 12.36  |
|   | 434110QM7 | 08/28/03   | 04/01/31      | 14.432   | 0.000                      | 3.54                      | 0.028810  | 0.029838           | 0.030904             | 0.032007           | 0.033149           | 10.75   | 11.53  |
|   | 434110QN5 | 08/28/03   | 04/01/32      | 13.454   | 0.000                      | 3.30                      | 0.026858  | 0.027817           | 0.028810             | 0.029838           | 0.030903           | 10.02   | 10.74  |
| Hollywood Casino<br>Shreveport  | 434110QP0 | 08/28/03   | 04/01/33      | 12.543   | 0.000                      | 3.07                      | 0.025039  | 0.025933           | 0.026858             | 0.027817           | 0.028810           | 9.34  | 10.02  |
|   | 43613PAA1 | 08/10/99   | 08/01/06      | 100.000  | VARIABLES                  |                           | 0.385850  | 0.387524           | 0.389311             | 0.391218           | 0.386415           | 139.73  | 140.06 |
| Horace Mann Educators<br>Corporation  | 43613PAB9 | 08/10/99   | 08/01/06      | 100.000  | VARIABLES                  |                           | 0.385850  | 0.387524           | 0.389311             | 0.391218           | 0.386415           | 139.73  | 140.06 |
|   | 43613PAC7 | 08/10/99   | 08/01/06      | 100.000  | VARIABLES                  |                           | 0.385850  | 0.387524           | 0.389311             | 0.391218           | 0.386415           | 139.73  | 140.06 |
|   | 43613PAE3 | 06/15/01   | 08/01/06      | 103.000  | VARIABLES                  |                           | 0.376200  | 0.376900           | 0.377700             | 0.377800           | 0.377000           | 135.78  | 135.89 |
| Horizon PCS, Inc.   | 440327AF1 | 05/14/02   | 05/14/32      | 47.500   | 1.426                      |                           | 0.096370  | 0.098325           | 0.100347             | 0.102439           | 0.104603           | 35.23   | 36.70  |
|   | 440327AG9 | 05/14/02   | 05/14/32      | 47.500   | 1.426                      |                           | 0.096370  | 0.098325           | 0.100347             | 0.102439           | 0.104603           | 35.23   | 36.70  |
| Host Marriott Corp.   | 44043UAA8 | 09/26/00   | 10/01/10      | 43.889   | VARIABLES                  |                           | 0.304088  | 0.328081           | 0.353967             | 0.381895           | 0.412026           | 118.28  | 137.68 |
|   | 44043UAB6 | 09/26/00   | 10/01/10      | 43.889   | VARIABLES                  |                           | 0.304088  | 0.328081           | 0.353967             | 0.381895           | 0.412026           | 118.28  | 137.68 |
|   | 44043UAC4 | 09/26/00   | 10/01/10      | 43.889   | VARIABLES                  |                           | 0.304088  | 0.328081           | 0.353967             | 0.381895           | 0.412026           | 118.28  | 137.68 |
|   | 44043UAD2 | 09/26/00   | 10/01/10      | 43.889   | VARIABLES                  |                           | 0.304088  | 0.328081           | 0.353967             | 0.381895           | 0.412026           | 118.28  | 137.68 |
|   | 44043UAE0 | 09/26/00   | 10/01/10      | 43.889   | VARIABLES                  |                           | 0.304088  | 0.328081           | 0.353967             | 0.381895           | 0.412026           | 118.28  | 137.68 |
|   | 44043UAF7 | 09/26/00   | 10/01/10      | 43.889   | VARIABLES                  |                           | 0.304088  | 0.328081           | 0.353967             | 0.381895           | 0.412026           | 118.28  | 137.68 |
| Household Finance Corp.   | 441079209 | 12/02/96   | 12/02/26      | 100.000  | 6.750                      |                           | 0.187500  | 0.187500           | 0.187500             | 0.187500           | 0.187500           | 67.50   | 67.50  |
|   | 441079308 | 12/02/96   | 12/02/26      | 100.000  | 6.750                      |                           | 0.187500  | 0.187500           | 0.187500             | 0.187500           | 0.187500           | 67.50   | 67.50  |
|   | 441079407 | 05/19/97   | 12/02/26      | 100.000  | 6.750                      |                           | 0.187500  | 0.187500           | 0.187500             | 0.187500           | 0.187500           | 67.50   | 67.50  |
| IFT Financing I   | 441815677 | 10/30/02   | 02/15/08      | 94.200   | VARIABLES                  |                           | 0.291567  | 0.294062           | 0.296693             | 0.299470           | 0.302399           | 106.11  | 108.09 |
|   | 441815AQ0 | 10/30/02   | 02/15/08      | 94.200   | VARIABLES                  |                           | 0.291567  | 0.294062           | 0.296693             | 0.299470           | 0.302399           | 106.11  | 108.09 |
| ICON Fitness Corporation  | 449516202 | 11/01/96   | 09/03/16      | 100.000  | 6.500                      |                           | 0.178571  | 0.176630           | 0.179558             | 0.176630           | 0.179558           | 65.12   | 65.00  |
|   | 449516301 | 11/01/96   | 09/03/16      | 100.000  | 6.500                      |                           | 0.178571  | 0.176630           | 0.179558             | 0.176630           | 0.179558           | 65.12   | 65.00  |
|   | 451039AB7 | 11/20/96   | 11/15/06      | 50.931   | VARIABLES                  |                           | 0.388873  | 0.388872           | 0.388871             | 0.388870           | 0.388868           | 139.99  | 139.99 |
|   | 452092CK3 | 12/20/02   | 12/15/10      | 97.480   | 11.500                     | 2.10                      | 0.006033  | 0.006395           | 0.006816             | 0.007185           | 0.007658           | 2.29  | 2.57   |
| Illinois Power Company  | 452092CL1 | 12/20/02   | 12/15/10      | 97.480   | 11.500                     | 2.10                      | 0.006134  | 0.006502           | 0.006892             | 0.007305           | 0.007744           | 2.29  | 2.57   |
|   | 452092CM9 | 12/20/02   | 12/15/10      | 97.480   | 11.500                     | 2.10                      | 0.006134  | 0.006502           | 0.006892             | 0.007305           | 0.007744           | 2.29  | 2.57   |
|   | 453838500 | 12/18/96   | 12/31/26      | 100.000  | 9.250                      |                           | 0.256944  | 0.256944           | 0.256944             | 0.256944           | 0.256944           | 92.50   | 92.50  |
| Insilco Holdings Co.  | 457661AA4 | 08/17/98   | 08/15/08      | 49.411   | VARIABLES                  |                           | 0.393842  | 0.394198           | 0.394579             | 0.394988           | 0.395425           | 141.95  | 142.24 |
|   | 457661AB2 | 08/17/98   | 08/15/08      | 49.411   | VARIABLES                  |                           | 0.393842  | 0.394198           | 0.394579             | 0.394988           | 0.395425           | 141.95  | 142.24 |
|   | 457661AC0 | 08/17/98   | 08/15/08      | 49.411   | VARIABLES                  |                           | 0.393842  | 0.394198           | 0.394579             | 0.394988           | 0.395425           | 141.95  | 142.24 |
| Insignia Financing I<br>Intel Corporation<br>Intermedia<br>Communications, Inc. | 45766X304 | 11/01/96   | 09/30/16      | 100.000  | 6.500                      |                           | 0.177596  | 0.177596           | 0.178571             | 0.177596           | 0.178571           | 65.09   | 65.00  |
|   | 458140AB6 | 04/30/01   | 02/01/04      | 106.500  | 0.000                      |                           | 0.183751  |                    |                      |                    |                    | 5.51  |        |
| Intel Corporation<br>Intermedia<br>Communications, Inc.                         | 458801BA4 | 02/24/99   | 03/01/09      | 55.057   | VARIABLES                  |                           | 0.320631  | 0.340268           | 0.340268             | 0.340267           | 0.340266           | 121.32  | 122.50 |
|   | 458801BB2 | 02/24/99   | 03/01/09      | 55.057   | VARIABLES                  |                           | 0.320631  | 0.340268           | 0.340268             | 0.340267           | 0.340266           | 121.32  | 122.50 |

## SECTION I-B

| Name of Issuer                                    | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |      |        |        |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|------|--------|--------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005 |        |        |
| International Bank for<br>Reconstruction          | 459056FY8 | 03/06/85   | 02/15/04      | 11.605   | 0.000                                | 870.44                    | 0.300248  |                    |                      |                    |                    |   |      | 13.51  |        |
|   | 459056FZ5 | 03/06/85   | 08/15/04      | 10.963   | 0.000                                | 822.36                    | 0.283670  | 0.303558           |                      |                    |                    |   |      | 68.01  |        |
|   | 459056GA9 | 03/06/85   | 02/15/05      | 10.357   | 0.000                                | 776.93                    | 0.268001  | 0.286791           | 0.300262             |                    |                    |   |      | 105.99 | 13.51  |
|   | 459056GB7 | 03/06/85   | 08/15/05      | 9.785  | 0.000                                | 734.00                    | 0.253192  | 0.270944           | 0.283671             | 0.305236           |                    |   |      | 100.14 | 68.01  |
|   | 459056GC5 | 03/06/85   | 02/15/06      | 9.429  | 0.000                                | 693.18                    | 0.237722  | 0.254268           | 0.266087             | 0.286180           | 0.297836           |   |      | 93.96  | 105.17 |
|   | 459056GD3 | 03/06/85   | 08/15/06      | 8.912  | 0.000                                | 655.19                    | 0.224696  | 0.240336           | 0.251507             | 0.270500           | 0.281517           |   |      | 88.81  | 99.41  |
|   | 459056GE1 | 03/06/85   | 02/15/07      | 8.423  | 0.000                                | 619.28                    | 0.212386  | 0.227170           | 0.237729             | 0.255682           | 0.266096           |   |      | 83.95  | 93.96  |
|   | 459056GF8 | 03/06/85   | 08/15/07      | 7.962  | 0.000                                | 585.34                    | 0.200743  | 0.214716           | 0.224696             | 0.241664           | 0.251507           |   |      | 79.34  | 88.81  |
|   | 459056GG6 | 03/06/85   | 02/15/08      | 7.690  | 0.000                                | 554.06                    | 0.188911  | 0.201965           | 0.211253             | 0.227099           | 0.236238           |   |      | 74.62  | 83.45  |
|   | 459056GH4 | 03/06/85   | 08/15/08      | 7.272  | 0.000                                | 523.95                    | 0.178642  | 0.190987           | 0.199770             | 0.214755           | 0.223397           |   |      | 70.57  | 78.91  |
|   | 459056GJ0 | 03/06/85   | 02/15/09      | 6.955  | 0.000                                | 496.05                    | 0.168635  | 0.180246           | 0.188490             | 0.202581           | 0.210683           |   |      | 66.59  | 74.43  |
|   | 459056GK7 | 03/06/85   | 08/15/09      | 6.732  | 0.000                                | 470.50                    | 0.159014  | 0.169882           | 0.177569             | 0.190753           | 0.198289           |   |      | 62.76  | 70.08  |
|   | 459056GL5 | 03/06/85   | 02/15/10      | 6.446  | 0.000                                | 445.96                    | 0.150276  | 0.160509           | 0.167732             | 0.180144           | 0.187216           |   |      | 59.29  | 66.18  |
|   | 459056GM3 | 03/06/85   | 08/15/10      | 6.175  | 0.000                                | 422.89                    | 0.142083  | 0.151722           | 0.158512             | 0.170201           | 0.176842           |   |      | 56.04  | 62.52  |
|   | 459056GN1 | 03/06/85   | 02/15/11      | 5.992  | 0.000                                | 402.03                    | 0.134272  | 0.143313           | 0.149656             | 0.160616           | 0.166803           |   |      | 52.93  | 58.99  |
|   | 459056GP6 | 03/06/85   | 08/15/11      | 5.676  | 0.000                                | 380.81                    | 0.127183  | 0.135747           | 0.141755             | 0.152136           | 0.157996           |   |      | 50.13  | 55.88  |
|   | 459056GQ4 | 03/06/85   | 02/15/12      | 5.445  | 0.000                                | 361.60                    | 0.120413  | 0.128490           | 0.134146             | 0.143935           | 0.149445           |   |      | 47.45  | 52.86  |
|   | 459056GR2 | 03/06/85   | 08/15/12      | 5.159  | 0.000                                | 342.60                    | 0.114083  | 0.121736           | 0.127093             | 0.136368           | 0.141588           |   |      | 44.96  | 50.08  |
|   | 459056GS0 | 03/06/85   | 02/15/13      | 5.019  | 0.000                                | 326.52                    | 0.108080  | 0.115276           | 0.120293             | 0.129010           | 0.133884           |   |      | 42.56  | 47.37  |
|   | 459056GT8 | 03/06/85   | 08/15/13      | 4.757  | 0.000                                | 309.49                    | 0.102447  | 0.109268           | 0.114023             | 0.122287           | 0.126907           |   |      | 40.35  | 44.91  |
|   | 459056GU5 | 03/06/85   | 02/15/14      | 4.634  | 0.000                                | 295.36                    | 0.097187  | 0.103609           | 0.108067             | 0.115844           | 0.120164           |   |      | 38.25  | 42.53  |
|   | 459056GV3 | 03/06/85   | 08/15/14      | 4.395  | 0.000                                | 280.11                    | 0.092166  | 0.098255           | 0.102483             | 0.109858           | 0.113955           |   |      | 36.28  | 40.34  |
|   | 459056GW1 | 03/06/85   | 02/15/15      | 4.349  | 0.000                                | 268.71                    | 0.087622  | 0.093345           | 0.097292             | 0.104220           | 0.108030           |   |      | 34.46  | 38.26  |
|   | 459056HY6 | 01/07/86   | 02/15/16      | 5.299  | 0.000                                | 253.50                    | 0.080247  | 0.085185           | 0.088471             | 0.094434           | 0.097539           |   |      | 31.41  | 34.63  |
|   | 459056JB4 | 01/07/86   | 02/15/04      | 15.412   | 0.000                                | 833.57                    | 0.273502  |                    |                      |                    |                    |   |      | 12.31  |        |
|   | 459056JC2 | 01/07/86   | 02/15/05      | 13.899   | 0.000                                | 751.79                    | 0.246674  | 0.262600           | 0.273510             |                    |                    |   |      | 96.91  | 12.31  |
|   | 459056JD0 | 01/07/86   | 02/15/06      | 12.535   | 0.000                                | 678.03                    | 0.222472  | 0.236836           | 0.246676             | 0.264053           | 0.273513           |   |      | 87.40  | 96.91  |
|   | 459056JE8 | 01/07/86   | 02/15/07      | 11.305   | 0.000                                | 611.50                    | 0.200643  | 0.213598           | 0.222472             | 0.238145           | 0.246676           |   |      | 78.83  | 87.40  |
|   | 459056JF5 | 01/07/86   | 02/15/08      | 10.303   | 0.000                                | 551.70                    | 0.180489  | 0.192097           | 0.200031             | 0.214072           | 0.221689           |   |      | 70.89  | 78.56  |
|   | 459056JG3 | 01/07/86   | 02/15/09      | 9.297  | 0.000                                | 497.80                    | 0.162855  | 0.173328           | 0.180487             | 0.193156           | 0.200028           |   |      | 63.96  | 70.89  |
|   | 459056JH1 | 01/07/86   | 02/15/10      | 8.388  | 0.000                                | 449.17                    | 0.146947  | 0.156398           | 0.162858             | 0.174289           | 0.180491           |   |      | 57.71  | 63.96  |
|   | 459056JJ7 | 01/07/86   | 02/15/11      | 7.569  | 0.000                                | 405.29                    | 0.132591  | 0.141118           | 0.146946             | 0.157261           | 0.162856           |   |      | 52.08  | 57.71  |
|   | 459056JK4 | 01/07/86   | 02/15/12      | 6.915  | 0.000                                | 366.52                    | 0.119552  | 0.127210           | 0.132433             | 0.141695           | 0.146701           |   |      | 46.94  | 52.00  |
|   | 459056JL2 | 01/07/86   | 02/15/13      | 6.323  | 0.000                                | 331.77                    | 0.107896  | 0.114781           | 0.119465             | 0.127789           | 0.132273           |   |      | 42.35  | 46.89  |
|   | 459056JM0 | 01/07/86   | 02/15/14      | 5.865  | 0.000                                | 301.54                    | 0.097483  | 0.103654           | 0.107833             | 0.115293           | 0.119281           |   |      | 38.24  | 42.30  |
|   | 459056JN8 | 01/07/86   | 02/15/15      | 5.604  | 0.000                                | 276.54                    | 0.088336  | 0.093838           | 0.097528             | 0.104176           | 0.107678           |   |      | 34.61  | 38.21  |
| International Finance<br>Corporation              | 45950K209 | 12/08/03   | 12/08/10      | 100.000  | 0.000                                |                           | 0.109467  | 0.111624           | 0.113824             | 0.116066           | 0.118353           |   |      | 39.90  | 41.48  |
| International Minerals &<br>Chemicals Corporation | 459884AH5 | 11/14/88   | 11/14/05      | 26.355   | 0.000                                | 600.27                    | 0.187870  | 0.193261           | 0.204323             | 0.209031           |                    |   |      | 70.54  | 65.64  |
| International Game Tech                           | 459902AK8 | 01/29/03   | 01/29/33      | 59.291   | 0.000                                |                           | 0.132586  | 0.137724           | 0.143061             | 0.148604           | 0.154363           |   |      | 50.25  | 54.22  |
|   | 459902AL6 | 01/29/03   | 01/29/33      | 59.291   | 0.000                                |                           | 0.132586  | 0.137724           | 0.143061             | 0.148604           | 0.154363           |   |      | 50.25  | 54.22  |



## SECTION I-B

| Name of Issuer                         | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Ionica, PLC.                           | 462213AK5 | 03/19/97   | 05/01/07      | 47.688   | VARIABLES                  |                           | 0.416653  | 0.416652           | 0.416651             | 0.416650           | 0.416649           | 149.99  | 149.99 |
|  | 462213AL3 | 03/19/97   | 05/01/07      | 47.688   | VARIABLES                  |                           | 0.416653  | 0.416652           | 0.416651             | 0.416650           | 0.416649           | 149.99  | 149.99 |
| JDS Uniphase Corporation               | 46612JAA9 | 10/31/03   | 11/15/10      | 98.000   | 0.000                      | .48                       | 0.007817  | 0.007828           | 0.007839             | 0.007850           | 0.007862           | 2.82  | 2.83   |
|  | 46612JAB7 | 10/31/03   | 11/15/10      | 98.000   | 0.000                      | .48                       | 0.007817  | 0.007828           | 0.007839             | 0.007850           | 0.007862           | 2.82  | 2.83   |
| JL French Automotive<br>Castings, Inc. | 46620QAC9 | 12/27/02   | 12/31/07      | 97.410   | 12.000                     |                           | 0.522652  | 0.539867           | 0.558647             | 0.579135           | 0.601486           | 191.29  | 204.84 |
| JP Morgan Chase & Co.                  | 46625HAQ3 | 11/26/02   | 11/26/07      | 100.000  | 0.000                      |                           | 0.104824  | 0.106731           | 0.108674             | 0.110652           | 0.112666           | 38.21   | 39.62  |
|  | 46625HAU4 | 03/12/03   | 03/12/08      | 100.000  | 0.000                      |                           | 0.090631  | 0.092087           | 0.093565             | 0.095067           | 0.096594           | 33.21   | 34.28  |
|  | 46625HAY6 | 09/18/03   | 09/22/08      | 100.000  | 0.000                      |                           | 0.105649  | 0.107657           | 0.109704             | 0.111789           | 0.113914           | 38.80   | 40.29  |
|  | 46625HAZ3 | 10/30/03   | 10/30/08      | 100.000  | 0.000                      |                           | 0.105046  | 0.107032           | 0.109056             | 0.111118           | 0.113219           | 38.42   | 39.89  |
|  | 46625HBB5 | 12/17/03   | 01/21/09      | 100.000  | 0.000                      |                           | 0.105781  | 0.106161           | 0.108183             | 0.110243           | 0.112342           | 38.53   | 39.98  |
|  | 46625HBG4 | 03/31/04   | 03/31/09      | 100.000  | 0.000                      |                           |   | 0.093311           | 0.094878             | 0.096472           | 0.098092           | 25.43   | 34.74  |
|  | 46625HBT6 | 06/25/04   | 07/07/09      | 100.000  | 0.000                      |                           |   | 0.131957           | 0.132166             | 0.135305           | 0.138519           | 24.58   | 49.25  |
|  | 46625HBU3 | 09/21/04   | 09/21/09      | 100.000  | 0.000                      |                           |   |                    | 0.111230             | 0.113457           | 0.115728           | 11.12   | 40.89  |
| Jackson, TN                            | 468826GP1 | 07/09/98   | 07/01/12      | 40.347   | 0.000                      | 172.36                    | 0.105569  | 0.109052           | 0.112651             | 0.116368           |                    | 38.63   | 41.22  |
| Jacobs Entertainment                   | 469815AA2 | 02/08/02   | 02/01/09      | 96.040   | 11.875                     | 7.65                      | 0.012295  | 0.013078           | 0.013912             | 0.014799           | 0.015742           | 4.81  | 5.44   |
|  | 469815AB0 | 02/08/02   | 02/01/09      | 96.040   | 11.875                     | 7.65                      | 0.012295  | 0.013078           | 0.013912             | 0.014799           | 0.015742           | 4.81  | 5.44   |
| Jersey & Greene Counties               | 476538CP6 | 06/26/03   | 02/01/05      | 100.000  | 0.000                      |                           | 0.064010  | 0.064746           | 0.065490             |                    |                    | 23.40   | 1.96   |
|  | 476538CQ4 | 06/26/03   | 02/01/06      | 100.000  | 0.000                      |                           | 0.075182  | 0.076197           | 0.077225             | 0.078267           | 0.079324           | 27.55   | 28.30  |
|  | 476538CR2 | 06/26/03   | 02/01/07      | 100.000  | 0.000                      |                           | 0.090545  | 0.092016           | 0.093511             | 0.095030           | 0.096574           | 33.31   | 34.40  |
|  | 476538CS0 | 06/26/03   | 02/01/08      | 100.000  | 0.000                      |                           | 0.105927  | 0.107939           | 0.109989             | 0.112079           | 0.114208           | 39.11   | 40.61  |
| Josephine County, OR                   | 480890AA0 | 10/30/01   | 06/01/17      | 36.621   | 0.000                      | 55.01                     | 0.076219  | 0.078715           | 0.081293             | 0.083955           | 0.086705           | 28.04   | 29.91  |
|  | 480890AB8 | 10/30/01   | 06/01/18      | 33.518   | 0.000                      | 51.57                     | 0.071576  | 0.073974           | 0.076452             | 0.079013           | 0.081659           | 26.35   | 28.14  |
|  | 480890AD4 | 10/30/01   | 06/01/04      | 89.354   | 0.000                      | 88.53                     | 0.119565  |                    |                      |                    |                    | 17.93   |        |
|  | 480890AE2 | 10/30/01   | 06/01/05      | 84.358   | 0.000                      | 91.48                     | 0.124149  | 0.127128           | 0.130178             |                    |                    | 45.41   | 19.53  |
|  | 480890AF9 | 10/30/01   | 06/01/06      | 80.090   | 0.000                      | 88.75                     | 0.120580  | 0.123534           | 0.126560             | 0.129660           | 0.132836           | 44.12   | 46.31  |
|  | 480890AG7 | 10/30/01   | 06/01/07      | 74.256   | 0.000                      | 91.06                     | 0.124463  | 0.127823           | 0.131273             | 0.134817           | 0.138457           | 45.62   | 48.11  |
|  | 480890AH5 | 10/30/01   | 06/01/08      | 69.953   | 0.000                      | 87.45                     | 0.119667  | 0.122958           | 0.126339             | 0.129812           | 0.133382           | 43.87   | 46.32  |
|  | 480890AJ1 | 10/30/01   | 06/01/09      | 65.529   | 0.000                      | 84.26                     | 0.115511  | 0.118774           | 0.122129             | 0.125578           | 0.129125           | 42.37   | 44.80  |
|  | 480890AK8 | 10/30/01   | 06/01/10      | 61.462   | 0.000                      | 80.50                     | 0.110487  | 0.113663           | 0.116931             | 0.120292           | 0.123750           | 40.54   | 42.90  |
|  | 480890AL6 | 10/30/01   | 06/01/11      | 57.805   | 0.000                      | 76.40                     | 0.104923  | 0.107966           | 0.111096             | 0.114318           | 0.117633           | 38.51   | 40.77  |
|  | 480890AM4 | 10/30/01   | 06/01/12      | 54.034   | 0.000                      | 72.71                     | 0.099973  | 0.102922           | 0.105958             | 0.109084           | 0.112301           | 36.70   | 38.90  |
|  | 480890AN2 | 10/30/01   | 06/01/13      | 50.411   | 0.000                      | 69.05                     | 0.095045  | 0.097896           | 0.100833             | 0.103857           | 0.106973           | 34.90   | 37.03  |
|  | 480890AP7 | 10/30/01   | 06/01/14      | 46.941   | 0.000                      | 65.42                     | 0.090158  | 0.092908           | 0.095741             | 0.098661           | 0.101670           | 33.12   | 35.17  |
|  | 480890AQ5 | 10/30/01   | 06/01/15      | 43.624   | 0.000                      | 61.85                     | 0.085336  | 0.087981           | 0.090708             | 0.093520           | 0.096419           | 31.36   | 33.33  |
|  | 480890AR3 | 10/30/01   | 06/01/16      | 40.464   | 0.000                      | 58.34                     | 0.080594  | 0.083132           | 0.085751             | 0.088451           | 0.091238           | 29.63   | 31.52  |
| Jostens Holding Corp.                  | 481086AA4 | 12/02/03   | 12/01/13      | 60.682   | VARIABLES                  |                           | 0.172774  | 0.181580           | 0.190885             | 0.200668           | 0.210952           | 64.33   | 71.08  |
|  | 481086AB2 | 12/02/03   | 12/01/13      | 60.682   | VARIABLES                  |                           | 0.172774  | 0.181580           | 0.190885             | 0.200668           | 0.210952           | 64.33   | 71.08  |
|  | 481086AC0 | 12/02/03   | 12/01/13      | 60.682   | VARIABLES                  |                           | 0.172774  | 0.181580           | 0.190885             | 0.200668           | 0.210952           | 64.33   | 71.08  |
| Jostens, Inc.                          | 481088AB8 | 05/10/00   | 05/01/10      | 91.173   | 12.750                     | 19.37                     | 0.019041  | 0.020417           | 0.021892             | 0.023473           | 0.025169           | 7.27  | 8.36   |
|  | 481088AC6 | 05/10/00   | 05/01/10      | 91.173   | 12.750                     | 19.37                     | 0.019041  | 0.020417           | 0.021892             | 0.023473           | 0.025169           | 7.27  | 8.36   |
|  | 481088AD4 | 05/10/00   | 05/01/10      | 91.173   | 12.750                     | 19.37                     | 0.019041  | 0.020417           | 0.021892             | 0.023473           | 0.025169           | 7.27  | 8.36   |
|  | 481088AE2 | 05/10/00   | 05/01/10      | 91.173   | 12.750                     | 19.37                     | 0.019041  | 0.020417           | 0.021892             | 0.023473           | 0.025169           | 7.27  | 8.36   |

## SECTION I-B

| Name of Issuer  | CUSIP No.   | Issue Date   | Maturity Date  | Issue Price<br>(Percent of<br>Principal<br>Amount)                 | Annual<br>Stated<br>Interest<br>Rate                        | Total<br>OID to<br>1/1/03                                   | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period            |  |  |  |  | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |  |
|---|---|--|--|--|---|---|--|--|--|--|--|---|--|
|   |   |  |  |  |   |   | 2004 1st<br>Period   | 2004 2nd<br>Period   | 2004 3rd<br>2005 1st   | 2005 2nd<br>Period   | 2005 3rd<br>Period   | 2004  | 2005   |
| Jostens, Inc<br>Kanawha, Charleston,<br>Putnam, Huntington WV<br>Kaydon Corporation | 481088AF9<br>483685AA1<br>486587AA6<br>486587AB4  | 05/10/00<br>07/20/93<br>05/23/03<br>05/23/03                                     | 05/01/10<br>12/01/16<br>05/23/23<br>05/23/23                                     | 91.173<br>20.038<br>100.000<br>100.000                             | 12.750<br>0.000<br>VARIES<br>VARIES                         | 19.37<br>210.86   | 0.019041<br>0.079496<br>0.241522<br>0.241521                                     | 0.020417<br>0.082278<br>0.247066<br>0.247066                                     | 0.021892<br>0.085157<br>0.252846<br>0.252846                         | 0.023473<br>0.088138<br>0.258873<br>0.258872                         | 0.025169<br>0.091222<br>0.265155<br>0.265154                         | 7.27<br>29.29<br>88.38<br>88.38                                 | 8.36<br>31.38<br>92.58<br>92.58                    |
| Kendall, Kane and Will<br>Counties, IL  | 488764NN7<br>488764NP2<br>488764NQ0<br>488764NR8<br>488764NS6<br>488764NT4              | 04/22/03<br>04/22/03<br>04/22/03<br>04/22/03<br>04/22/03<br>04/22/03             | 10/01/08<br>10/01/09<br>10/01/10<br>10/01/11<br>10/01/12<br>10/01/13             | 105.843<br>105.260<br>100.839<br>106.125<br>100.093<br>100.778     | VARIES<br>VARIES<br>VARIES<br>VARIES<br>VARIES<br>VARIES    |   | 0.113440<br>0.120735<br>0.124463<br>0.138563<br>0.135689<br>0.140007             | 0.115592<br>0.123184<br>0.127176<br>0.141755<br>0.138932<br>0.143434             | 0.110085<br>0.117450<br>0.121986<br>0.134737<br>0.132941<br>0.137010 | 0.109538<br>0.117016<br>0.121920<br>0.134321<br>0.132932<br>0.136964 | 0.108981<br>0.116572<br>0.121853<br>0.133896<br>0.132922<br>0.136917 | 40.92<br>43.61<br>45.07<br>50.11<br>49.18<br>50.75              | 39.43<br>42.12<br>43.89<br>48.35<br>47.86<br>49.31 |
| Keyspan Corporation   | 493337W407<br>493337WAE0  | 05/06/02<br>05/06/02   | 05/16/08<br>05/16/08   | 100.000<br>100.000   | VARIES<br>VARIES  |   | 0.158667<br>0.158667   | 0.159304<br>0.159304   | 0.159959<br>0.159959   | 0.160044<br>0.160044   | 0.159543<br>0.159543   | 57.29<br>57.29  | 57.58<br>57.58                                     |
| LaSalle & DeKalb<br>Counties, Illinois  | 504238AW6<br>504238AX4  | 09/04/03<br>09/04/03   | 12/30/05<br>12/30/06   | 101.029<br>100.029   | VARIES<br>VARIES  |   | 0.078682<br>0.097726   | 0.079775<br>0.099426   | 0.077546<br>0.096656   | 0.077369<br>0.096646   |  | 28.52<br>35.49  | 27.81<br>34.79                                     |
| LaSalle County, IL  | 504570DA7<br>504570DB5<br>504570DC3   | 04/01/04<br>04/01/04<br>04/01/04   | 12/01/05<br>12/01/06<br>12/01/07   | 96.342<br>103.959<br>104.125                                       | 0.000<br>VARIES<br>VARIES                                   |   | 0.060150<br>0.076817<br>0.088668   | 0.060376<br>0.077158<br>0.089121   | 0.061055<br>0.078184<br>0.090487                                     | 0.061741<br>0.079224<br>0.091874                                     | 0.075044<br>0.087179   | 16.31<br>20.84<br>24.08   | 20.27<br>28.24<br>32.73                            |
| LaSalle County, IL  | 504592AK2<br>504592AL0<br>504592AM8<br>504592AN6  | 04/16/03<br>04/16/03<br>06/19/03<br>06/19/03                                     | 12/01/04<br>12/01/05<br>12/01/05<br>12/01/06                                     | 103.837<br>105.089<br>103.742<br>104.790                           | 0.000<br>VARIES<br>VARIES<br>VARIES                         |   | 0.074097<br>0.087636<br>0.069085<br>0.075900                                     | 0.075034<br>0.088928<br>0.069905<br>0.076878                                     | 0.083484<br>0.082688<br>0.066879<br>0.073573                         | 0.082688<br>0.066388<br>0.073089                                     | 0.072599   | 24.62<br>31.66<br>24.95<br>27.43                                | 27.41<br>21.98<br>26.37                            |
| LaSalle County, IL  | 504597AP0<br>504597AQ8<br>504597AR6<br>504597AS4<br>504597AT2                           | 11/17/03<br>11/17/03<br>11/17/03<br>11/17/03<br>11/17/03                         | 12/01/04<br>12/01/05<br>12/01/06<br>12/01/07<br>12/01/08                         | 103.347<br>105.154<br>105.821<br>105.602<br>105.395                | 0.000<br>VARIES<br>VARIES<br>VARIES<br>VARIES               |   | 0.062257<br>0.081227<br>0.099514<br>0.115541<br>0.127103                         | 0.062932<br>0.082355<br>0.101196<br>0.117813<br>0.129857                         | 0.079069<br>0.078122<br>0.097464<br>0.113739<br>0.125498             | 0.078122<br>0.096599<br>0.113026<br>0.112299<br>0.124907             | 0.112299<br>0.112299<br>0.124303                                     | 20.67<br>29.38<br>36.07<br>41.95<br>46.20                       | 25.92<br>34.88<br>40.77<br>45.04                   |
| Lake County, IL<br>School District No.187   | 509262CP4<br>509262CQ2<br>509262CR0<br>509262CS8<br>509262CT6<br>509262CU3<br>509262CV1 | 04/09/03<br>04/09/03<br>04/09/03<br>04/09/03<br>04/09/03<br>04/09/03<br>04/09/03 | 01/01/05<br>01/01/06<br>01/01/07<br>01/01/08<br>01/01/09<br>01/01/10<br>01/01/21 | 95.798<br>92.198<br>87.867<br>83.406<br>78.814<br>74.126<br>35.244 | 0.000<br>0.000<br>0.000<br>0.000<br>0.000<br>0.000<br>0.000 | 17.49<br>20.22<br>22.50<br>23.66<br>24.24<br>24.44<br>15.45 | 0.067713<br>0.078496<br>0.087590<br>0.092301<br>0.094758<br>0.095696<br>0.061004 | 0.068559<br>0.079673<br>0.089122<br>0.094089<br>0.096748<br>0.097849<br>0.062824 | 0.080868<br>0.090681<br>0.095911<br>0.098779<br>0.100050<br>0.100050 | 0.082080<br>0.092268<br>0.097769<br>0.100853<br>0.102301             | 0.066631   | 24.53<br>28.47<br>31.81<br>33.55<br>34.47<br>34.84<br>22.29     | 29.33<br>32.93<br>34.86<br>35.93<br>36.42<br>23.64 |
| Lakeway Municipal<br>Utility District   | 512503NR0<br>512503NS8  | 07/17/98<br>07/17/98   | 09/01/04<br>09/01/05   | 68.241<br>63.714   | 0.000<br>0.000  | 276.95<br>262.87  | 0.165418<br>0.157351   | 0.170661<br>0.162409   | 0.167630<br>0.167630   | 0.173018   |  | 40.64<br>58.79  | 41.20  |
| Lee & Ogle Counties, IL   | 523372AC4<br>523372AD2<br>523372AE0   | 07/02/03<br>07/02/03<br>07/02/03   | 04/01/05<br>04/01/06<br>04/01/07   | 100.286<br>100.261<br>100.510                                      | VARIES<br>VARIES<br>VARIES                                  |   | 0.066755<br>0.076695<br>0.095245   | 0.067551<br>0.077743<br>0.096856   | 0.066214<br>0.076053<br>0.094237                                     | 0.076029<br>0.076005<br>0.094186                                     | 0.076005<br>0.094135   | 24.13<br>27.74<br>34.49   | 5.96<br>27.37<br>33.91                             |

## SECTION I-B

| Name of Issuer                    | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |      |
|-----------------------------------|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|------|
|                                   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005 |
| Lee & Ogle Counties, IL           | 523372AF7 | 07/02/03   | 04/01/08      | 100.396  | VARIABLES                            | 0.109306                  | 0.111428  | 0.108077           | 0.108045             | 0.108012           | 39.62              | 38.90   |      |
|                                   | 523372AG5 | 07/02/03   | 04/01/09      | 100.704  | VARIABLES                            | 0.119621                  | 0.122152  | 0.118118           | 0.118060             | 0.118002           | 43.38              | 42.50   |      |
|                                   | 523372AH3 | 07/02/03   | 04/01/10      | 101.077  | VARIABLES                            | 0.127241                  | 0.130092  | 0.125514           | 0.125432             | 0.125348           | 46.16              | 45.16   |      |
| Lehman Brothers<br>Holdings, Inc. | 524908779 | 02/05/02   | 02/05/07      | 100.000  | 0.000                                | 0.170624                  | 0.175445  | 0.180401           | 0.185497             | 0.190737           | 63.72              | 67.37   |      |
|                                   | 524908CH1 | 02/24/00   | 02/24/07      | 100.000  | 0.250                                | 0.297180                  | 0.309007  | 0.321316           | 0.334126             | 0.347459           | 112.18             | 121.30  |      |
|                                   | 524908CS7 | 11/14/00   | 11/14/07      | 100.000  | 0.250                                | 0.268659                  | 0.278801  | 0.289335           | 0.300278             | 0.311645           | 99.51              | 107.18  |      |
|                                   | 524908CT5 | 11/14/00   | 11/14/07      | 100.000  | 0.250                                | 0.268659                  | 0.278801  | 0.289335           | 0.300278             | 0.311645           | 99.51              | 107.18  |      |
|                                   | 524908CU2 | 01/05/01   | 01/05/06      | 100.000  | 0.250                                | 0.224514                  | 0.234681  | 0.240013           | 0.252285             | 0.256616           | 86.81              | 92.81   |      |
|                                   | 524908CZ1 | 02/26/01   | 02/27/06      | 100.000  | 0.250                                | 0.156153                  | 0.159881  | 0.163702           | 0.167619             | 0.171634           | 57.82              | 60.62   |      |
|                                   | 524908DB3 | 04/26/01   | 04/26/04      | 100.000  | 0.000                                | 0.189532                  |   |                    |                      |                    | 21.80              |   |      |
|                                   | 524908DC1 | 04/26/01   | 04/26/04      | 100.000  | 0.000                                | 0.189533                  |   |                    |                      |                    | 21.80              |   |      |
|                                   | 524908DH0 | 06/01/01   | 06/01/08      | 100.000  | 0.250                                | 0.220227                  | 0.227429  | 0.234874           | 0.242571             | 0.250527           | 81.02              | 86.41   |      |
|                                   | 524908DK3 | 06/29/01   | 12/29/04      | 100.000  | 0.000                                | 0.177137                  | 0.182061  |                    |                      |                    | 64.30              |   |      |
|                                   | 524908DL1 | 07/03/01   | 07/03/04      | 100.000  | 0.000                                | 0.171149                  | 0.175877  |                    |                      |                    | 32.00              |   |      |
|                                   | 524908DN7 | 07/03/01   | 07/03/06      | 100.000  | 0.250                                | 0.180998                  | 0.186076  | 0.191303           | 0.196681             | 0.202217           | 67.91              | 71.78   |      |
|                                   | 524908DU1 | 10/02/01   | 07/02/06      | 100.000  | 0.000                                | 0.171286                  | 0.176080  | 0.181009           | 0.186075             | 0.191283           | 64.27              | 67.91   |      |
|                                   | 524908DW7 | 12/26/01   | 12/26/06      | 100.000  | 0.000                                | 0.178900                  | 0.184044  | 0.189335           | 0.194778             | 0.200378           | 65.38              | 69.20   |      |
|                                   | 524908EC0 | 03/26/02   | 04/01/22*     | 100.000  | VARIABLES                            | 0.131029                  |   |                    |                      |                    | 11.79*             |   |      |
|                                   | 524908ED8 | 04/30/02   | 04/30/05      | 100.000  | 0.000                                | 0.144762                  | 0.148272  | 0.151868           |                      |                    | 53.18              | 18.07   |      |
|                                   | 524908EE6 | 07/02/02   | 07/02/05      | 100.000  | 0.000                                | 0.124640                  | 0.127319  | 0.130057           | 0.132853             |                    | 46.32              | 24.04   |      |
|                                   | 524908EF3 | 06/19/02   | 06/19/09      | 100.000  | 0.250                                | 0.136309                  | 0.139284  | 0.142328           | 0.145442             | 0.148628           | 49.68              | 51.87   |      |
|                                   | 524908EK2 | 08/05/02   | 08/05/07      | 100.000  | 0.000                                | 0.145918                  | 0.149566  | 0.153305           | 0.157137             | 0.161066           | 54.27              | 57.01   |      |
|                                   | 524908EN6 | 08/05/02   | 08/05/08      | 100.000  | 0.000                                | 0.153589                  | 0.157621  | 0.161758           | 0.166004             | 0.170362           | 57.21              | 60.25   |      |
|                                   | 524908EP1 | 09/27/02   | 09/27/07      | 100.000  | 0.000                                | 0.115598                  | 0.117910  | 0.120268           | 0.122673             | 0.125127           | 42.47              | 44.19   |      |
|                                   | 524908ES5 | 10/02/02   | 10/02/07      | 100.000  | 0.250                                | 0.085641                  | 0.086821  | 0.088019           | 0.089236             | 0.090470           | 31.25              | 32.12   |      |
|                                   | 524908FB1 | 12/11/02   | 12/11/07      | 100.000  | 0.625                                | 0.120881                  | 0.123055  | 0.125275           | 0.127541             | 0.129854           | 44.00              | 45.60   |      |
| 524908FJ4                         | 04/29/03  | 04/29/10   | 100.000       | 0.000  | 0.124913                             | 0.127661                  | 0.130469  | 0.133340           | 0.136273             | 45.81              | 47.85              |   |      |
| 524908FL9                         | 05/01/03  | 05/01/10   | 100.000       | 0.250  | 0.124758                             | 0.127350                  | 0.129999  | 0.132706           | 0.135473             | 45.69              | 47.62              |   |      |
| 524908FN5                         | 05/08/03  | 05/08/10   | 100.000       | 0.250  | 0.120416                             | 0.122827                  | 0.125289  | 0.127804           | 0.130373             | 44.04              | 45.83              |   |      |
| 524908FP0                         | 05/13/03  | 05/13/10   | 100.000       | 0.250  | 0.118970                             | 0.121322                  | 0.123724  | 0.126176           | 0.128680             | 43.48              | 45.22              |   |      |
| 524908FR6                         | 05/27/03  | 05/27/08   | 100.000       | 0.250  | 0.086195                             | 0.087407                  | 0.088638  | 0.089888           | 0.091157             | 31.33              | 32.22              |   |      |
| 524908JE1                         | 09/10/03  | 06/10/10   | 100.000       | 0.000  | 0.128082                             | 0.131001                  | 0.133988  | 0.137042           | 0.140166             | 46.76              | 48.92              |   |      |
| 524908JJ0                         | 10/09/03  | 10/09/10   | 100.000       | 1.600  | 0.119721                             | 0.121343                  | 0.123000  | 0.124693           | 0.126422             | 43.66              | 44.87              |   |      |
| 524908JK7                         | 11/06/03  | 11/06/09   | 100.000       | 0.000  | 0.117501                             | 0.119986                  | 0.122524  | 0.125115           | 0.127762             | 43.02              | 44.86              |   |      |
| 524908LS7                         | 02/11/04  | 02/11/11   | 100.000       | 0.750  |                                      | 0.120001                  | 0.122143  | 0.124332           | 0.126567             | 38.70              | 44.98              |   |      |
| Lehman Brother<br>Holdings, Inc.  | 52517PAE1 | 10/15/93   | 10/15/23      | 100.000  | VARIABLES                            | 0.209432                  | 0.209247  | 0.209056           | 0.208858             | 0.208654           | 75.33              | 75.19   |      |
|                                   | 52517PEV9 | 07/07/95   | 07/07/05      | 100.000  | VARIABLES                            | 0.026069                  | 0.025699  | 0.025314           | 0.024916             |                    | 9.19               | 4.64  |      |
|                                   | 52517PTE1 | 01/16/03   | 01/16/13      | 100.000  | 0.000                                | 0.144497                  | 0.149870  | 0.152083           | 0.158611             | 0.160068           | 55.15              | 58.04   |      |
|                                   | 52517PTG6 | 01/30/03   | 01/30/13      | 100.000  | 0.000                                | 0.118583                  | 0.122447  | 0.123704           | 0.128440             | 0.129045           | 44.90              | 46.84   |      |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                    | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|-----------------------------------|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|                                   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Lehman Brothers<br>Holdings, Inc. | 52517PTH4 | 01/30/03   | 01/30/13*     | 100.000  | 0.000                                | 0.118583                  | 0.122447  | 0.123704           |                      |                    |                    | 37.11*  |        |
|                                   | 52517PTP6 | 02/18/03   | 02/18/08      | 100.000  | 0.000                                | 0.115721                  | 0.119433  | 0.120599           | 0.125155             | 0.125682           |                    | 43.69   | 45.53  |
|                                   | 52517PUB5 | 05/01/03   | 05/01/15*     | 100.000  | VARIES                               | 0.143390                  | 0.138360  |                    |                      |                    |                    | 42.81*  |        |
|                                   | 52517PUD1 | 05/21/03   | 05/21/15      | 100.000  | VARIES                               | 0.143390                  | 0.138360  | 0.137031           | 0.131137             | 0.129492           |                    | 51.29   | 48.62  |
|                                   | 52517PUH2 | 06/12/03   | 06/12/13      | 100.000  | VARIES                               | 0.124109                  | 0.122566  | 0.121651           | 0.119371             | 0.118365           |                    | 45.09   | 43.92  |
|                                   | 52517PUK5 | 05/23/03   | 05/23/13      | 100.000  | VARIES                               | 0.118934                  | 0.117097  | 0.118473           | 0.115973             | 0.117306           |                    | 43.17   | 42.74  |
|                                   | 52517PUL3 | 06/12/03   | 06/12/18      | 100.000  | VARIES                               | 0.143183                  | 0.142997  | 0.143590           | 0.142610             | 0.142470           |                    | 52.38   | 52.21  |
|                                   | 52517PUP4 | 07/03/03   | 07/03/18      | 100.000  | VARIES                               | 0.128944                  | 0.128566  | 0.125350           | 0.125535             | 0.121583           |                    | 46.47   | 45.10  |
|                                   | 52517PUR0 | 07/17/03   | 07/17/15      | 100.000  | VARIES                               | 0.119489                  | 0.119079  | 0.116043           | 0.116157             | 0.112444           |                    | 43.08   | 41.77  |
|                                   | 52517PUS8 | 06/24/03   | 06/24/08      | 100.000  | 0.250                                | 0.081624                  | 0.082706  | 0.083805           | 0.084920             | 0.086050           |                    | 29.59   | 30.39  |
|                                   | 52517PUT6 | 07/16/03   | 01/16/09      | 100.000  | VARIES                               | 0.090203                  | 0.090428  | 0.088674           | 0.089348             | 0.087095           |                    | 32.80   | 32.22  |
|                                   | 52517PUW9 | 07/30/03   | 07/30/07      | 100.000  | VARIES                               | 0.085593                  | 0.086101  | 0.084730           | 0.085686             | 0.083840           |                    | 31.29   | 30.96  |
|                                   | 52517PUX7 | 08/07/03   | 08/07/08      | 100.000  | VARIES                               | 0.108696                  | 0.109135  | 0.107186           | 0.108173             | 0.105616           |                    | 39.64   | 39.07  |
|                                   | 52517PUY5 | 08/05/03   | 08/05/13      | 100.000  | VARIES                               | 0.142579                  | 0.143243  | 0.140769           | 0.142146             | 0.138863           |                    | 52.04   | 51.35  |
|                                   | 52517PUZ2 | 08/28/03   | 08/28/09*     | 100.000  | VARIES                               | 0.122253                  |   |                    |                      |                    |                    | 7.09*   |        |
|                                   | 52517PVC2 | 08/27/03   | 08/27/10      | 100.000  | 0.250                                | 0.130556                  | 0.133461  | 0.136434           | 0.139477             | 0.142592           |                    | 48.25   | 50.43  |
|                                   | 52517PVE8 | 09/25/03   | 09/25/10      | 100.000  | 0.250                                | 0.121945                  | 0.124470  | 0.127049           | 0.129686             | 0.132380           |                    | 44.84   | 46.72  |
|                                   | 52517PVF5 | 10/22/03   | 10/22/13*     | 100.000  | VARIES                               | 0.150095                  |   |                    |                      |                    |                    | 3.15*   |        |
|                                   | 52517PVG3 | 09/30/03   | 09/30/10      | 100.000  | 0.250                                | 0.119721                  | 0.122152  | 0.124634           | 0.127170             | 0.129761           |                    | 43.98   | 45.79  |
|                                   | 52517PVH1 | 10/30/03   | 10/30/18*     | 100.000  | 7.250                                | 0.155507                  | 0.154295  |                    |                      |                    |                    | 46.90*  |        |
|                                   | 52517PVK4 | 10/30/03   | 10/30/13      | 100.000  | VARIES                               | 0.167493                  | 0.164253  | 0.161797           | 0.163090             |                    |                    | 60.35   | 49.10  |
|                                   | 52517PVN8 | 12/17/03   | 12/17/18      | 100.000  | VARIES                               | 0.164013                  | 0.165492  | 0.167932           | 0.168583             | 0.171134           |                    | 60.36   | 61.46  |
|                                   | 52517PVR9 | 01/13/04   | 01/13/11      | 100.000  | 0.250                                |                           | 0.121668  | 0.124181           | 0.126748             | 0.129372           |                    | 42.76   | 46.04  |
|                                   | 52517PVX6 | 03/16/04   | 03/16/07      | 100.000  | VARIES                               |                           | 0.076082  | 0.076831           | 0.075067             | 0.075784           |                    | 22.22   | 27.61  |
|                                   | 52517PVY4 | 03/26/04   | 03/26/14      | 100.000  | VARIES                               |                           | 0.137429  | 0.139049           | 0.136118             | 0.137507           |                    | 38.77   | 50.06  |
|                                   | 52517PWB3 | 04/08/04   | 04/08/14      | 100.000  | VARIES                               |                           | 0.132431  | 0.129727           | 0.126186             | 0.124628           |                    | 35.26   | 46.27  |
|                                   | 52517PWC1 | 04/08/04   | 04/08/11      | 100.000  | VARIES                               |                           | 0.115528  | 0.113566           | 0.110308             | 0.108496           |                    | 30.79   | 40.42  |
|                                   | 52517PWR8 | 05/13/04   | 09/16/10      | 90.250   | 1.000                                |                           | 0.121112  | 0.122652           | 0.124944             | 0.127291           |                    | 27.78   | 45.05  |
|                                   | 52517PWU1 | 06/22/04   | 06/22/09*     | 100.000  | VARIES                               |                           | 0.140941  |                    |                      |                    |                    | 12.97*  |        |
|                                   | 52517PWW7 | 07/15/04   | 07/15/14*     | 100.000  | VARIES                               |                           |   | 0.154633           |                      |                    |                    | 14.23*  |        |
|                                   | 52517PWX5 | 07/07/04   | 07/07/11      | 100.000  | 0.250                                |                           |   | 0.140277           | 0.143644             | 0.147095           |                    | 24.41   | 52.29  |
|                                   | 52517PWY3 | 07/29/04   | 07/29/14      | 100.000  | VARIES                               |                           |   | 0.148574           | 0.148558             | 0.143631           |                    | 23.18   | 53.46  |
|                                   | 52517PXA4 | 08/12/04   | 08/12/11      | 100.000  | VARIES                               |                           |   | 0.136675           | 0.137919             | 0.134503           |                    | 19.41   | 49.80  |
|                                   | 52517PXB2 | 08/20/04   | 08/20/09      | 100.000  | VARIES                               |                           |   | 0.127677           | 0.127001             | 0.122120           |                    | 17.11   | 45.74  |
|                                   | 52517PXC0 | 08/26/04   | 08/26/14      | 100.000  | VARIES                               |                           |   | 0.152050           | 0.150780             | 0.144488           |                    | 19.46   | 54.30  |
|                                   | 52517PXE6 | 08/30/04   | 08/30/19      | 100.000  | VARIES                               |                           |   | 0.158129           | 0.156286             | 0.156133           |                    | 19.61   | 57.13  |
|                                   | 52517PXF3 | 09/15/04   | 09/15/14      | 100.000  | VARIES                               |                           |   | 0.146292           | 0.141242             | 0.140436           |                    | 15.80   | 51.83  |
|                                   | 52517PXG1 | 09/15/04   | 09/15/14      | 100.000  | VARIES                               |                           |   | 0.146292           | 0.141242             | 0.140436           |                    | 15.80   | 51.83  |
| Level 3 Communications            | 52729NAD2 | 12/02/98   | 12/01/08      | 59.966   | VARIES                               | 0.291664                  | 0.291664  | 0.291664           | 0.291664             | 0.291664           |                    | 105.00  | 105.00 |
|                                   | 52729NAE0 | 12/02/98   | 12/01/08      | 59.966   | VARIES                               | 0.291664                  | 0.291664  | 0.291664           | 0.291664             | 0.291664           |                    | 105.00  | 105.00 |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                         | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Level 3 Communications                 | 52729NAF7 | 12/02/98   | 12/01/08      | 59.966   | VARIABLES                            |                           | 0.291664  | 0.291664           | 0.291664             | 0.291664           | 0.291664           | 105.00  | 105.00 |
|  | 52729NAR1 | 02/29/00   | 03/15/10      | 53.308   | VARIABLES                            |                           | 0.296579  | 0.315669           | 0.335987             | 0.357613           | 0.357612           | 114.38  | 127.14 |
| Liberty Media Corp.                    | 530715AF8 | 11/16/99   | 11/15/29      | 100.000  | 4.000                                |                           | 0.311832  | 0.320934           | 0.330448             | 0.340394           | 0.350791           | 114.75  | 121.69 |
|  | 530715AG6 | 11/16/99   | 11/15/29      | 100.000  | 4.000                                |                           | 0.311832  | 0.320934           | 0.330448             | 0.340394           | 0.350791           | 114.75  | 121.69 |
|  | 530715AK7 | 02/10/00   | 02/15/30      | 100.000  | 3.750                                |                           | 0.322270  | 0.332553           | 0.343321             | 0.354597           | 0.366405           | 120.73  | 128.76 |
|  | 530715AL5 | 02/10/00   | 02/15/30      | 100.000  | 3.750                                |                           | 0.322270  | 0.332553           | 0.343321             | 0.354597           | 0.366405           | 120.73  | 128.76 |
|  | 530715AM3 | 01/11/01   | 01/15/31      | 100.000  | 3.500                                |                           | 0.307632  | 0.317626           | 0.328095             | 0.339061           | 0.350548           | 115.94  | 123.82 |
|  | 530715AN1 | 01/11/01   | 01/15/31      | 100.000  | 3.500                                |                           | 0.307632  | 0.317626           | 0.328095             | 0.339061           | 0.350548           | 115.94  | 123.82 |
|  | 530715AP6 | 03/08/01   | 03/15/31      | 100.000  | 3.250                                |                           | 0.345430  | 0.358660           | 0.372575             | 0.387211           | 0.402607           | 129.61  | 139.94 |
|  | 530715AQ4 | 03/08/01   | 03/15/31      | 100.000  | 3.250                                |                           | 0.345430  | 0.358660           | 0.372575             | 0.387211           | 0.402607           | 129.61  | 139.94 |
|  | 530715AR2 | 03/08/01   | 03/15/31      | 100.000  | 3.250                                |                           | 0.345430  | 0.358660           | 0.372575             | 0.387211           | 0.402607           | 129.61  | 139.94 |
| Liberty Media Corp.                    | 530718AB1 | 03/26/03   | 03/30/23      | 98.500   | 0.750                                |                           | 0.157032  | 0.160846           | 0.164767             | 0.168797           | 0.172941           | 57.92   | 60.79  |
|  | 530718AF2 | 03/26/03   | 03/30/23      | 98.500   | 0.750                                |                           | 0.157032  | 0.160846           | 0.164767             | 0.168797           | 0.172941           | 57.92   | 60.79  |
| Lin Television Corp.                   | 532776AD3 | 06/14/01   | 01/15/08      | 96.288   | 8.000                                | 11.95                     | 0.013924  | 0.014693           | 0.015169             | 0.016096           | 0.016526           | 5.45  | 5.94   |
|  | 532776AE1 | 06/14/01   | 01/15/08      | 96.288   | 8.000                                | 11.95                     | 0.013924  | 0.014693           | 0.015169             | 0.016096           | 0.016526           | 5.45  | 5.94   |
|  | 532776AF8 | 06/14/01   | 01/15/08      | 96.288   | 8.000                                | 11.95                     | 0.013924  | 0.014693           | 0.015169             | 0.016096           | 0.016526           | 5.45  | 5.94   |
| Lithia Motors, Inc.                    | 536797AA1 | 05/03/04   | 05/01/14      | 100.000  | VARIABLES                            |                           |   | 0.249997           | 0.257568             | 0.265565           | 0.273921           | 59.95   | 95.15  |
|  | 536797AB9 | 05/03/04   | 05/01/14      | 100.000  | VARIABLES                            |                           |   | 0.249997           | 0.257568             | 0.265565           | 0.273921           | 59.95   | 95.15  |
| Lockheed Martin Corp.                  | 539830AN9 | 08/13/03   | 08/15/33      | 98.500   | VARIABLES                            |                           | 0.175966  | 0.182884           | 0.184800             | 0.191963           | 0.192998           | 66.89   | 69.89  |
|  | 539830AP4 | 08/13/03   | 08/15/33      | 98.500   | VARIABLES                            |                           | 0.175966  | 0.182884           | 0.184800             | 0.191963           | 0.192998           | 66.89   | 69.89  |
| Loral Cyberstar, Inc.                  | 543868AC7 | 12/27/01   | 07/15/06      | 71.938   | 10.000                               |                           | 0.161152  | 0.177562           | 0.195642             | 0.215563           | 0.237512           | 66.69   | 80.97  |
| Lowe's Companies, Inc.                 | 548661CD7 | 02/16/01   | 02/16/21      | 60.841   | 0.000                                | 45.06                     | 0.044959  | 0.045521           | 0.046090             | 0.046666           | 0.047249           | 16.44   | 16.85  |
| Lucent Technologies<br>Capital Trust I | 549462208 | 03/19/02   | 03/15/17      | 100.000  | 7.750                                |                           | 0.215278  | 0.215278           | 0.215278             | 0.215278           | 0.215278           | 77.50   | 77.50  |
|  | 549462307 | 03/19/02   | 03/15/17      | 100.000  | 7.750                                |                           | 0.215278  | 0.215278           | 0.215278             | 0.215278           | 0.215278           | 77.50   | 77.50  |
| Lyondell Chemical Co.                  | 552078AS6 | 12/04/02   | 12/15/08      | 97.750   | 9.500                                | 3.11                      | 0.008624  | 0.009056           | 0.009509             | 0.009984           | 0.010484           | 3.20  | 3.52   |
|  | 552078AT4 | 12/04/02   | 12/15/08      | 97.750   | 9.500                                | 3.11                      | 0.008624  | 0.009056           | 0.009509             | 0.009984           | 0.010484           | 3.20  | 3.52   |
| MCI Communications Corp.               | 55267Y206 | 05/29/96   | 06/30/26*     | 100.000  | 8.000                                |                           | 0.255924  |                    |                      |                    |                    | 27.90*  |        |
| MHS Holdings Corporation               | 553024AA8 | 09/22/89   | 10/01/04      | 14.000   | VARIABLES                            |                           | 0.941836  | 1.040618           |                      |                    |                    | 272.08  |        |
| Manpower Inc.                          | 56418HAB6 | 08/17/01   | 08/17/21      | 55.126   | 0.000                                | 40.36                     | 0.048758  | 0.049489           | 0.050231             | 0.050985           | 0.051750           | 17.88   | 18.42  |
|  | 56418HAC4 | 08/17/01   | 08/17/21      | 55.126   | 0.000                                | 40.36                     | 0.048758  | 0.049489           | 0.050231             | 0.050985           | 0.051750           | 17.88   | 18.42  |
| Marion County, OR                      | 56913RAC2 | 03/28/02   | 06/01/04      | 90.351   | 0.000                                | 77.29                     | 0.128012  |                    |                      |                    |                    | 19.20   |        |
|  | 56913RAD0 | 03/28/02   | 06/01/05      | 84.618   | 0.000                                | 82.08                     | 0.136771  | 0.140414           | 0.144155             |                    |                    | 50.11   | 21.62  |
|  | 56913RAE8 | 03/28/02   | 06/01/06      | 79.181   | 0.000                                | 81.89                     | 0.136911  | 0.140791           | 0.144781             | 0.148884           | 0.153103           | 50.22   | 53.11  |
|  | 56913RAF5 | 03/28/02   | 06/01/07      | 73.606   | 0.000                                | 80.88                     | 0.135662  | 0.139737           | 0.143935             | 0.148259           | 0.152713           | 49.82   | 52.86  |
|  | 56913RAG3 | 03/28/02   | 06/01/08      | 68.057   | 0.000                                | 78.93                     | 0.132807  | 0.137010           | 0.141345             | 0.145817           | 0.150431           | 48.82   | 51.96  |
|  | 56913RAH1 | 03/28/02   | 06/01/09      | 63.326   | 0.000                                | 75.14                     | 0.126600  | 0.130694           | 0.134921             | 0.139285           | 0.143790           | 46.56   | 49.62  |
|  | 56913RAJ7 | 03/28/02   | 06/01/10      | 58.440   | 0.000                                | 71.69                     | 0.121039  | 0.125081           | 0.129258             | 0.133574           | 0.138034           | 44.55   | 47.57  |
|  | 56913RAK4 | 03/28/02   | 06/01/11      | 53.951   | 0.000                                | 67.84                     | 0.114722  | 0.118644           | 0.122701             | 0.126897           | 0.131236           | 42.25   | 45.18  |
|  | 56913RAL2 | 03/28/02   | 06/01/12      | 49.948   | 0.000                                | 63.77                     | 0.107939  | 0.111684           | 0.115559             | 0.119568           | 0.123717           | 39.76   | 42.57  |
|  | 56913RAM0 | 03/28/02   | 06/01/13      | 46.303   | 0.000                                | 59.74                     | 0.101187  | 0.104733           | 0.108403             | 0.112202           | 0.116134           | 37.28   | 39.94  |

\* Called in 2004; reportable OID is computed to call date.

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| Name of Issuer                         | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Marion County, OR                      | 56913RAN8 | 03/28/02   | 06/01/14      | 42.967   | 0.000                                | 55.85                     | 0.094644  | 0.097984           | 0.101443             | 0.105023           | 0.108730           | 34.88   | 37.38  |
|  | 56913RAP3 | 03/28/02   | 06/01/15      | 39.329   | 0.000                                | 52.26                     | 0.088688  | 0.091885           | 0.095196             | 0.098628           | 0.102183           | 32.70   | 35.10  |
|  | 56913RAQ1 | 03/28/02   | 06/01/16      | 36.142   | 0.000                                | 48.72                     | 0.082766  | 0.085791           | 0.088926             | 0.092176           | 0.095544           | 30.52   | 32.80  |
|  | 56913RAR9 | 03/28/02   | 06/01/17      | 33.393   | 0.000                                | 45.34                     | 0.077056  | 0.079892           | 0.082831             | 0.085879           | 0.089039           | 28.42   | 30.55  |
|  | 56913RAS7 | 03/28/02   | 06/01/18      | 31.307   | 0.000                                | 42.21                     | 0.071697  | 0.074317           | 0.077033             | 0.079848           | 0.082766           | 26.44   | 28.41  |
|  | 56913RAT5 | 03/28/02   | 06/01/19      | 28.898   | 0.000                                | 39.24                     | 0.066686  | 0.069140           | 0.071684             | 0.074322           | 0.077056           | 24.60   | 26.44  |
| Markel Corporation                     | 56913RAU2 | 03/28/02   | 06/01/20      | 26.649   | 0.000                                | 36.44                     | 0.061963  | 0.064259           | 0.066639             | 0.069108           | 0.071668           | 22.86   | 24.59  |
|  | 570535AD6 | 05/23/02   | 08/15/07      | 92.756   | 7.200                                | 18.88                     | 0.034526  | 0.036074           | 0.037691             | 0.039380           | 0.041145           | 13.14   | 14.34  |
|  | 570535AE4 | 05/23/02   | 05/15/08      | 90.005   | 7.000                                | 21.84                     | 0.040963  | 0.042850           | 0.044824             | 0.046888           | 0.049048           | 15.26   | 16.70  |
| Marriott International<br>Incorporated | 571903AA1 | 05/08/01   | 05/08/21      | 86.095   | 0.000                                |                           | 0.236301  | 0.245873           | 0.255832             | 0.266196           | 0.276978           | 87.83   | 95.09  |
|  | 571903AB9 | 05/08/01   | 05/08/21      | 86.095   | 0.000                                |                           | 0.236301  | 0.245873           | 0.255832             | 0.266196           | 0.276978           | 87.83   | 95.09  |
|  | 571903AC7 | 05/08/01   | 05/08/21      | 86.095   | 0.000                                |                           | 0.236301  | 0.245873           | 0.255832             | 0.266196           | 0.276978           | 87.83   | 95.09  |
| Masco Corporation                      | 574599AW6 | 07/20/01   | 07/20/31      | 39.445   | 0.000                                |                           | 0.036431  | 0.037000           | 0.037579             | 0.038166           | 0.038762           | 13.40   | 13.82  |
| Matria Healthcare, Inc.                | 576817AA8 | 07/09/01   | 05/01/08      | 93.500   | 11.000                               | 17.83                     | 0.023016  | 0.024182           | 0.026112             | 0.027284           | 0.029462           | 8.83  | 9.95   |
|  | 576817AB6 | 07/09/01   | 05/01/08      | 93.500   | 11.000                               | 17.83                     | 0.023016  | 0.024182           | 0.026112             | 0.027284           | 0.029462           | 8.83  | 9.95   |
| McCaw International LTD.               | 579472AA9 | 03/06/97   | 04/15/07      | 50.991   | VARIABLES                            |                           | 0.367388  | 0.367807           | 0.368254             | 0.368731           | 0.369240           | 132.40  | 132.73 |
|  | 579472AB7 | 03/06/97   | 04/15/07      | 50.991   | VARIABLES                            |                           | 0.367388  | 0.367807           | 0.368254             | 0.368731           | 0.369240           | 132.40  | 132.73 |
|  | 579472AC5 | 03/06/97   | 04/15/07      | 50.991   | VARIABLES                            |                           | 0.367388  | 0.367807           | 0.368254             | 0.368731           | 0.369240           | 132.40  | 132.73 |
|  | 579472AD3 | 03/06/97   | 04/15/07      | 50.991   | VARIABLES                            |                           | 0.367388  | 0.367807           | 0.368254             | 0.368731           | 0.369240           | 132.40  | 132.73 |
|  | 579472AE1 | 03/06/97   | 04/15/07      | 50.991   | VARIABLES                            |                           | 0.367388  | 0.367807           | 0.368254             | 0.368731           | 0.369240           | 132.40  | 132.73 |
| McHenry County, Illinois               | 581156AV8 | 03/11/04   | 12/01/05      | 95.554   | 0.000                                |                           | 0.070519  | 0.070939           | 0.071881             | 0.072836           |                    | 20.57   | 23.89  |
|  | 581156AW6 | 03/11/04   | 12/01/06      | 108.179  | VARIABLES                            |                           | 0.096802  | 0.097495           | 0.099065             | 0.521561           | 0.085517           | 28.27   | 81.59  |
|  | 581156AX4 | 03/11/04   | 12/01/07      | 100.444  | VARIABLES                            |                           | 0.100710  | 0.101518           | 0.103350             | 0.105215           | 0.100534           | 29.43   | 37.46  |
|  | 581156AY2 | 03/11/04   | 12/01/08      | 104.812  | VARIABLES                            |                           | 0.119351  | 0.120438           | 0.122907             | 0.125426           | 0.117535           | 34.91   | 44.54  |
|  | 581156AZ9 | 03/11/04   | 12/01/09      | 106.159  | VARIABLES                            |                           | 0.128337  | 0.129578           | 0.132398             | 0.135279           | 0.126375           | 37.56   | 48.00  |
| Medicis Pharmaceutical<br>Corporation  | 584690AB7 | 08/14/03   | 06/04/33      | 93.000   | VARIABLES                            |                           | 0.241819  | 0.250976           | 0.260552             | 0.270566           | 0.281038           | 89.21   | 96.15  |
|  | 585055AA4 | 09/11/01   | 09/15/21      | 100.000  | VARIABLES                            |                           | 0.207359  | 0.212733           | 0.218288             | 0.223650           | 0.229192           | 76.78   | 80.70  |
| Medtronic, Inc.                        | 585055AB2 | 09/11/01   | 09/15/21      | 100.000  | VARIABLES                            |                           | 0.207359  | 0.212733           | 0.218288             | 0.223650           | 0.229192           | 76.78   | 80.70  |
|  |           |            |               |  |                                      |                           |   |                    |                      |                    |                    |   |        |
| Cass & Sangamon<br>Counties, Illinois  | 586362DH5 | 06/10/04   | 12/01/05      | 104.007  | 0.000                                |                           |   | 0.087084           | 0.088331             | 0.089662           |                    | 17.54   | 29.39  |
|  | 586362DJ1 | 06/10/04   | 12/01/06      | 104.830  | VARIABLES                            |                           |   | 0.105944           | 0.107775             | 0.109735           | 0.103091           | 21.35   | 39.01  |
|  | 586362DK8 | 06/10/04   | 12/01/07      | 105.112  | VARIABLES                            |                           |   | 0.118271           | 0.120546             | 0.122988           | 0.115943           | 23.84   | 43.70  |
| The Mens Wearhouse, Inc.               | 587118AB6 | 10/21/03   | 10/15/23      | 100.000  | VARIABLES                            |                           | 0.222221  | 0.227457           | 0.233083             | 0.238935           | 0.245020           | 81.77   | 85.87  |
|  | 587118AC4 | 10/21/03   | 10/15/23      | 100.000  | VARIABLES                            |                           | 0.222221  | 0.227457           | 0.233083             | 0.238935           | 0.245020           | 81.77   | 85.87  |
| Mercury Interactive Corp               | 589405AC3 | 04/29/03   | 05/01/08      | 98.000   | 0.000                                | 2.66                      | 0.011021  | 0.011043           | 0.011065             | 0.011088           | 0.011110           | 3.97  | 3.99   |
|  | 589405AD1 | 04/29/03   | 05/01/08      | 98.000   | 0.000                                | 2.66                      | 0.011021  | 0.011043           | 0.011065             | 0.011088           | 0.011110           | 3.97  | 3.99   |
| Merrill Lynch & Co., Inc.              | 590188249 | 09/13/00   | 09/13/07      | 100.000  | 0.000                                |                           | 0.244796  | 0.250859           | 0.264205             | 0.269261           | 0.283585           | 92.85   | 99.50  |
|  | 590188256 | 08/04/00   | 08/03/07      | 100.000  | 0.000                                |                           | 0.256090  | 0.268674           | 0.275783             | 0.290934           | 0.296990           | 98.99   | 106.61 |
|  | 590188264 | 08/04/00   | 08/03/07      | 100.000  | 0.000                                |                           | 0.256090  | 0.268674           | 0.275783             | 0.290934           | 0.296990           | 98.99   | 106.61 |
|  | 590188272 | 06/29/00   | 06/29/07      | 100.000  | 0.000                                |                           | 0.277280  | 0.288055           | 0.300892             | 0.310876           | 0.324731           | 103.53  | 111.72 |
|  | 590188280 | 03/30/00   | 03/30/07      | 100.000  | 0.000                                |                           | 0.268738  | 0.278791           | 0.289220             | 0.300039           | 0.311263           | 100.42  | 108.07 |

## SECTION I-B

| Name of Issuer            | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|---------------------------|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|                           |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Merrill Lynch & Co., Inc. | 590188298 | 03/03/00   | 03/05/07      | 100.000  | 0.000                                |                           | 0.233786  | 0.241599           | 0.249673             | 0.258017           | 0.266639           | 87.41   | 93.35 |
|                           | 590188678 | 09/29/97   | 09/30/04      | 100.000  | 0.000                                |                           | 0.254475  | 0.262601           |                      |                    |                    | 70.96   |       |
|                           | 590188A40 | 07/26/00   | 07/26/05      | 100.000  | 2.000                                |                           | 0.236048  | 0.245421           | 0.249705             | 0.261172           |                    | 90.27   | 53.51 |
|                           | 590188A65 | 05/23/01   | 05/23/31      | 51.108   | VARIABLES                            |                           | 0.101265  | 0.104370           | 0.107571             | 0.110870           | 0.114270           | 37.25   | 39.57 |
|                           | 590188A73 | 03/13/02   | 03/13/32      | 100.000  | VARIABLES                            |                           | 0.172693  | 0.177626           | 0.182700             | 0.187919           | 0.193287           | 64.14   | 67.85 |
|                           | 590188JA7 | 02/09/98   | 02/02/05      | 100.000  | 0.000                                |                           | 0.231783  | 0.238767           | 0.245961             |                    |                    | 86.81   | 7.62  |
|                           | 590188P44 | 09/30/03   | 09/30/08      | 100.000  | 0.000                                |                           | 0.094419  | 0.096024           | 0.097656             | 0.099316           | 0.101004           | 34.57   | 35.76 |
|                           | 590188P51 | 10/03/03   | 10/03/08      | 100.000  | 0.000                                |                           | 0.100585  | 0.102406           | 0.104261             | 0.106148           | 0.108070           | 36.86   | 38.21 |
|                           | 590188V70 | 07/30/04   | 07/30/07      | 100.000  | 0.000                                |                           |   |                    | 0.087697             | 0.089081           | 0.090488           | 13.24   | 32.24 |
|                           | 590188V88 | 08/31/04   | 08/31/07      | 100.000  | 0.000                                |                           |   |                    | 0.070697             | 0.070791           | 0.072488           | 8.55  | 25.68 |
| Merrill Lynch & Co., Inc. | 59018FAS1 | 07/30/01   | 04/13/04      | 100.000  | 2.400                                |                           | 0.140099  |                    |                      |                    |                    | 14.29   |       |
| Merrill Lynch & Co., Inc. | 59018SB94 | 03/20/98   | 03/20/28      | 12.154   | 0.000                                | 60.91                     | 0.035524  | 0.036794           | 0.038109             | 0.039471           | 0.040882           | 13.28   | 14.24 |
|                           | 59018SRZ9 | 02/25/97   | 02/25/27      | 9.506  | 0.000                                | 67.65                     | 0.035174  | 0.036581           | 0.038044             | 0.039566           | 0.041148           | 13.28   | 14.36 |
|                           | 59018SZT4 | 02/09/98   | 02/02/05      | 100.000  | 0.000                                |                           | 0.226741  | 0.236139           | 0.240611             |                    |                    | 86.81   | 7.70  |
| Merrill Lynch & Co., Inc. | 59018YDJ7 | 01/12/01   | 01/07/08      | 100.000  | 0.250                                |                           | 0.204973  | 0.211263           | 0.217752             | 0.224448           | 0.231356           | 77.15   | 81.96 |
|                           | 59018YKD2 | 06/27/01   | 06/27/08      | 100.000  | 0.250                                |                           | 0.200236  | 0.206247           | 0.212446             | 0.218838           | 0.225428           | 73.22   | 77.68 |
| Merrill Lynch & Co., Inc. | 59021J109 | 10/06/00   | 10/05/07      | 100.000  | 0.000                                |                           | 0.239455  | 0.247966           | 0.258190             | 0.265906           | 0.276870           | 90.85   | 97.30 |
|                           | 59021J141 | 06/03/03   | 06/03/10      | 100.000  | 0.000                                |                           | 0.099059  | 0.100795           | 0.102561             | 0.104358           | 0.106187           | 36.07   | 37.35 |
|                           | 59021J208 | 11/20/00   | 11/20/07      | 100.000  | 0.000                                |                           | 0.245446  | 0.254227           | 0.263323             | 0.272745           | 0.282503           | 90.67   | 97.28 |
|                           | 59021J307 | 04/30/01   | 06/27/07      | 100.000  | 0.000                                |                           | 0.191267  | 0.196909           | 0.202717             | 0.208696           | 0.214852           | 69.92   | 74.10 |
|                           | 59021J315 | 06/03/03   | 09/03/08      | 100.000  | 0.000                                |                           | 0.085111  | 0.086405           | 0.087719             | 0.089052           | 0.090406           | 31.18   | 32.14 |
|                           | 59021J471 | 09/04/02   | 09/04/09      | 100.000  | 0.000                                |                           | 0.145402  | 0.149024           | 0.152737             | 0.156543           | 0.160443           | 53.85   | 56.57 |
|                           | 59021J489 | 08/07/02   | 08/07/09      | 100.000  | 0.000                                |                           | 0.153716  | 0.157754           | 0.161898             | 0.166151           | 0.170516           | 57.24   | 60.29 |
|                           | 59021J513 | 06/28/02   | 06/29/09      | 100.000  | 0.000                                |                           | 0.166303  | 0.170891           | 0.175605             | 0.180448           | 0.185426           | 60.71   | 64.11 |
|                           | 59021J521 | 05/31/02   | 06/01/09      | 100.000  | 0.000                                |                           | 0.181081  | 0.186485           | 0.192049             | 0.197779           | 0.203680           | 66.49   | 70.52 |
|                           | 59021J588 | 05/03/02   | 05/04/09      | 100.000  | 0.000                                |                           | 0.186998  | 0.192745           | 0.198669             | 0.204774           | 0.211067           | 69.02   | 73.33 |
|                           | 59021J596 | 05/03/02   | 05/04/09      | 100.000  | 0.000                                |                           | 0.186998  | 0.192745           | 0.198669             | 0.204774           | 0.211067           | 69.02   | 73.33 |
|                           | 59021J679 | 03/28/02   | 03/30/09      | 100.000  | 0.000                                |                           | 0.191851  | 0.197886           | 0.204111             | 0.210532           | 0.217155           | 71.27   | 75.82 |
|                           | 59021J695 | 03/28/02   | 03/30/09      | 100.000  | 0.000                                |                           | 0.191851  | 0.197886           | 0.204111             | 0.210532           | 0.217155           | 71.27   | 75.82 |
|                           | 59021J794 | 01/16/02   | 01/16/09      | 100.000  | 0.000                                |                           | 0.172312  | 0.177224           | 0.182277             | 0.187473           | 0.192817           | 64.56   | 68.29 |
|                           | 59021J877 | 09/28/01   | 09/29/08      | 100.000  | 0.000                                |                           | 0.170743  | 0.175449           | 0.180285             | 0.185254           | 0.190360           | 63.19   | 66.72 |
|                           | 59021J885 | 08/31/01   | 08/29/08      | 100.000  | 0.000                                |                           | 0.171616  | 0.178404           | 0.182442             | 0.188628           | 0.192898           | 65.40   | 69.02 |
|                           | 59021JAA7 | 05/28/02   | 05/28/09      | 100.000  | 1.000                                |                           | 0.184767  | 0.189602           | 0.194587             | 0.199724           | 0.205020           | 67.71   | 71.32 |
| Merrill Lynch & Co., Inc. | 59021W217 | 08/31/04   | 08/31/11      | 100.000  | 0.000                                |                           |   |                    | 0.111279             | 0.112222           | 0.115731           | 13.46   | 40.77 |
|                           | 59021W308 | 07/02/03   | 07/02/10      | 100.000  | 0.000                                |                           | 0.101255  | 0.103101           | 0.104980             | 0.106893           | 0.108841           | 37.45   | 38.83 |
|                           | 59021W324 | 08/02/04   | 08/01/08      | 100.000  | 0.000                                |                           |   |                    | 0.110117             | 0.112288           | 0.114513           | 16.41   | 40.69 |
|                           | 59021W464 | 05/14/04   | 02/14/12      | 100.000  | 0.000                                |                           |   | 0.088346           | 0.089048             | 0.090464           | 0.091903           | 20.15   | 32.70 |
|                           | 59021W571 | 03/01/04   | 03/28/11      | 100.000  | 0.000                                |                           | 0.099481  | 0.099748           | 0.101534             | 0.103352           | 0.105203           | 30.08   | 37.22 |
|                           | 59021W613 | 03/30/04   | 03/21/07      | 100.000  | 0.000                                |                           |   | 0.050072           | 0.050501             | 0.050956           | 0.051415           | 13.61   | 18.35 |
|                           | 59021W654 | 12/26/03   | 12/27/10      | 100.000  | 0.000                                |                           | 0.118315  | 0.120834           | 0.123407             | 0.126035           | 0.128719           | 43.07   | 44.92 |
|                           | 59021W704 | 08/05/03   | 08/05/10      | 100.000  | 0.000                                |                           | 0.122185  | 0.124872           | 0.127618             | 0.130425           | 0.133294           | 45.26   | 47.28 |
|                           | 59021W712 | 12/08/03   | 03/08/11      | 100.000  | 0.000                                |                           | 0.107749  | 0.108794           | 0.110904             | 0.113055           | 0.115247           | 39.33   | 40.80 |
|                           | 59021W845 | 09/30/03   | 09/30/10      | 100.000  | 0.000                                |                           | 0.114698  | 0.117066           | 0.119483             | 0.121950           | 0.124468           | 42.15   | 43.91 |

## SECTION I-B

| Name of Issuer                          | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|---|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|   |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Merrill Lynch & Co., Inc                | 59021W860 | 09/03/03   | 09/03/08      | 100.000  | 0.000                      |                           | 0.109247  | 0.111395           | 0.113586             | 0.115819           | 0.118097           | 40.23   | 41.83  |
|   | 59021WAA8 | 07/15/04   | 07/15/11      | 100.000  | 0.000                      |                           |   |                    | 0.114789             | 0.117161           | 0.119582           | 19.06   | 42.55  |
| Metlife, Inc.                           | 59156RAF5 | 04/04/00   | 05/15/05      | 99.520   | VARIES                     |                           | 0.230207  | 0.230078           | 0.229943             |                    |                    | 82.84   | 30.81  |
| Metromedia International<br>Group, Inc. | 591695AE1 | 09/30/99   | 09/30/07      | 77.427   | VARIES                     |                           | 0.272584  | 0.271888           | 0.272648             | 0.270392           | 0.271071           | 99.64   | 98.96  |
| United Mexican States<br>Microcell      | 593048BN0 | 03/30/01   | 12/30/19      | 89.000   | 8.125                      | 6.90                      | 0.008054  | 0.008432           | 0.008828             | 0.009242           | 0.009675           | 2.97  | 3.25   |
| Telecommunications                      | 59501TAG1 | 06/20/96   | 06/01/06      | 43.193   | VARIES                     |                           | 0.412533  | 0.414334           | 0.416271             | 0.418356           | 0.420600           | 148.95  | 150.36 |
|   | 59501TAL0 | 05/25/99   | 06/01/09      | 55.731   | VARIES                     |                           | 0.314457  | 0.333323           | 0.333323             | 0.333322           | 0.333322           | 117.17  | 120.00 |
| Mirant Corporation                      | 604675AA6 | 05/31/01   | 06/15/21      | 100.000  | 2.500                      |                           | 0.277093  | 0.285963           | 0.295212             | 0.304855           | 0.314911           | 101.64  | 108.33 |
| Mississippi Home Corp.                  | 60535JAD8 | 06/17/93   | 12/01/08      | 34.265   | 0.000                      | 368.68                    | 0.138508  | 0.143391           | 0.148446             | 0.153679           | 0.159097           | 51.04   | 54.70  |
|   | 60535JAH9 | 07/22/93   | 06/01/09      | 36.262   | 0.000                      | 344.63                    | 0.126997  | 0.131124           | 0.135385             | 0.139784           | 0.144327           | 46.71   | 49.80  |
| Mississippi Home Corp.                  | 60535MCB3 | 07/21/93   | 09/15/16      | 19.775   | 0.000                      | 213.19                    | 0.079655  | 0.082493           | 0.085431             | 0.088474           | 0.091626           | 29.80   | 31.96  |
| J.P. Morgan & Co., Inc.                 | 61688AAF5 | 02/26/97   | 04/15/27      | 10.165   | 0.000                      | 69.28                     | 0.036121  | 0.037517           | 0.038968             | 0.040474           | 0.042039           | 13.47   | 14.53  |
|   | 61688AAG3 | 04/24/97   | 04/24/27      | 8.845  | 0.000                      | 63.44                     | 0.034282  | 0.035696           | 0.037169             | 0.038702           | 0.040298           | 12.79   | 13.87  |
|   | 61688AAH1 | 05/21/97   | 05/15/27      | 9.170  | 0.000                      | 63.62                     | 0.034713  | 0.036124           | 0.037593             | 0.039121           | 0.040711           | 12.88   | 13.95  |
|   | 61688AAJ7 | 06/18/97   | 06/18/27      | 9.169  | 0.000                      | 62.63                     | 0.034728  | 0.036139           | 0.037607             | 0.039135           | 0.040725           | 12.79   | 13.85  |
|   | 61688AAK4 | 07/01/97   | 07/01/27      | 9.644  | 0.000                      | 63.64                     | 0.035351  | 0.036756           | 0.038217             | 0.039737           |                    | 12.98   | 14.03  |
|   | 61688AAW8 | 06/30/98   | 06/30/28      | 12.693   | 0.000                      | 58.42                     | 0.036034  | 0.037295           | 0.038601             | 0.039952           | 0.041350           | 13.20   | 14.14  |
| Morgan Stanley Dean<br>Witter & Co.     | 617446232 | 05/20/99   | 05/18/05      | 100.000  | 0.000                      |                           | 0.230498  | 0.237740           | 0.245209             |                    |                    | 84.92   | 33.59  |
|   | 617446DD8 | 12/30/98   | 12/30/05      | 86.996   | 0.000                      |                           | 0.176347  | 0.181241           | 0.186270             | 0.191439           |                    | 64.38   | 67.80  |
|   | 617446DJ5 | 05/19/99   | 05/30/06      | 98.259   | 0.000                      |                           | 0.222223  | 0.229089           | 0.236168             | 0.243465           | 0.250988           | 81.67   | 86.79  |
|   | 617446DM8 | 08/06/99   | 08/06/06      | 98.266   | 0.000                      |                           | 0.255267  | 0.264304           | 0.273660             | 0.283348           | 0.293378           | 96.19   | 103.12 |
|   | 617446DN6 | 08/17/99   | 08/17/05      | 88.745   | 0.000                      |                           | 0.236369  | 0.244902           | 0.253743             | 0.262903           |                    | 88.96   | 58.99  |
|   | 617446DP1 | 10/19/99   | 10/19/06      | 98.266   | 0.000                      |                           | 0.253892  | 0.262841           | 0.272106             | 0.281698           | 0.291628           | 94.32   | 101.09 |
|   | 617446DQ9 | 12/13/99   | 12/13/04      | 100.000  | 0.500                      |                           | 0.249361  | 0.257544           |                      |                    |                    | 86.75   |        |
|   | 617446DZ9 | 07/19/00   | 07/30/07      | 100.000  | 0.250                      |                           | 0.245358  | 0.253918           | 0.262785             | 0.271970           | 0.281485           | 92.50   | 99.08  |
|   | 617446GC7 | 11/17/00   | 11/30/07      | 100.000  | 0.250                      |                           | 0.226956  | 0.234465           | 0.243560             | 0.250259           | 0.259983           | 84.97   | 90.65  |
|   | 617446GD5 | 11/17/00   | 11/30/07      | 100.000  | 0.250                      |                           | 0.226956  | 0.234465           | 0.243560             | 0.250259           | 0.259983           | 84.97   | 90.65  |
|   | 617446GF0 | 01/24/01   | 01/30/08      | 100.000  | 0.250                      |                           | 0.192377  | 0.197942           | 0.203674             | 0.209579           | 0.215660           | 71.96   | 76.20  |
|   | 617446GJ2 | 04/02/01   | 03/30/08      | 100.000  | 0.500                      |                           | 0.182271  | 0.187121           | 0.192111             | 0.197244           | 0.202526           | 67.39   | 71.03  |
|   | 617446GK9 | 04/03/01   | 04/15/08      | 100.000  | 0.250                      |                           | 0.184296  | 0.189419           | 0.194689             | 0.200112           | 0.205692           | 68.06   | 71.90  |
|   | 617446GN3 | 05/02/01   | 05/30/08      | 100.000  | 0.250                      |                           | 0.188442  | 0.193775           | 0.199265             | 0.204917           | 0.210735           | 69.13   | 73.11  |
|   | 617446GQ6 | 05/30/01   | 05/30/08      | 100.000  | 0.250                      |                           | 0.191520  | 0.197042           | 0.202730             | 0.208588           | 0.214621           | 70.29   | 74.41  |
|   | 617446GR4 | 08/21/01   | 12/30/08      | 100.000  | 1.250                      |                           | 0.172091  | 0.175932           | 0.179880             | 0.183939           | 0.188111           | 62.65   | 65.50  |
|   | 617446GT0 | 08/16/01   | 12/30/08      | 100.000  | 0.250                      |                           | 0.177403  | 0.182201           | 0.187133             | 0.192204           | 0.197419           | 64.74   | 68.29  |
|   | 617446GU7 | 09/27/01   | 12/30/08      | 100.000  | 0.250                      |                           | 0.156044  | 0.159806           | 0.163663             | 0.167616           | 0.171670           | 56.86   | 59.64  |
|   | 617446GV5 | 10/05/01   | 12/30/09      | 100.000  | 0.000                      |                           | 0.156510  | 0.160454           | 0.164498             | 0.168644           | 0.172894           | 57.06   | 59.97  |
|   | 617446GX1 | 11/08/01   | 12/30/08      | 100.000  | 0.000                      |                           | 0.136963  | 0.140033           | 0.143172             | 0.146382           | 0.149663           | 49.87   | 52.13  |
|   | 617446GY9 | 12/11/01   | 12/30/09      | 92.281   | 0.000                      |                           | 0.151347  | 0.155359           | 0.159478             | 0.163707           | 0.168047           | 55.22   | 58.18  |
|   | 617446HH5 | 08/05/02   | 12/15/09      | 100.000  | 1.000                      |                           | 0.168694  | 0.172709           | 0.176839             | 0.181087           | 0.185455           | 61.58   | 64.56  |
|   | 617446HP7 | 02/14/03   | 03/30/10      | 100.000  | 0.000                      |                           | 0.134100  | 0.137244           | 0.140462             | 0.143755           | 0.147125           | 49.42   | 51.77  |



## SECTION I-B

| Name of Issuer                      | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |      |
|-------------------------------------|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|------|
|                                     |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005 |
| Morgan Stanley                      | 617446HV4 | 03/12/03   | 03/31/08      | 100.000  | 0.000                                | 0.100886                  | 0.102712  | 0.105146           | 0.106464             | 0.108987           | 37.65              | 38.98   |      |
|                                     | 617446HX0 | 03/18/03   | 06/30/08      | 100.000  | 0.000                                | 0.104054                  | 0.105949  | 0.107878           | 0.109842             | 0.111842           | 37.80              | 39.19   |      |
|                                     | 617446HZ5 | 04/28/03   | 09/15/10      | 100.000  | 0.000                                | 0.134265                  | 0.137452  | 0.140715           | 0.144056             | 0.147475           | 49.59              | 51.98   |      |
|                                     | 617446JB6 | 04/23/03   | 04/30/10      | 100.000  | 0.000                                | 0.130685                  | 0.133687  | 0.136759           | 0.139901             | 0.143115           | 47.96              | 50.19   |      |
|                                     | 617446JC4 | 04/25/03   | 04/30/08      | 100.000  | 0.000                                | 0.109614                  | 0.111735  | 0.113896           | 0.116100             | 0.118346           | 40.10              | 41.67   |      |
|                                     | 617446JE0 | 04/30/03   | 04/30/10      | 100.000  | 0.000                                | 0.131969                  | 0.135032  | 0.138167           | 0.141375             | 0.144657           | 48.44              | 50.71   |      |
|                                     | 617446JF7 | 05/28/03   | 12/30/10      | 100.000  | 0.000                                | 0.112711                  | 0.114946  | 0.117224           | 0.119548             | 0.121918           | 40.98              | 42.62   |      |
|                                     | 617446JG5 | 05/06/03   | 05/15/10      | 100.000  | 0.250                                | 0.116681                  | 0.118940  | 0.121245           | 0.123598             | 0.125999           | 42.62              | 44.29   |      |
|                                     | 617446JH3 | 05/21/03   | 05/30/10      | 100.000  | 0.000                                | 0.099359                  | 0.101104  | 0.102879           | 0.104686             | 0.106524           | 36.19              | 37.47   |      |
|                                     | 617446JJ9 | 07/10/03   | 06/30/08      | 100.000  | 0.000                                | 0.093281                  | 0.094824  | 0.096391           | 0.097984             | 0.099604           | 33.86              | 34.99   |      |
|                                     | 617446JL4 | 08/08/03   | 03/23/07      | 100.000  | 0.000                                | 0.096703                  | 0.098379  | 0.100084           | 0.101819             | 0.103583           | 35.45              | 36.69   |      |
|                                     | 617446JP5 | 11/25/03   | 12/30/10      | 100.000  | 1.500                                | 0.149878                  | 0.152786  | 0.155772           | 0.158839             | 0.161988           | 54.49              | 56.64   |      |
|                                     | 617446JQ3 | 12/26/03   | 12/30/10      | 100.000  | 2.000                                | 0.117733                  | 0.119050  | 0.120395           | 0.121769             | 0.123172           | 42.62              | 43.59   |      |
|                                     | 617446MD8 | 12/22/03   | 12/30/08      | 115.000  | 0.000                                | 0.115456                  | 0.117541  | 0.119663           | 0.121824             | 0.124024           | 41.94              | 43.47   |      |
|                                     | 617446MF3 | 01/28/04   | 01/30/11      | 100.000  | 1.000                                | 0.113635                  | 0.113654  | 0.115411           | 0.117203             | 0.119032           | 38.11              | 42.42   |      |
|                                     | 617446MG1 | 01/21/04   | 07/30/11      | 100.000  | 0.300                                | 0.114680                  | 0.114790  | 0.116988           | 0.119231             | 0.121520           | 39.36              | 43.20   |      |
|                                     | 617446MH9 | 02/25/04   | 04/30/11      | 100.000  | 2.000                                | 0.115858                  | 0.116312  | 0.117580           | 0.118873             | 0.120193           | 35.64              | 42.72   |      |
|                                     | 617446MJ5 | 02/17/04   | 07/30/11      | 102.625  | 0.300                                | 0.119527                  | 0.121638  | 0.124013           | 0.126439             | 0.126439           | 37.85              | 44.94   |      |
|                                     | 617446MK2 | 03/29/04   | 06/30/11      | 100.000  | 1.500                                | 0.104119                  | 0.104711  | 0.105893           | 0.107096             | 0.108323           | 28.43              | 38.34   |      |
|                                     | 617446ML0 | 03/22/04   | 05/15/10      | 121.125  | 0.250                                | 0.118457                  | 0.119035  | 0.121008           | 0.123016             | 0.125059           | 33.27              | 44.11   |      |
| 617446MM8                           | 03/24/04  | 04/01/09   | 100.000       | 0.250  | 0.101124                             | 0.101190                  | 0.102906  | 0.104653           | 0.106431             | 28.18              | 37.68              |   |      |
| 617446MQ9                           | 04/08/04  | 04/15/09   | 115.000       | 0.750  | 0.120544                             | 0.120618                  | 0.122500  | 0.124419           | 0.126373             | 31.87              | 44.74              |   |      |
| Morgan Stanley Dean<br>Witter & Co. | 61744Y132 | 07/29/02   | 07/30/09      | 100.000  | 0.000                                | 0.130493                  | 0.133424  | 0.136421           | 0.139486             | 0.142620           | 48.40              | 50.60   |      |
|                                     | 61744Y140 | 03/27/03   | 06/15/10      | 100.000  | 0.000                                | 0.137033                  | 0.140301  | 0.143646           | 0.147072             | 0.150579           | 50.03              | 52.44   |      |
|                                     | 61744Y173 | 01/28/03   | 12/30/09      | 100.000  | 0.000                                | 0.131130                  | 0.134099  | 0.137136           | 0.140242             | 0.143418           | 47.75              | 49.93   |      |
|                                     | 61744Y181 | 12/17/02   | 03/30/09      | 100.000  | 0.000                                | 0.129811                  | 0.132739  | 0.135734           | 0.138796             | 0.141927           | 47.80              | 49.98   |      |
|                                     | 61744Y199 | 11/26/02   | 03/30/09      | 100.000  | 0.000                                | 0.140363                  | 0.143769  | 0.147257           | 0.150829             | 0.154489           | 51.77              | 54.31   |      |
|                                     | 61744Y231 | 10/28/02   | 12/30/08      | 100.000  | 0.000                                | 0.148748                  | 0.152505  | 0.156356           | 0.160304             | 0.164352           | 54.23              | 57.01   |      |
|                                     | 61744Y249 | 10/16/02   | 10/30/09      | 100.000  | 0.000                                | 0.139746                  | 0.143093  | 0.146520           | 0.150028             | 0.153621           | 51.32              | 53.81   |      |
|                                     | 61744Y264 | 09/26/02   | 06/30/09      | 100.000  | 0.000                                | 0.140939                  | 0.144307  | 0.147756           | 0.151287             | 0.154902           | 51.35              | 53.83   |      |
|                                     | 61744Y280 | 08/27/02   | 02/28/09      | 100.000  | 0.000                                | 0.150633                  | 0.152874  | 0.159453           | 0.160935             | 0.167861           | 56.63              | 59.51   |      |
|                                     | 61744Y322 | 06/26/02   | 12/30/08      | 100.000  | 0.000                                | 0.140398                  | 0.143705  | 0.147090           | 0.150554             | 0.154101           | 51.15              | 53.58   |      |
|                                     | 61744Y348 | 06/11/02   | 12/30/08      | 100.000  | 0.000                                | 0.146625                  | 0.150214  | 0.153892           | 0.157660             | 0.161519           | 53.44              | 56.09   |      |
|                                     | 61744Y363 | 05/10/02   | 08/30/08      | 100.000  | 0.000                                | 0.148499                  | 0.152278  | 0.157011           | 0.160127             | 0.165104           | 56.10              | 58.88   |      |
|                                     | 61746S190 | 01/27/04   | 03/30/11      | 100.000  | 1.875                                | 0.116860                  | 0.117337  | 0.118709           | 0.120111             | 0.121542           | 39.29              | 43.25   |      |
|                                     | 61746S539 | 08/27/04   | 03/30/11      | 100.000  | 0.000                                | 0.123428                  | 0.123931  | 0.123931           | 0.126684             | 0.129499           | 15.35              | 45.62   |      |
|                                     | 61746S646 | 07/28/04   | 01/30/11      | 100.000  | 0.000                                | 0.128455                  | 0.128455  | 0.128488           | 0.131459             | 0.134499           | 19.66              | 47.70   |      |
| 61746S703                           | 02/25/04  | 12/30/11   | 100.000       | 0.400  | 0.125180                             | 0.126965                  | 0.129575  | 0.132244           | 0.134974             | 38.63              | 47.13              |   |      |
| 61746S778                           | 04/28/04  | 12/30/11   | 100.000       | 0.000  | 0.135681                             | 0.136823                  | 0.140164  | 0.143587           | 0.147094             | 33.18              | 51.08              |   |      |
| 61746S877                           | 03/29/04  | 12/30/11   | 100.000       | 0.500  | 0.112531                             | 0.113542                  | 0.115560  | 0.117619           | 0.119721             | 30.79              | 41.98              |   |      |
| 61746SAA7                           | 03/10/04  | 03/31/09   | 100.000       | 0.000  | 0.102998                             | 0.103221                  | 0.105135  | 0.107084           | 0.109069             | 30.31              | 38.56              |   |      |
| 61746SAC3                           | 04/05/04  | 04/15/09   | 100.000       | 0.000  | 0.098978                             | 0.099076                  | 0.100842  | 0.102638           | 0.104467             | 26.49              | 36.90              |   |      |

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| Name of Issuer                               | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Morgan Stanley                               | 61748A114 | 06/24/03   | 06/15/10      | 100.000  | 0.000                      |                           | 0.108020  | 0.110083           | 0.112185             | 0.114328           | 0.116511           | 39.33   | 40.84  |
|  | 61748A122 | 08/22/03   | 08/30/09      | 100.000  | 0.000                      |                           | 0.128595  | 0.130821           | 0.135333             | 0.136907           | 0.141629           | 47.51   | 49.76  |
|  | 61748A742 | 06/01/04   | 03/30/12      | 100.000  | 2.800                      |                           |   | 0.145926           | 0.147109             | 0.148930           | 0.150799           | 30.75   | 53.62  |
|  | 61748A775 | 11/25/03   | 12/30/10      | 100.000  | 2.000                      |                           | 0.166972  | 0.170308           | 0.173743             | 0.177282           | 0.180926           | 60.72   | 63.19  |
|  | 61748A874 | 07/29/03   | 12/30/09      | 100.000  | 0.000                      |                           | 0.124003  | 0.126721           | 0.129498             | 0.132336           | 0.135237           | 45.14   | 47.14  |
|  | 61748AAA4 | 09/24/03   | 12/30/10      | 100.000  | 0.000                      |                           | 0.141445  | 0.144998           | 0.148641             | 0.152376           | 0.156204           | 51.57   | 54.19  |
|  | 61748AAC0 | 04/30/04   | 12/30/11      | 100.000  | 0.000                      |                           | 0.135753  | 0.136859           | 0.140203             | 0.143629           | 0.147139           | 32.92   | 51.10  |
|  | 61748AAD8 | 04/30/04   | 12/30/11      | 100.000  | 0.000                      |                           | 0.135753  | 0.136859           | 0.140203             | 0.143629           | 0.147139           | 32.92   | 51.10  |
| Motorola, Inc.                               | 620076208 | 10/31/01   | 11/16/07      | 100.000  | VARIABLES                  |                           | 0.211210  | 0.212372           | 0.212543             | 0.211686           | 0.210797           | 76.30   | 76.28  |
|  | 620076AE9 | 09/07/89   | 09/07/09*     | 30.656   | 0.000                      | 408.23                    | 0.115611  | 0.117785           |                      |                    |                    | 9.87*   |        |
|  | 620076AJ8 | 09/27/93   | 09/27/13*     | 63.923   | 0.000                      | 164.99                    | 0.049970  |                    |                      |                    |                    | 4.25*   |        |
| Mrs. Fields Holding<br>Company, Inc.         | 62472FAC9 | 08/24/98   | 12/01/05      | 50.853   | VARIABLES                  |                           | 0.413681  | 0.416102           | 0.421013             | 0.421524           |                    | 152.08  | 140.71 |
| Multnomah County, OR                         | 625506HH6 | 12/08/99   | 06/01/13      | 36.019   | 0.000                      | 129.90                    | 0.104423  | 0.108453           | 0.112639             | 0.116987           | 0.121503           | 38.56   | 41.60  |
|  | 625506HJ2 | 12/08/99   | 06/01/14      | 33.298   | 0.000                      | 120.44                    | 0.096860  | 0.100609           | 0.104502             | 0.108546           | 0.112747           | 35.77   | 38.60  |
|  | 625506HK9 | 12/08/99   | 06/01/15      | 30.863   | 0.000                      | 111.63                    | 0.089777  | 0.093251           | 0.096860             | 0.100609           | 0.104502           | 33.16   | 35.77  |
|  | 625506HL7 | 12/08/99   | 06/01/16      | 28.606   | 0.000                      | 103.47                    | 0.083212  | 0.086432           | 0.089777             | 0.093251           | 0.096860           | 30.73   | 33.16  |
|  | 625506HN3 | 12/08/99   | 06/01/20      | 21.112   | 0.000                      | 76.36                     | 0.061413  | 0.063790           | 0.066259             | 0.068823           | 0.071487           | 22.68   | 24.47  |
|  | 625506HP8 | 12/08/99   | 06/01/21      | 19.568   | 0.000                      | 70.78                     | 0.056922  | 0.059125           | 0.061413             | 0.063790           | 0.066259           | 21.02   | 22.68  |
|  | 625506HQ6 | 12/08/99   | 06/01/22      | 18.137   | 0.000                      | 65.60                     | 0.052760  | 0.054801           | 0.056922             | 0.059125           | 0.061413           | 19.49   | 21.02  |
|  | 625506HR4 | 12/08/99   | 06/01/23      | 16.811   | 0.000                      | 60.81                     | 0.048902  | 0.050794           | 0.052760             | 0.054802           | 0.056922           | 18.06   | 19.49  |
|  | 625506HS2 | 12/08/99   | 06/01/24      | 15.582   | 0.000                      | 56.36                     | 0.045326  | 0.047080           | 0.048902             | 0.050794           | 0.052760           | 16.74   | 18.06  |
|  | 625506HT0 | 12/08/99   | 06/01/25      | 14.442   | 0.000                      | 52.24                     | 0.042011  | 0.043637           | 0.045325             | 0.047080           | 0.048901           | 15.52   | 16.74  |
|  | 625506HU7 | 12/08/99   | 06/01/26      | 13.386   | 0.000                      | 48.42                     | 0.038939  | 0.040446           | 0.042011             | 0.043637           | 0.045326           | 14.38   | 15.52  |
|  | 625506HV5 | 12/08/99   | 06/01/27      | 12.407   | 0.000                      | 44.88                     | 0.036091  | 0.037488           | 0.038939             | 0.040446           | 0.042011           | 13.33   | 14.38  |
|  | 625506HW3 | 12/08/99   | 06/01/28      | 11.500   | 0.000                      | 41.60                     | 0.033452  | 0.034747           | 0.036091             | 0.037488           | 0.038939           | 12.35   | 13.33  |
|  | 625506HX1 | 12/08/99   | 06/01/29      | 10.659   | 0.000                      | 38.55                     | 0.031006  | 0.032206           | 0.033452             | 0.034747           | 0.036091           | 11.45   | 12.35  |
|  | 625506HY9 | 12/08/99   | 06/01/30      | 9.879  | 0.000                      | 35.73                     | 0.028738  | 0.029850           | 0.031005             | 0.032205           | 0.033451           | 10.61   | 11.45  |
| Murray County Hospital<br>Authority          | 626897BW1 | 12/29/94   | 03/01/04      | 97.642   | 10.000                     | 22.94                     | 0.010695  |                    |                      |                    |                    | .64   |        |
| Muzak Holdings Finance                       | 62844VAC5 | 03/18/99   | 03/15/10      | 53.328   | VARIABLES                  |                           | 0.339069  | 0.361108           | 0.361108             | 0.361107           | 0.361107           | 128.37  | 130.00 |
| Nabors Industries, Inc.                      | 629568AE6 | 02/05/01   | 02/05/21      | 60.841   | 0.000                      | 45.55                     | 0.044959  | 0.045521           | 0.046090             | 0.046666           | 0.047249           | 16.45   | 16.87  |
|  | 629568AF3 | 02/05/01   | 02/05/21      | 60.841   | 0.000                      | 45.55                     | 0.044959  | 0.045521           | 0.046090             | 0.046666           | 0.047249           | 16.45   | 16.87  |
| Neenah Foundry Company                       | 640071AK2 | 09/30/03   | 09/30/10      | 91.536   | 11.000                     | 1.97                      | 0.021701  | 0.023098           | 0.024584             | 0.026166           | 0.027850           | 8.33  | 9.43   |
|  | 640071AN6 | 09/30/03   | 09/30/10      | 91.536   | 11.000                     | 1.97                      | 0.021701  | 0.023098           | 0.024584             | 0.026166           | 0.027850           | 8.33  | 9.43   |
| Network Associates, Inc.                     | 640938AA4 | 02/13/98   | 02/13/18      | 39.106   | 0.000                      | 124.42                    | 0.066799  | 0.068385           | 0.070009             | 0.071672           | 0.073374           | 24.78   | 25.97  |
| Net Sat Servicos, LTDA.                      | 64107RAA6 | 08/05/96   | 08/05/04      | 100.000  | 12.750                     |                           | 0.025147  | 0.026797           |                      |                    |                    | 5.68  |        |
|  | 64107RAB4 | 08/05/96   | 08/05/04      | 100.000  | 12.750                     |                           | 0.025147  | 0.026797           |                      |                    |                    | 5.68  |        |
|  | 64107RAC2 | 08/05/96   | 08/05/04      | 100.000  | 12.750                     |                           | 0.025147  | 0.026797           |                      |                    |                    | 5.68  |        |
| New Jersey Economic<br>Development Authority | 645913AG9 | 06/30/97   | 02/15/04      | 64.086   | 0.000                      | 351.07                    | 0.183419  |                    |                      |                    |                    | 8.07  |        |

\* Called in 2004; reportable OID is computed to call date.

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| Name of Issuer                               | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| New Jersey Economic<br>Development Authority | 645913AH7 | 06/30/97   | 02/15/05      | 59.440   | 0.000                                | 332.01                    | 0.173993  | 0.180029           | 0.186275             |                    |                    | 65.39   | 8.20   |
|  | 645913AJ3 | 06/30/97   | 02/15/06      | 55.059   | 0.000                                | 312.96                    | 0.164469  | 0.170257           | 0.176249             | 0.182452           | 0.188873           | 61.85   | 66.28  |
|  | 645913AK0 | 06/30/97   | 02/15/07      | 51.069   | 0.000                                | 293.57                    | 0.154554  | 0.160044           | 0.165729             | 0.171615           | 0.177711           | 58.15   | 62.35  |
|  | 645913AL8 | 06/30/97   | 02/15/08      | 47.236   | 0.000                                | 275.29                    | 0.145252  | 0.150469           | 0.155874             | 0.161473           | 0.167273           | 54.67   | 58.67  |
|  | 645913AM6 | 06/30/97   | 02/15/09      | 43.647   | 0.000                                | 257.64                    | 0.136226  | 0.141170           | 0.146294             | 0.151604           | 0.157107           | 51.30   | 55.09  |
|  | 645913AN4 | 06/30/97   | 02/15/10      | 40.322   | 0.000                                | 240.64                    | 0.127467  | 0.132135           | 0.136974             | 0.141990           | 0.147190           | 48.02   | 51.60  |
|  | 645913AP9 | 06/30/97   | 02/15/11      | 37.204   | 0.000                                | 224.46                    | 0.119111  | 0.123512           | 0.128075             | 0.132807           | 0.137714           | 44.89   | 48.27  |
|  | 645913AQ7 | 06/30/97   | 02/15/12      | 34.381   | 0.000                                | 208.99                    | 0.111039  | 0.115167           | 0.119448             | 0.123888           | 0.128493           | 41.86   | 45.03  |
|  | 645913AR5 | 06/30/97   | 02/15/13      | 31.673   | 0.000                                | 194.45                    | 0.103486  | 0.107364           | 0.111387             | 0.115561           | 0.119891           | 39.03   | 42.01  |
|  | 645913AS3 | 06/30/97   | 02/15/14      | 29.262   | 0.000                                | 180.69                    | 0.096253  | 0.099876           | 0.103636             | 0.107538           | 0.111586           | 36.31   | 39.09  |
|  | 645913AT1 | 06/30/97   | 02/15/15      | 27.085   | 0.000                                | 167.80                    | 0.089434  | 0.092810           | 0.096313             | 0.099949           | 0.103722           | 33.74   | 36.33  |
|  | 645913AU8 | 06/30/97   | 02/15/16      | 25.082   | 0.000                                | 155.77                    | 0.083062  | 0.086203           | 0.089464             | 0.092847           | 0.096359           | 31.34   | 33.75  |
|  | 645913AV6 | 06/30/97   | 02/15/17      | 23.177   | 0.000                                | 144.53                    | 0.077121  | 0.080048           | 0.083086             | 0.086239           | 0.089511           | 29.10   | 31.35  |
|  | 645913AW4 | 06/30/97   | 02/15/18      | 21.450   | 0.000                                | 134.09                    | 0.071577  | 0.074298           | 0.077123             | 0.080056           | 0.083099           | 27.01   | 29.10  |
|  | 645913AX2 | 06/30/97   | 02/15/19      | 19.886   | 0.000                                | 124.42                    | 0.066423  | 0.068950           | 0.071574             | 0.074297           | 0.077124           | 25.07   | 27.01  |
|  | 645913AY0 | 06/30/97   | 02/15/20      | 18.435   | 0.000                                | 115.43                    | 0.061635  | 0.063981           | 0.066417             | 0.068946           | 0.071571           | 23.26   | 25.07  |
|  | 645913AZ7 | 06/30/97   | 02/15/21      | 17.088   | 0.000                                | 107.08                    | 0.057186  | 0.059365           | 0.061626             | 0.063974           | 0.066411           | 21.58   | 23.26  |
|  | 645913BA1 | 06/30/97   | 02/15/22      | 15.838   | 0.000                                | 99.33                     | 0.053053  | 0.055076           | 0.057175             | 0.059355           | 0.061618           | 20.02   | 21.58  |
|  | 645913BB9 | 06/30/97   | 02/15/23      | 14.678   | 0.000                                | 92.13                     | 0.049214  | 0.051092           | 0.053041             | 0.055064           | 0.057164           | 18.58   | 20.02  |
|  | 645913BC7 | 06/30/97   | 02/15/24      | 13.601   | 0.000                                | 85.44                     | 0.045648  | 0.047391           | 0.049200             | 0.051078           | 0.053028           | 17.23   | 18.57  |
|  | 645913BD5 | 06/30/97   | 02/15/25      | 12.602   | 0.000                                | 79.23                     | 0.042336  | 0.043954           | 0.045633             | 0.047376           | 0.049185           | 15.98   | 17.22  |
|  | 645913BE3 | 06/30/97   | 02/15/26      | 11.676   | 0.000                                | 73.47                     | 0.039262  | 0.040763           | 0.042321             | 0.043938           | 0.045618           | 14.82   | 15.97  |
| New Millennium Homes                         | 647536AC5 | 04/11/03   | 12/31/07      | 86.094   | 0.000                                | 19.98                     | 0.078230  | 0.079480           | 0.080751             | 0.082042           | 0.083354           | 28.39   | 29.31  |
| The City of New York                         | 649652QZ0 | 05/27/93   | 05/15/04      | 43.345   | 0.000                                | 538.71                    | 0.207752  |                    |                      |                    |                    | 27.84   |        |
| The City of New York                         | 649653ME9 | 05/27/93   | 05/15/05      | 39.612   | 0.000                                | 503.27                    | 0.195142  | 0.202840           | 0.210842             |                    |                    | 72.36   | 28.25  |
|  | 649653MG4 | 05/27/93   | 05/15/06      | 35.938   | 0.000                                | 470.01                    | 0.183567  | 0.190955           | 0.198641             | 0.206636           | 0.214953           | 68.11   | 73.70  |
| The City of New York                         | 649654NK2 | 05/27/93   | 05/15/07      | 32.768   | 0.000                                | 436.29                    | 0.171167  | 0.178142           | 0.185401             | 0.192956           | 0.200819           | 63.53   | 68.81  |
|  | 649654NL0 | 05/27/93   | 05/15/08      | 29.863   | 0.000                                | 404.03                    | 0.159152  | 0.165709           | 0.172536             | 0.179644           | 0.187045           | 59.09   | 64.06  |
| The City of New York                         | 649655LL9 | 05/27/93   | 05/15/09      | 27.086   | 0.000                                | 373.63                    | 0.147904  | 0.154078           | 0.160511             | 0.167212           | 0.174193           | 54.94   | 59.62  |
|  | 649655LN5 | 05/27/93   | 05/15/10      | 24.595   | 0.000                                | 344.66                    | 0.136985  | 0.142766           | 0.148790             | 0.155069           | 0.161613           | 50.90   | 55.28  |
| Nextel International                         | 65332AAA7 | 03/12/98   | 04/15/08      | 54.915   | VARIABLES                            |                           | 0.331197  | 0.331191           | 0.333005             | 0.331180           | 0.332993           | 121.36  | 121.21 |
|  | 65332AAB5 | 03/12/98   | 04/15/08      | 54.915   | VARIABLES                            |                           | 0.331197  | 0.331191           | 0.333005             | 0.331180           | 0.332993           | 121.36  | 121.21 |
|  | 65332AAC3 | 03/12/98   | 04/15/08      | 54.915   | VARIABLES                            |                           | 0.331197  | 0.331191           | 0.333005             | 0.331180           | 0.332993           | 121.36  | 121.21 |
| Nextlink Communications                      | 65333HAQ6 | 11/17/99   | 12/01/09      | 55.257   | VARIABLES                            |                           | 0.294490  | 0.312343           | 0.333098             | 0.331277           | 0.333097           | 112.25  | 121.25 |
| Nexstar Finance, Inc.                        | 65334YAA3 | 03/16/01   | 04/01/08      | 96.012   | 12.000                               | 11.83                     | 0.013912  | 0.014808           | 0.015761             | 0.016776           | 0.017856           | 5.34  | 6.05   |
|  | 65334YAB1 | 03/16/01   | 04/01/08      | 96.012   | 12.000                               | 11.83                     | 0.013912  | 0.014808           | 0.015761             | 0.016776           | 0.017856           | 5.34  | 6.05   |
| Nexstar Finance<br>Holdings, Inc.            | 65335BAD6 | 03/27/03   | 04/01/13      | 57.442   | VARIABLES                            |                           | 0.192059  | 0.202982           | 0.214526             | 0.226727           | 0.239622           | 73.13   | 81.68  |
|  | 65335BAE4 | 03/27/03   | 04/01/13      | 57.442   | VARIABLES                            |                           | 0.192059  | 0.202982           | 0.214526             | 0.226727           | 0.239622           | 73.13   | 81.68  |
|  | 65335BAF1 | 03/27/03   | 04/01/13      | 57.442   | VARIABLES                            |                           | 0.192059  | 0.202982           | 0.214526             | 0.226727           | 0.239622           | 73.13   | 81.68  |
| NiSource, Inc.                               | 65473P600 | 11/02/00   | 11/01/04      | 79.231   | 0.000                                | 160.41                    | 0.154870  | 0.159446           |                      |                    |                    | 47.28   |        |
| NorAm Energy Corporation                     | 655419AC3 | 06/17/96   | 03/15/12      | 80.000   | 6.000                                | 65.18                     | 0.031989  | 0.033316           | 0.034698             | 0.036138           | 0.037637           | 12.04   | 13.06  |

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|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Northwest Airlines, Inc.                   | 667280AD3 | 11/04/03   | 11/15/23      | 100.000  | 7.625                                |                           | 0.211806  | 0.211806           | 0.211806             | 0.211806           | 0.211806           | 76.25   | 76.25 |
|  | 667280AE1 | 11/04/03   | 11/15/23      | 100.000  | 7.625                                |                           | 0.211806  | 0.211806           | 0.211806             | 0.211806           | 0.211806           | 76.25   | 76.25 |
|  | 667280AF8 | 01/29/04   | 02/01/09      | 96.227   | 10.000                               |                           | 0.016250  | 0.016266           | 0.017161             | 0.018104           | 0.019100           | 5.53  | 6.64  |
| Northwest Airlines, Inc.                   | 667281AQ2 | 12/12/03   | 04/01/09      | 85.817   | 10.500                               | .99                       | 0.051951  | 0.054219           | 0.058126             | 0.062316           | 0.066807           | 19.67   | 22.46 |
|  | 66978QAD3 | 10/17/95   | 10/17/25      | 100.000  | VARIABLES                            |                           | 0.024948  | 0.024867           | 0.024919             | 0.024695           | 0.024740           | 9.11  | 9.04  |
| NOVA Gas Transmission<br>Novi, Michigan    | 670012ZJ5 | 10/11/95   | 10/01/07      | 95.988   | 6.500                                | 23.87                     | 0.010556  | 0.010926           | 0.011308             | 0.011704           | 0.012113           | 3.93  | 4.21  |
|  | 670012ZK2 | 10/11/95   | 10/01/08      | 93.268   | 6.250                                | 35.49                     | 0.015724  | 0.016278           | 0.016852             | 0.017446           | 0.018061           | 5.86  | 6.28  |
|  | 670012ZL0 | 10/11/95   | 10/01/09      | 90.349   | 6.000                                | 45.31                     | 0.020110  | 0.020824           | 0.021563             | 0.022329           | 0.023121           | 7.50  | 8.04  |
| O'Sullivan Industries                      | 67104RAA2 | 11/30/99   | 10/15/09      | 94.546   | 13.375                               | 14.17                     | 0.012677  | 0.013592           | 0.014572             | 0.015623           | 0.016750           | 4.87  | 5.60  |
|  | 67104RAB0 | 11/30/99   | 10/15/09      | 94.546   | 13.375                               | 14.17                     | 0.012677  | 0.013592           | 0.014572             | 0.015623           | 0.016750           | 4.87  | 5.60  |
|  | 67104RAC8 | 11/30/99   | 10/15/09      | 94.546   | 13.375                               | 14.17                     | 0.012677  | 0.013592           | 0.014572             | 0.015623           | 0.016750           | 4.87  | 5.60  |
|  | 67104RAD6 | 11/30/99   | 10/15/09      | 94.546   | 13.375                               | 14.17                     | 0.012677  | 0.013592           | 0.014572             | 0.015623           | 0.016750           | 4.87  | 5.60  |
| Lee and DeKalb Counties                    | 676865AA6 | 06/05/03   | 12/01/04      | 101.858  | 0.000                                |                           | 0.064669  | 0.065400           |                      |                    |                    | 21.47   |       |
|  | 676865AB4 | 06/05/03   | 12/01/05      | 102.155  | VARIABLES                            |                           | 0.073940  | 0.074891           | 0.072130             | 0.071807           |                    | 26.74   | 23.74 |
|  | 676865AC2 | 06/05/03   | 12/01/06      | 101.805  | VARIABLES                            |                           | 0.088300  | 0.089658           | 0.086393             | 0.086163           | 0.085929           | 31.98   | 31.05 |
| Omnicom Group, Inc.                        | 681919AH9 | 02/07/01   | 02/07/31      | 100.000  | VARIABLES                            |                           | 0.219869  | 0.227247           | 0.234873             | 0.242754           | 0.250900           | 82.64   | 88.28 |
|  | 681919AJ5 | 02/07/01   | 02/07/31      | 100.000  | VARIABLES                            |                           | 0.219869  | 0.227247           | 0.234873             | 0.242754           | 0.250900           | 82.64   | 88.28 |
|  | 681919AK2 | 02/07/01   | 02/07/31      | 100.000  | VARIABLES                            |                           | 0.219869  | 0.227247           | 0.234873             | 0.242754           | 0.250900           | 82.64   | 88.28 |
|  | 681919AL0 | 03/06/02   | 07/31/32      | 102.250  | VARIABLES                            |                           | 0.204039  | 0.213185           | 0.217925             | 0.228951           | 0.232756           | 78.48   | 83.82 |
|  | 681919AM8 | 03/06/02   | 07/31/32      | 102.250  | VARIABLES                            |                           | 0.204039  | 0.213185           | 0.217925             | 0.228951           | 0.232756           | 78.48   | 83.82 |
|  | 681919AN6 | 06/10/03   | 06/15/33      | 100.000  | VARIABLES                            |                           | 0.130804  | 0.133813           | 0.136890             | 0.140039           | 0.143260           | 47.73   | 49.95 |
|  | 681919AP1 | 06/10/03   | 06/15/33      | 100.000  | VARIABLES                            |                           | 0.130804  | 0.133813           | 0.136890             | 0.140039           | 0.143260           | 47.73   | 49.95 |
|  | 682680202 | 01/28/03   | 02/16/08      | 100.000  | VARIABLES                            |                           | 0.136915  | 0.137547           | 0.138196             | 0.138860           | 0.139540           | 49.58   | 50.05 |
| Oneok, Inc.                                | 682680400 | 01/28/03   | 02/16/08      | 100.000  | VARIABLES                            |                           | 0.136915  | 0.137547           | 0.138196             | 0.138860           | 0.139540           | 49.58   | 50.05 |
|  | 682914AA4 | 04/17/00   | 06/15/06      | 96.000   | 12.500                               | 20.17                     | 0.019563  | 0.020881           | 0.022288             | 0.023790           | 0.025392           | 7.32  | 8.34  |
| Onyx Acceptance Corp.<br>Orange County, CA | 68428LAV6 | 06/12/96   | 09/01/11      | 29.734   | 0.000                                | 245.63                    | 0.119369  | 0.124220           | 0.129269             | 0.134523           | 0.139991           | 45.03   | 48.77 |
|  | 68428LAW4 | 06/12/96   | 09/01/12      | 27.201   | 0.000                                | 226.88                    | 0.110465  | 0.114988           | 0.119696             | 0.124597           | 0.129699           | 41.69   | 45.17 |
|  | 68428LAX2 | 06/12/96   | 09/01/13      | 25.020   | 0.000                                | 209.35                    | 0.101999  | 0.106186           | 0.110544             | 0.115081           | 0.119805           | 38.50   | 41.72 |
|  | 68428LAY0 | 06/12/96   | 09/01/10      | 32.377   | 0.000                                | 265.74                    | 0.128979  | 0.134195           | 0.139623             | 0.145270           | 0.151145           | 48.65   | 52.66 |
|  | 68428LAZ7 | 06/12/96   | 09/01/14      | 23.005   | 0.000                                | 193.11                    | 0.094145  | 0.098019           | 0.102052             | 0.106251           | 0.110622           | 35.54   | 38.52 |
|  | 68428LBA1 | 06/12/96   | 09/01/15      | 21.183   | 0.000                                | 178.10                    | 0.086857  | 0.090435           | 0.094160             | 0.098039           | 0.102078           | 32.79   | 35.55 |
|  | 68428LBB9 | 06/12/96   | 09/01/16      | 19.464   | 0.000                                | 164.17                    | 0.080114  | 0.083422           | 0.086867             | 0.090454           | 0.094190           | 30.25   | 32.80 |
|  | 68428LBT0 | 03/03/97   | 09/01/11      | 34.929   | 0.000                                | 224.08                    | 0.114874  | 0.119118           | 0.123520             | 0.128084           | 0.132817           | 43.16   | 46.40 |
|  | 68428LBU7 | 04/01/97   | 09/01/12      | 30.602   | 0.000                                | 208.03                    | 0.108953  | 0.113218           | 0.117650             | 0.122256           | 0.127042           | 41.03   | 44.31 |
|  | 68428LBV5 | 04/01/97   | 09/01/13      | 28.339   | 0.000                                | 192.65                    | 0.100899  | 0.104849           | 0.108954             | 0.113219           | 0.117651           | 38.00   | 41.03 |
|  | 68428LBW3 | 01/17/97   | 09/01/14      | 26.499   | 0.000                                | 182.71                    | 0.093117  | 0.096692           | 0.100405             | 0.104260           | 0.108263           | 35.04   | 37.78 |
|  | 68428LBX1 | 04/01/97   | 09/01/15      | 24.175   | 0.000                                | 165.14                    | 0.086564  | 0.089965           | 0.093501             | 0.097175           | 0.100994           | 32.61   | 35.22 |
|  | 68428LBY9 | 01/17/97   | 09/01/16      | 22.492   | 0.000                                | 156.87                    | 0.080115  | 0.083219           | 0.086443             | 0.089793           | 0.093272           | 30.16   | 32.54 |
|  | 68428LBZ6 | 01/17/97   | 09/01/17      | 20.762   | 0.000                                | 145.28                    | 0.074240  | 0.077124           | 0.080121             | 0.083233           | 0.086466           | 27.95   | 30.17 |
|  | 68428LCA0 | 01/17/97   | 09/01/18      | 19.198   | 0.000                                | 134.56                    | 0.068781  | 0.071456           | 0.074236             | 0.077123           | 0.080123           | 25.90   | 27.95 |
|  | 68428LCB8 | 01/17/97   | 09/01/19      | 17.826   | 0.000                                | 124.74                    | 0.063743  | 0.066219           | 0.068792             | 0.071464           | 0.074240           | 24.00   | 25.90 |
|  | 68428LCC6 | 01/17/97   | 09/01/20      | 16.480   | 0.000                                | 115.51                    | 0.059044  | 0.061341           | 0.063727             | 0.066205           | 0.068781           | 22.23   | 23.99 |
|  | 68428LCD4 | 01/17/97   | 09/01/21      | 15.306   | 0.000                                | 107.10                    | 0.054730  | 0.056856           | 0.059065             | 0.061360           | 0.063743           | 20.61   | 22.24 |

## SECTION I-B

| Name of Issuer           | CUSIP No.                           | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |       |
|--------------------------|-------------------------------------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|-------|
|                          |                                     |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |       |
| Orange County, CA        | 68428LCE2                           | 03/31/97   | 09/01/05      | 54.381   | 0.000                                | 342.74                    | 0.177061  | 0.183583           | 0.190345             | 0.197355           |                    | 66.51   | 46.94 |       |
|                          | 68428LCF9                           | 01/17/97   | 09/01/06      | 50.677   | 0.000                                | 321.68                    | 0.161561  | 0.167368           | 0.173384             | 0.179616           | 0.186072           | 60.63   | 65.06 |       |
|                          | 68428LCG7                           | 01/17/97   | 09/01/07      | 46.931   | 0.000                                | 301.01                    | 0.151452  | 0.156941           | 0.162629             | 0.168524           | 0.174632           | 56.85   | 61.05 |       |
|                          | 68428LCH5                           | 01/17/97   | 09/01/08      | 43.315   | 0.000                                | 281.65                    | 0.142049  | 0.147255           | 0.152651             | 0.158245           | 0.164044           | 53.35   | 57.33 |       |
|                          | 68428LCJ1                           | 01/17/97   | 09/01/09      | 39.915   | 0.000                                | 263.10                    | 0.133012  | 0.137940           | 0.143050             | 0.148349           | 0.153845           | 49.98   | 53.75 |       |
|                          | 68428LCK8                           | 01/17/97   | 09/01/10      | 36.871   | 0.000                                | 245.09                    | 0.124094  | 0.128723           | 0.133523             | 0.138503           | 0.143669           | 46.64   | 50.18 |       |
|                          | 68583RAA0                           | 04/23/03   | 06/30/04      | 98.234   | 0.000                                | 10.22                     | 0.041556  |                    |                      |                    |                    | 7.44  |       |       |
|                          | 68583RAB8                           | 04/23/03   | 06/30/05      | 95.669   | 0.000                                | 13.45                     | 0.054838  | 0.055396           | 0.055960             |                    |                    | 19.84   | 10.02 |       |
| Oregon Community College | 68583RAC6                           | 04/23/03   | 06/30/06      | 91.623   | 0.000                                | 17.51                     | 0.071689  | 0.072680           | 0.073684             | 0.074703           | 0.075735           | 25.99   | 26.71 |       |
|                          | 68583RAD4                           | 04/23/03   | 06/30/07      | 87.036   | 0.000                                | 20.14                     | 0.082704  | 0.084087           | 0.085493             | 0.086922           | 0.088375           | 30.03   | 31.04 |       |
|                          | 68583RAE2                           | 04/23/03   | 06/30/08      | 82.583   | 0.000                                | 21.29                     | 0.087608  | 0.089239           | 0.090900             | 0.092593           | 0.094316           | 31.84   | 33.03 |       |
|                          | 68583RAF9                           | 04/23/03   | 06/30/09      | 77.449   | 0.000                                | 22.39                     | 0.092365  | 0.094292           | 0.096260             | 0.098268           | 0.100319           | 33.60   | 35.02 |       |
|                          | 68583RAG7                           | 04/23/03   | 06/30/10      | 72.765   | 0.000                                | 22.56                     | 0.093197  | 0.095282           | 0.097413             | 0.099591           | 0.101818           | 33.93   | 35.47 |       |
|                          | 68583RAH5                           | 04/23/03   | 06/30/11      | 68.075   | 0.000                                | 22.43                     | 0.092818  | 0.095024           | 0.097282             | 0.099593           | 0.101960           | 33.82   | 35.44 |       |
|                          | 68583RAJ1                           | 04/23/03   | 06/30/12      | 63.740   | 0.000                                | 21.94                     | 0.090874  | 0.093128           | 0.095439             | 0.097807           | 0.100234           | 33.12   | 34.79 |       |
|                          | 68583RAK8                           | 04/23/03   | 06/30/13      | 59.557   | 0.000                                | 21.29                     | 0.088270  | 0.090544           | 0.092876             | 0.095269           | 0.097723           | 32.19   | 33.87 |       |
|                          | 68583RAL6                           | 04/23/03   | 06/30/14      | 55.504   | 0.000                                | 20.54                     | 0.085237  | 0.087510           | 0.089843             | 0.092238           | 0.094697           | 31.10   | 32.78 |       |
|                          | 68583RAM4                           | 04/23/03   | 06/30/15      | 51.363   | 0.000                                | 19.76                     | 0.082099  | 0.084374           | 0.086712             | 0.089115           | 0.091585           | 29.97   | 31.65 |       |
|                          | 68583RAN2                           | 04/23/03   | 06/30/16      | 47.583   | 0.000                                | 18.87                     | 0.078476  | 0.080718           | 0.083023             | 0.085394           | 0.087832           | 28.66   | 30.32 |       |
|                          | 68583RAP7                           | 04/23/03   | 06/30/17      | 44.239   | 0.000                                | 17.92                     | 0.074554  | 0.076728           | 0.078965             | 0.081268           | 0.083638           | 27.24   | 28.85 |       |
|                          | 68583RAQ5                           | 04/23/03   | 06/30/18      | 40.975   | 0.000                                | 16.97                     | 0.070653  | 0.072759           | 0.074928             | 0.077161           | 0.079461           | 25.82   | 27.38 |       |
|                          | 68583RAR3                           | 04/23/03   | 06/30/19      | 37.976   | 0.000                                | 16.02                     | 0.066737  | 0.068763           | 0.070850             | 0.073001           | 0.075217           | 24.39   | 25.90 |       |
|                          | 68583RAS1                           | 04/23/03   | 06/30/20      | 35.297   | 0.000                                | 15.08                     | 0.062880  | 0.064814           | 0.066808             | 0.068863           | 0.070981           | 22.99   | 24.42 |       |
|                          | 68583RAT9                           | 04/23/03   | 06/30/21      | 32.815   | 0.000                                | 14.18                     | 0.059150  | 0.060990           | 0.062887             | 0.064843           | 0.066860           | 21.63   | 23.00 |       |
|                          | 68583RAU6                           | 04/23/03   | 06/30/22      | 30.636   | 0.000                                | 13.33                     | 0.055592  | 0.057333           | 0.059128             | 0.060979           | 0.062888           | 20.33   | 21.62 |       |
|                          | 68583RAV4                           | 04/23/03   | 06/30/23      | 28.748   | 0.000                                | 12.53                     | 0.052253  | 0.053892           | 0.055581             | 0.057324           | 0.059122           | 19.11   | 20.33 |       |
|                          | Oregon School Boards<br>Association | 686053AB5  | 10/31/02      | 06/30/04   | 96.641                               | 0.000                     | 23.45   | 0.056635           |                      |                    |                    |   | 10.14 |       |
|                          |                                     | 686053AC3  | 10/31/02      | 06/30/05   | 93.073                               | 0.000                     | 29.78   | 0.072284           | 0.073263             | 0.074255           |                    |   | 26.20 | 13.29 |
| 686053AD1                |                                     | 10/31/02   | 06/30/06      | 89.333   | 0.000                                | 32.74                     | 0.079723  | 0.080958           | 0.082213             | 0.083487           | 0.084780           | 28.92   | 29.83 |       |
| 686053AE9                |                                     | 10/31/02   | 06/30/07      | 85.050   | 0.000                                | 35.24                     | 0.086093  | 0.087600           | 0.089132             | 0.090692           | 0.092279           | 31.27   | 32.37 |       |
| 686053AF6                |                                     | 10/31/02   | 06/30/08      | 80.119   | 0.000                                | 37.53                     | 0.092001  | 0.093817           | 0.095670             | 0.097559           | 0.099485           | 33.45   | 34.78 |       |
| 686053AG4                |                                     | 10/31/02   | 06/30/09      | 75.501   | 0.000                                | 38.18                     | 0.093836  | 0.095834           | 0.097875             | 0.099960           | 0.102088           | 34.14   | 35.61 |       |
| 686053AH2                |                                     | 10/31/02   | 06/30/10      | 70.827   | 0.000                                | 38.30                     | 0.094332  | 0.096478           | 0.098672             | 0.100917           | 0.103212           | 34.35   | 35.93 |       |
| 686053AJ8                |                                     | 10/31/02   | 06/30/11      | 66.180   | 0.000                                | 37.95                     | 0.093664  | 0.095921           | 0.098233             | 0.100600           | 0.103024           | 34.13   | 35.79 |       |
| 686053AK5                |                                     | 10/31/02   | 06/30/12      | 62.040   | 0.000                                | 36.93                     | 0.091269  | 0.093551           | 0.095889             | 0.098286           | 0.100743           | 33.27   | 34.96 |       |
| 686053AL3                |                                     | 10/31/02   | 06/30/13      | 57.955   | 0.000                                | 35.76                     | 0.088512  | 0.090804           | 0.093156             | 0.095568           | 0.098043           | 32.28   | 33.98 |       |
| 686053AM1                |                                     | 10/31/02   | 06/30/14      | 53.950   | 0.000                                | 34.47                     | 0.085435  | 0.087725           | 0.090076             | 0.092489           | 0.094968           | 31.17   | 32.87 |       |
| 686053AN9                |                                     | 10/31/02   | 06/30/15      | 50.233   | 0.000                                | 33.01                     | 0.081915  | 0.084171           | 0.086490             | 0.088872           | 0.091321           | 29.90   | 31.57 |       |
| 686053AP4                |                                     | 10/31/02   | 06/30/16      | 46.574   | 0.000                                | 31.51                     | 0.078297  | 0.080516           | 0.082798             | 0.085146           | 0.087559           | 28.59   | 30.23 |       |
| 686053AQ2                |                                     | 10/31/02   | 06/30/17      | 43.110   | 0.000                                | 29.95                     | 0.074517  | 0.076685           | 0.078916             | 0.081212           | 0.083576           | 27.22   | 28.83 |       |
| 686053AR0                |                                     | 10/31/02   | 06/30/18      | 40.030   | 0.000                                | 28.35                     | 0.070591  | 0.072683           | 0.074838             | 0.077057           | 0.079342           | 25.79   | 27.35 |       |
| 686053AS8                |                                     | 10/31/02   | 06/30/19      | 37.212   | 0.000                                | 26.76                     | 0.066685  | 0.068692           | 0.070760             | 0.072889           | 0.075083           | 24.37   | 25.86 |       |

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| Name of Issuer                                   | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Oregon School Boards<br>Association              | 686053AT6 | 10/31/02   | 06/30/20      | 34.591   | 0.000                                | 25.22                     | 0.062870  | 0.064787           | 0.066763             | 0.068799           | 0.070897           | 22.98   | 24.41  |
|  | 686053BT5 | 04/21/03   | 06/30/04      | 98.234   | 0.000                                | 10.26                     | 0.041363  |                    |                      |                    |                    | 7.40  |        |
|  | 686053BU2 | 04/21/03   | 06/30/05      | 95.669   | 0.000                                | 13.52                     | 0.054703  | 0.055258           | 0.055819             |                    |                    | 19.79   | 9.99   |
|  | 686053BV0 | 04/21/03   | 06/30/06      | 91.623   | 0.000                                | 17.62                     | 0.071572  | 0.072559           | 0.073560             | 0.074575           | 0.075604           | 25.95   | 26.67  |
|  | 686053BW8 | 04/21/03   | 06/30/07      | 87.036   | 0.000                                | 20.28                     | 0.082606  | 0.083985           | 0.085387             | 0.086813           | 0.088263           | 29.99   | 31.00  |
|  | 686053BX6 | 04/21/03   | 06/30/08      | 82.583   | 0.000                                | 21.44                     | 0.087529  | 0.089156           | 0.090814             | 0.092503           | 0.094224           | 31.81   | 33.00  |
|  | 686053BY4 | 04/21/03   | 06/30/09      | 77.449   | 0.000                                | 22.56                     | 0.092300  | 0.094224           | 0.096189             | 0.098194           | 0.100241           | 33.58   | 34.99  |
|  | 686053BZ1 | 04/21/03   | 06/30/10      | 72.765   | 0.000                                | 22.73                     | 0.093145  | 0.095227           | 0.097355             | 0.099530           | 0.101754           | 33.91   | 35.44  |
|  | 686053CA5 | 04/21/03   | 06/30/11      | 68.075   | 0.000                                | 22.60                     | 0.092776  | 0.094979           | 0.097235             | 0.099544           | 0.101908           | 33.80   | 35.42  |
|  | 686053CB3 | 04/21/03   | 06/30/12      | 63.740   | 0.000                                | 22.11                     | 0.090841  | 0.093093           | 0.095402             | 0.097767           | 0.100192           | 33.11   | 34.78  |
|  | 686053CC1 | 04/21/03   | 06/30/13      | 59.557   | 0.000                                | 21.45                     | 0.088244  | 0.090516           | 0.092847             | 0.095237           | 0.097689           | 32.18   | 33.86  |
|  | 686053CD9 | 04/21/03   | 06/30/14      | 55.504   | 0.000                                | 20.70                     | 0.085218  | 0.087488           | 0.089820             | 0.092213           | 0.094670           | 31.09   | 32.77  |
|  | 686053CE7 | 04/21/03   | 06/30/15      | 51.363   | 0.000                                | 19.91                     | 0.082085  | 0.084359           | 0.086695             | 0.089096           | 0.091564           | 29.96   | 31.65  |
|  | 686053CF4 | 04/21/03   | 06/30/16      | 47.583   | 0.000                                | 19.02                     | 0.078466  | 0.080706           | 0.083010             | 0.085379           | 0.087817           | 28.66   | 30.31  |
|  | 686053CG2 | 04/21/03   | 06/30/17      | 44.239   | 0.000                                | 18.06                     | 0.074547  | 0.076720           | 0.078956             | 0.081258           | 0.083626           | 27.23   | 28.84  |
|  | 686053CH0 | 04/21/03   | 06/30/18      | 40.975   | 0.000                                | 17.10                     | 0.070649  | 0.072754           | 0.074921             | 0.077154           | 0.079453           | 25.82   | 27.38  |
|  | 686053CJ6 | 04/21/03   | 06/30/19      | 37.976   | 0.000                                | 16.14                     | 0.066735  | 0.068760           | 0.070847             | 0.072997           | 0.075212           | 24.39   | 25.90  |
|  | 686053CK3 | 04/21/03   | 06/30/20      | 35.297   | 0.000                                | 15.20                     | 0.062880  | 0.064813           | 0.066806             | 0.068860           | 0.070977           | 22.99   | 24.42  |
|  | 686053CL1 | 04/21/03   | 06/30/21      | 32.815   | 0.000                                | 14.30                     | 0.059151  | 0.060990           | 0.062887             | 0.064843           | 0.066859           | 21.63   | 23.00  |
|  | 686053CM9 | 04/21/03   | 06/30/22      | 30.636   | 0.000                                | 13.43                     | 0.055594  | 0.057334           | 0.059129             | 0.060979           | 0.062888           | 20.33   | 21.62  |
|  | 686053CN7 | 04/21/03   | 06/30/23      | 28.748   | 0.000                                | 12.63                     | 0.052256  | 0.053894           | 0.055583             | 0.057326           | 0.059123           | 19.11   | 20.33  |
| Orion Network Sys, Inc.<br>PF.NET Communications | 68628KAD6 | 01/31/97   | 01/15/07      | 53.923   | VARIABLES                            |                           | 0.350764  | 0.350989           | 0.351228             | 0.351482           | 0.351753           | 126.39  | 126.57 |
|  | 69333SAA9 | 05/10/00   | 05/15/10      | 76.400   | 13.750                               | 42.72                     | 0.045560  | 0.049918           | 0.054692             | 0.059922           | 0.065653           | 17.61   | 21.13  |
|  | 69333SAB7 | 05/10/00   | 05/15/10      | 76.400   | 13.750                               | 42.72                     | 0.045560  | 0.049918           | 0.054692             | 0.059922           | 0.065653           | 17.61   | 21.13  |
|  | 69333SAC5 | 05/10/00   | 05/15/10      | 76.400   | 13.750                               | 42.72                     | 0.045560  | 0.049918           | 0.054692             | 0.059922           | 0.065653           | 17.61   | 21.13  |
| PMA Capital Corporation                          | 693419AA1 | 10/21/02   | 09/30/22      | 100.000  | VARIABLES                            |                           | 0.212863  | 0.216516           | 0.221517             | 0.224240           | 0.229577           | 79.38   | 82.10  |
| PPL Capital Funding                              | 69352FAA3 | 05/09/01   | 05/18/06      | 100.543  | VARIABLES                            |                           | 0.207065  | 0.205065           | 0.207955             | 0.204045           | 0.206879           | 75.46   | 75.14  |
| Park n' View, Inc.                               | 700592AB4 | 05/27/98   | 05/15/08      | 93.800   | 13.000                               | 24.51                     | 0.017701  | 0.018956           | 0.020300             | 0.021740           | 0.023281           | 6.72  | 7.70   |
| Paterson, City of                                | 7031302A1 | 04/11/03   | 04/01/15      | 51.501   | 0.000                                | 21.10                     | 0.082531  | 0.084850           | 0.087235             | 0.089686           | 0.092206           | 30.55   | 32.29  |
|  | 7031302B9 | 04/11/03   | 04/01/16      | 47.811   | 0.000                                | 20.11                     | 0.078717  | 0.080988           | 0.083325             | 0.085729           | 0.088202           | 29.16   | 30.87  |
|  | 7031302C7 | 04/11/03   | 04/01/17      | 44.317   | 0.000                                | 19.10                     | 0.074783  | 0.076993           | 0.079268             | 0.081610           | 0.084022           | 27.72   | 29.39  |
|  | 703130Y81 | 04/11/03   | 04/01/05      | 95.571   | 0.000                                | 16.00                     | 0.061994  | 0.062710           | 0.063434             |                    |                    | 22.58   | 5.71   |
|  | 703130Y99 | 04/11/03   | 04/01/06      | 91.771   | 0.000                                | 19.38                     | 0.075201  | 0.076295           | 0.077405             | 0.078531           | 0.079674           | 27.47   | 28.27  |
|  | 703130Z23 | 04/11/03   | 04/01/07      | 87.261   | 0.000                                | 21.93                     | 0.085235  | 0.086709           | 0.088209             | 0.089735           | 0.091288           | 31.22   | 32.31  |
|  | 703130Z31 | 04/11/03   | 04/01/08      | 82.728   | 0.000                                | 23.15                     | 0.090077  | 0.091811           | 0.093578             | 0.095380           | 0.097216           | 33.05   | 34.34  |
|  | 703130Z49 | 04/11/03   | 04/01/09      | 77.835   | 0.000                                | 24.00                     | 0.093505  | 0.095487           | 0.097511             | 0.099578           | 0.101689           | 34.38   | 35.85  |
|  | 703130Z56 | 04/11/03   | 04/01/10      | 72.826   | 0.000                                | 24.38                     | 0.095075  | 0.097262           | 0.099499             | 0.101787           | 0.104128           | 35.02   | 36.65  |
|  | 703130Z64 | 04/11/03   | 04/01/11      | 68.193   | 0.000                                | 24.13                     | 0.094172  | 0.096461           | 0.098805             | 0.101205           | 0.103665           | 34.73   | 36.44  |
|  | 703130Z72 | 04/11/03   | 04/01/12      | 63.812   | 0.000                                | 23.56                     | 0.092018  | 0.094351           | 0.096743             | 0.099195           | 0.101710           | 33.97   | 35.72  |
|  | 703130Z80 | 04/11/03   | 04/01/13      | 59.701   | 0.000                                | 22.79                     | 0.089046  | 0.091379           | 0.093773             | 0.096230           | 0.098751           | 32.90   | 34.65  |
|  | 703130Z98 | 04/11/03   | 04/01/14      | 55.492   | 0.000                                | 22.00                     | 0.086008  | 0.088348           | 0.090751             | 0.093219           | 0.095755           | 31.81   | 33.56  |
| Penton Media, Inc.                               | 709668AA5 | 06/28/01   | 06/15/11      | 97.749   | 10.375                               | 3.68                      | 0.004732  | 0.004986           | 0.005254             | 0.005536           | 0.005834           | 1.76  | 1.95   |

## SECTION I-B

| Name of Issuer                          | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|---|-----------|------------|---------------|--|----------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|   |           |            |               |  |                            |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Penton Media, Inc.<br>Peoria County, IL | 709668AB3 | 06/28/01   | 06/15/11      | 97.749   | 10.375                     | 3.68                      | 0.004732  | 0.004986           | 0.005254             | 0.005536           | 0.005834           | 1.76  | 1.95  |
|   | 713165ED6 | 06/30/04   | 12/01/05      | 104.992  | 0.000                      |                           |   |                    |                      |                    |                    |   |       |
|   | 713165EE4 | 06/01/04   | 12/01/06      | 106.585  | VARIABLES                  |                           |   |                    |                      |                    |                    |   |       |
|   | 713165EG9 | 06/01/04   | 12/01/08      | 107.011  | VARIABLES                  |                           |   |                    |                      |                    |                    |   |       |
|   | 713165EH7 | 06/01/04   | 12/01/09      | 108.053  | VARIABLES                  |                           |   |                    |                      |                    |                    |   |       |
| Petro Stopping Centers<br>Holdings, LP  | 71646DAE2 | 07/23/99   | 08/01/08      | 36.636   | VARIABLES                  | 0.390470                  | 0.426968  | 0.466878           | 0.471571             | 0.476704           | 158.60             | 170.39  |       |
|   | 71646DAJ1 | 02/09/04   | 04/30/14      | 93.312   | 5.000                      |                           |   |                    |                      |                    |                    |   |       |
|   | 71646DAK8 | 02/09/04   | 04/30/14      | 93.312   | 5.000                      |                           |   |                    |                      |                    |                    |   |       |
| Philadelphia Authority                  | 71781LAP4 | 02/03/99   | 04/15/24      | 19.046   | 0.000                      | 72.73                     | 0.048224  | 0.049837           | 0.051504             | 0.053227           | 0.055007           | 17.90   | 19.12 |
|   | 71781LAQ2 | 02/03/99   | 04/15/12      | 43.760   | 0.000                      | 157.65                    | 0.103753  | 0.107052           | 0.110456             | 0.113968           | 0.117591           | 38.45   | 40.94 |
|   | 71781LAR0 | 02/03/99   | 04/15/13      | 40.766   | 0.000                      | 148.45                    | 0.097835  | 0.100976           | 0.104216             | 0.107561           | 0.111014           | 36.27   | 38.64 |
|   | 71781LAS8 | 02/03/99   | 04/15/14      | 37.933   | 0.000                      | 139.62                    | 0.092140  | 0.095125           | 0.098206             | 0.101388           | 0.104672           | 34.17   | 36.42 |
|   | 71781LAT6 | 02/03/99   | 04/15/15      | 35.256   | 0.000                      | 131.15                    | 0.086667  | 0.089501           | 0.092427             | 0.095449           | 0.098570           | 32.15   | 34.28 |
|   | 71781LAU3 | 02/03/99   | 04/15/16      | 32.784   | 0.000                      | 123.03                    | 0.081394  | 0.084076           | 0.086846             | 0.089707           | 0.092662           | 30.20   | 32.22 |
|   | 71781LAV1 | 02/03/99   | 04/15/17      | 30.618   | 0.000                      | 115.30                    | 0.076316  | 0.078838           | 0.081444             | 0.084135           | 0.086915           | 28.32   | 30.22 |
|   | 71781LAW9 | 02/03/99   | 04/15/18      | 28.637   | 0.000                      | 108.03                    | 0.071519  | 0.073886           | 0.076332             | 0.078858           | 0.081468           | 26.54   | 28.32 |
|   | 71781LAX7 | 02/03/99   | 04/15/19      | 26.727   | 0.000                      | 101.17                    | 0.067011  | 0.069236           | 0.071534             | 0.073909           | 0.076363           | 24.87   | 26.55 |
|   | 71781LAY5 | 02/03/99   | 04/15/20      | 24.985   | 0.000                      | 94.75                     | 0.062769  | 0.064855           | 0.067012             | 0.069240           | 0.071542           | 23.29   | 24.87 |
|   | 71781LAZ2 | 02/03/99   | 04/15/21      | 23.403   | 0.000                      | 88.75                     | 0.058794  | 0.060749           | 0.062769             | 0.064855           | 0.067012           | 21.82   | 23.29 |
|   | 71781LBA6 | 02/03/99   | 04/15/22      | 21.872   | 0.000                      | 83.08                     | 0.055055  | 0.056889           | 0.058783             | 0.060740           | 0.062763           | 20.43   | 21.82 |
|   | 71781LBB4 | 02/03/99   | 04/15/23      | 20.437   | 0.000                      | 77.77                     | 0.051544  | 0.053263           | 0.055039             | 0.056875           | 0.058772           | 19.13   | 20.43 |
|   | 71781LBC2 | 02/03/99   | 04/15/25      | 17.878   | 0.000                      | 68.15                     | 0.045179  | 0.046688           | 0.048248             | 0.049859           | 0.051524           | 16.77   | 17.91 |
|   | 71781LBD0 | 02/03/99   | 04/15/26      | 16.697   | 0.000                      | 63.76                     | 0.042277  | 0.043692           | 0.045153             | 0.046663           | 0.048224           | 15.69   | 16.76 |
| The Phoenix<br>Companies, Inc.          | 71902E406 | 12/20/02   | 02/16/08      | 100.000  | VARIABLES                  | 0.206948                  | 0.207823  | 0.208731           | 0.209672             | 0.210647           | 74.90              | 75.57   |       |
|   | 71902E505 | 12/20/02   | 02/16/08      | 100.000  | VARIABLES                  |                           |   |                    |                      |                    |                    |   |       |
| Pindo Deli Finance<br>Mauritius Limited | 722299AD6 | 10/01/97   | 10/01/27      | 92.750   | 10.875                     | 0.006287                  | 0.006660  | 0.007054           | 0.007472             | 0.007915           | 2.40               | 2.69  |       |
|   | 722299AH7 | 10/01/97   | 10/01/27      | 92.750   | 10.875                     |                           |   |                    |                      |                    |                    |   |       |
| Pittsburgh, PA                          | 7252085T5 | 03/14/97   | 03/01/04      | 66.403   | 0.000                      | 0.197300                  | 0.190725  | 0.197304           | 0.198693             | 0.199889           | 11.84              | 46.96   |       |
|   | 7252085U2 | 03/14/97   | 09/01/04      | 64.188   | 0.000                      |                           |   |                    |                      |                    |                    |   |       |
|   | 7252085V0 | 03/14/97   | 03/01/05      | 61.808   | 0.000                      |                           |   |                    |                      |                    |                    |   |       |
|   | 7252085W8 | 03/14/97   | 09/01/05      | 59.733   | 0.000                      |                           |   |                    |                      |                    |                    |   |       |
|   | 7252085X6 | 03/14/97   | 03/01/06      | 57.478   | 0.000                      |                           |   |                    |                      |                    |                    |   |       |
|   | 7252085Y4 | 03/14/97   | 09/01/06      | 55.533   | 0.000                      |                           |   |                    |                      |                    |                    |   |       |
|   | 7252085Z1 | 03/14/97   | 03/01/07      | 53.656   | 0.000                      |                           |   |                    |                      |                    |                    |   |       |
|   | 7252086B3 | 03/14/97   | 03/01/24      | 47.086   | VARIABLES                  |                           |   |                    |                      |                    |                    |   |       |
|   | 729136AG6 | 02/17/04   | 06/15/09      | 73.627   | VARIABLES                  |                           |   |                    |                      |                    |                    |   |       |
|   | 729136AH4 | 02/17/04   | 06/15/09      | 73.627   | VARIABLES                  |                           |   |                    |                      |                    |                    |   |       |
| Pliant Corporation                      | 729136AJ0 | 02/17/04   | 06/15/09      | 73.627   | VARIABLES                  | 0.227391                  | 0.235678  | 0.248779           | 0.262609             | 0.277208           | 73.23              | 92.50   |       |
|   | 729136AA4 | 02/17/04   | 06/15/09      | 73.627   | VARIABLES                  |                           |   |                    |                      |                    |                    |   |       |
|   | 729136AB3 | 02/17/04   | 06/15/09      | 73.627   | VARIABLES                  |                           |   |                    |                      |                    |                    |   |       |
| Pope & Talbot, Inc.                     | 732827AC4 | 07/30/02   | 06/01/13      | 86.415   | 8.375                      | 10.49                     | 0.022359  | 0.023534           | 0.024770             | 0.026070           | 0.027440           | 8.33  | 9.23  |
|   | 732827AD2 | 07/30/02   | 06/01/13      | 86.415   | 8.375                      | 10.49                     | 0.022359  | 0.023534           | 0.024770             | 0.026070           | 0.027440           | 8.33  | 9.23  |

## SECTION I-B

| Name of Issuer                          | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |  |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|--|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |  |
| Portland General<br>Electric Company    | 736508854 | 10/10/95   | 12/31/35*     | 100.000  | 8.250                                |                           | 0.229167  |                    |                      |                    |                    |   | 41.02* |  |
| Presidio Independent<br>School District | 741020DW8 | 05/14/98   | 02/15/12      | 38.054   | 0.000                                | 184.76                    | 0.109305  | 0.113213           | 0.117259             | 0.121451           | 0.125792           | 41.13   | 44.13  |  |
|   | 741020DX6 | 05/14/98   | 02/15/13      | 35.472   | 0.000                                | 172.23                    | 0.101892  | 0.105534           | 0.109306             | 0.113214           | 0.117261           | 38.35   | 41.14  |  |
|   | 741020DY4 | 05/14/98   | 02/15/14      | 33.066   | 0.000                                | 160.54                    | 0.094980  | 0.098375           | 0.101892             | 0.105534           | 0.109306           | 35.74   | 38.34  |  |
|   | 741020DZ1 | 05/14/98   | 02/15/15      | 30.822   | 0.000                                | 149.65                    | 0.088538  | 0.091703           | 0.094981             | 0.098376           | 0.101893           | 33.32   | 35.74  |  |
|   | 741020EA5 | 05/14/98   | 02/15/16      | 28.486   | 0.000                                | 139.47                    | 0.082610  | 0.085583           | 0.088664             | 0.091855           | 0.095162           | 31.10   | 33.38  |  |
|   | 741020EB3 | 05/14/98   | 02/15/17      | 26.541   | 0.000                                | 129.94                    | 0.076969  | 0.079739           | 0.082610             | 0.085583           | 0.088664           | 28.97   | 31.10  |  |
|   | 741020EC1 | 05/14/98   | 02/15/18      | 24.728   | 0.000                                | 121.07                    | 0.071713  | 0.074294           | 0.076969             | 0.079739           | 0.082610           | 27.00   | 28.97  |  |
|   | 741020ED9 | 05/14/98   | 02/15/19      | 22.810   | 0.000                                | 112.60                    | 0.066779  | 0.069199           | 0.071707             | 0.074307           | 0.077000           | 25.15   | 27.00  |  |
|   | 741020EE7 | 05/14/98   | 02/15/20      | 21.242   | 0.000                                | 104.86                    | 0.062189  | 0.064443           | 0.066779             | 0.069199           | 0.071707           | 23.42   | 25.15  |  |
|   | 741020EF4 | 05/14/98   | 02/15/21      | 19.782   | 0.000                                | 97.66                     | 0.057914  | 0.060013           | 0.062189             | 0.064443           | 0.066779           | 21.81   | 23.42  |  |
|   | 741020EG2 | 05/14/98   | 02/15/22      | 18.422   | 0.000                                | 90.94                     | 0.053933  | 0.055888           | 0.057914             | 0.060013           | 0.062189           | 20.31   | 21.81  |  |
| Pride International Inc.                | 74153QAC6 | 03/28/03   | 05/15/33      | 100.000  | VARIABLES                            |                           | 0.236479  | 0.242511           | 0.248791             | 0.255330           | 0.262139           | 86.78   | 91.36  |  |
|   | 74153QAD4 | 03/28/03   | 05/15/33      | 100.000  | VARIABLES                            |                           | 0.236479  | 0.242511           | 0.248791             | 0.255330           | 0.262139           | 86.78   | 91.36  |  |
| Pride International Inc.                | 741932AB3 | 04/24/98   | 04/24/18      | 39.106   | 0.000                                | 119.68                    | 0.066799  | 0.068385           | 0.070009             | 0.071672           | 0.073374           | 24.55   | 25.73  |  |
|   | 741932AE7 | 01/16/01   | 01/16/21      | 60.841   | 0.000                                | 46.41                     | 0.044959  | 0.045521           | 0.046090             | 0.046666           | 0.047249           | 16.47   | 16.89  |  |
| Proassurance Corporation                | 74267CAA4 | 07/07/03   | 06/30/23      | 97.250   | VARIABLES                            |                           | 0.241786  | 0.247625           | 0.253719             | 0.260080           | 0.266719           | 88.11   | 92.50  |  |
| Providian Financial<br>Corporation      | 74406AAB8 | 02/15/01   | 02/15/21      | 45.289   | 0.000                                | 54.69                     | 0.055559  | 0.056670           | 0.057803             | 0.058959           | 0.060138           | 20.51   | 21.33  |  |
|   | 74406AAC6 | 05/27/03   | 05/15/08      | 100.000  | 4.000                                |                           | 0.315476  | 0.326714           | 0.338570             | 0.351078           | 0.364274           | 116.66  | 125.32 |  |
|   | 74406AAD4 | 03/19/04   | 03/15/16      | 100.000  | VARIABLES                            |                           |   | 0.263884           | 0.272592             | 0.281911           | 0.291673           | 75.34   | 101.83 |  |
| Providian Corporation                   | 74406QAM9 | 05/08/95   | 06/02/25      | 62.648   | 5.000                                | 35.44                     | 0.016155  | 0.016836           | 0.017547             | 0.018287           | 0.019059           | 5.98  | 6.49   |  |
| Prudential Financial                    | 744320201 | 12/18/01   | 11/15/06*     | 100.000  | VARIABLES                            |                           | 0.173051  | 0.173792           |                      |                    |                    | 38.83*  |        |  |
|   | 744320AA0 | 12/18/01   | 11/15/06      | 100.000  | VARIABLES                            |                           | 0.173051  | 0.173792           | 0.173772             | 0.172968           | 0.172139           | 62.47   | 62.34  |  |
| QBE Funding Trust II                    | 747271AA2 | 09/10/02   | 04/15/22      | 55.100   | 0.000                                | 22.39                     | 0.048496  | 0.049239           | 0.049994             | 0.050760           | 0.051538           | 17.71   | 18.25  |  |
| QBE Funding Trust                       | 74729CAA6 | 04/15/02   | 04/15/22      | 59.358   | 0.000                                | 27.10                     | 0.045008  | 0.045599           | 0.046198             | 0.046804           | 0.047418           | 16.40   | 16.83  |  |
| QBE Funding Trust III                   | 74729LAA6 | 09/24/04   | 09/24/24      | 67.165   | 0.000                                |                           |   |                    | 0.037314             | 0.037688           | 0.038064           | 3.62  | 13.57  |  |
| Quest Diagnostics, Inc.                 | 74834LAF7 | 11/26/01   | 11/30/21      | 99.000   | VARIABLES                            |                           | 0.210287  | 0.215972           | 0.223075             | 0.227946           | 0.235536           | 78.41   | 82.71  |  |
| RCN Corporation                         | 749361AD3 | 10/17/97   | 10/15/07      | 58.232   | VARIABLES                            |                           | 0.303958  | 0.303958           | 0.305628             | 0.303958           | 0.305628           | 111.38  | 111.25 |  |
|   | 749361AG6 | 02/06/98   | 02/15/08      | 61.832   | VARIABLES                            |                           | 0.266301  | 0.269227           | 0.266300             | 0.270714           | 0.266300           | 98.00   | 98.00  |  |
|   | 749361AH4 | 06/24/98   | 07/01/08      | 58.421   | VARIABLES                            |                           | 0.302190  | 0.298905           | 0.303859             | 0.298904           |                    | 110.00  | 110.00 |  |
| RC Trust I                              | 749387403 | 05/09/01   | 05/15/06      | 100.000  | VARIABLES                            |                           | 0.209713  | 0.210283           | 0.209596             | 0.208885           | 0.208146           | 75.59   | 75.26  |  |
| R.J.Tower Corporation                   | 74962JAD1 | 06/13/03   | 06/01/13      | 97.205   | 12.000                               | .83                       | 0.004374  | 0.004647           | 0.004937             | 0.005246           | 0.005574           | 1.64  | 1.85   |  |
| RSL Communications, PLC                 | 74972EAH1 | 11/09/98   | 11/01/08      | 94.489   | 12.000                               | 20.00                     | 0.014818  | 0.015782           | 0.016808             | 0.017900           | 0.019064           | 5.63  | 6.38   |  |
| Radio Unica Corporation                 | 750408AC0 | 07/27/98   | 08/01/06      | 63.256   | VARIABLES                            |                           | 0.326379  | 0.326378           | 0.326377             | 0.326377           | 0.326376           | 117.50  | 117.50 |  |
| Raytheon Company                        | 755111606 | 05/09/01   | 05/15/06*     | 100.000  | VARIABLES                            |                           | 0.209713  |                    |                      |                    |                    | 9.23*   |        |  |
| Reeves, Inc.                            | 758603AA2 | 01/15/98   | 11/15/04      | 100.000  | VARIABLES                            |                           | 0.361112  | 0.361112           |                      |                    |                    | 110.44  |        |  |
| Reliant Energy, Inc.                    | 75952J207 | 09/21/99   | 09/15/29      | 100.000  | 2.000                                |                           | 0.373714  | 0.389333           | 0.405718             | 0.422909           | 0.440943           | 140.74  | 152.89 |  |
| Restaurant Company                      | 761253AB9 | 05/18/98   | 05/15/08      | 57.907   | 6.500                                |                           | 0.180556  | 0.180556           | 0.180556             | 0.180556           | 0.180556           | 65.00   | 65.00  |  |

\* Called in 2004; reportable OID is computed to call date.



## SECTION I-B

| Name of Issuer                                     | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |       |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|-------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005  |
| Rhodia, SA   | 762397AK3 | 05/17/04   | 06/01/10      | 96.743   | 10.250                               |                           | 0.010941  | 0.010990           | 0.011595             | 0.012233           | 0.012906           | 2.48  | 4.33  |
|  | 762397AL1 | 05/17/04   | 06/01/10      | 96.743   | 10.250                               |                           | 0.010941  | 0.010990           | 0.011595             | 0.012233           | 0.012906           | 2.48  | 4.33  |
|  | 762397AM9 | 05/17/04   | 06/01/10      | 96.743   | 10.250                               |                           | 0.010941  | 0.010990           | 0.011595             | 0.012233           | 0.012906           | 2.48  | 4.33  |
| Richardson Electronics<br>Roche Holdings, Inc.     | 763165AC1 | 02/14/97   | 06/15/06      | 95.000   | 8.250                                | 32.64                     | 0.017913  | 0.018724           | 0.019571             | 0.020457           | 0.021384           | 6.62  | 7.23  |
|  | 771196AE2 | 05/06/97   | 05/06/12*     | 39.011   | 0.000                                | 202.20                    | 0.103877  |                    |                      |                    |                    | 12.98*  |       |
|  | 771196AG7 | 01/19/00   | 01/19/15      | 66.386   | 0.000                                | 75.63                     | 0.055798  | 0.056565           | 0.057343             | 0.058131           | 0.058930           | 20.48   | 21.04 |
|  | 771196AH5 | 01/19/00   | 01/19/15      | 66.386   | 0.000                                | 75.63                     | 0.055798  | 0.056565           | 0.057343             | 0.058131           | 0.058930           | 20.48   | 21.04 |
| Rockwell ISD, TX<br>Rogers Communications,<br>Inc. | 771196AJ1 | 01/19/00   | 01/19/15      | 66.386   | 0.000                                | 75.63                     | 0.055798  | 0.056565           | 0.057343             | 0.058131           | 0.058930           | 20.48   | 21.04 |
|  | 774285UV0 | 07/02/98   | 08/15/08      | 52.654   | 0.000                                | 219.59                    | 0.130288  | 0.134483           | 0.138813             | 0.143282           | 0.147895           | 48.82   | 52.01 |
| Roper Industries, Inc.<br>SF Holdings Group, Inc.  | 775109AE1 | 11/26/93   | 11/26/05      | 67.814   | 2.000                                | 255.21                    | 0.093001  | 0.095675           | 0.098426             | 0.101256           |                    | 34.15   | 32.50 |
|  | 776696AA4 | 12/29/03   | 01/15/34      | 39.502   | 1.482                                |                           | 0.076814  | 0.076925           | 0.078176             | 0.079472           | 0.080813           | 27.90   | 28.81 |
|  | 784141AA1 | 03/12/98   | 03/15/08*     | 52.163   | VARIABLES                            |                           | 0.360149  | 0.360542           |                      |                    |                    | 31.70*  |       |
|  | 784141AB9 | 03/12/98   | 03/15/08*     | 52.163   | VARIABLES                            |                           | 0.360149  | 0.360542           |                      |                    |                    | 31.70*  |       |
|  | 784141AC7 | 03/12/98   | 03/15/08*     | 52.163   | VARIABLES                            |                           | 0.360149  | 0.360542           |                      |                    |                    | 31.70*  |       |
|  | 784141AD5 | 03/12/98   | 03/15/08*     | 52.163   | VARIABLES                            |                           | 0.360149  | 0.360542           |                      |                    |                    | 31.70*  |       |
|  | 784141AE3 | 03/12/98   | 03/15/08*     | 52.163   | VARIABLES                            |                           | 0.360149  | 0.360542           |                      |                    |                    | 31.70*  |       |
| SG Holdings, Inc.                                  | 784141AF0 | 03/12/98   | 03/15/08*     | 52.163   | VARIABLES                            |                           | 0.360149  | 0.360542           |                      |                    |                    | 31.70*  |       |
|  | 784186AA6 | 10/15/99   | 03/30/05      | 100.000  | 0.000                                |                           | 0.236835  | 0.242053           | 0.254250             |                    |                    | 89.26   | 22.37 |
|  | 784186AB4 | 12/20/99   | 06/20/05      | 100.000  | 0.000                                |                           | 0.236236  | 0.244096           | 0.253603             |                    |                    | 88.11   | 43.11 |
|  | 784186AP3 | 01/31/01   | 01/31/06      | 100.000  | 0.000                                |                           | 0.184088  | 0.191567           | 0.195039             | 0.204084           | 0.206642           | 70.42   | 74.61 |
|  | 784186AQ1 | 02/28/01   | 02/28/06      | 100.000  | 0.000                                |                           | 0.175733  | 0.178668           | 0.186693             | 0.188768           | 0.197246           | 66.21   | 69.82 |
|  | 784186AR9 | 02/28/01   | 02/28/06      | 100.000  | 0.000                                |                           | 0.175733  | 0.178668           | 0.186693             | 0.188768           | 0.197246           | 66.21   | 69.82 |
|  | 784186AS7 | 03/30/01   | 03/31/06      | 100.000  | 0.000                                |                           | 0.171447  | 0.176145           | 0.181967             | 0.185932           | 0.192076           | 64.59   | 68.08 |
|  | 784186AT5 | 03/30/01   | 03/31/06      | 100.000  | 0.000                                |                           | 0.171447  | 0.176145           | 0.181967             | 0.185932           | 0.192076           | 64.59   | 68.08 |
|  | 784186AU2 | 04/30/01   | 04/28/06      | 100.000  | 0.000                                |                           | 0.165931  | 0.170351           | 0.175849             | 0.179545           | 0.185340           | 62.18   | 65.48 |
|  | 784186AV0 | 04/30/01   | 04/28/06      | 100.000  | 0.000                                |                           | 0.165931  | 0.170351           | 0.175849             | 0.179545           | 0.185340           | 62.18   | 65.48 |
|  | 784186AW8 | 05/31/01   | 05/31/06      | 100.000  | 0.000                                |                           | 0.172604  | 0.177363           | 0.183254             | 0.187278           | 0.193498           | 64.38   | 67.95 |
|  | 784186AX6 | 05/31/01   | 05/31/06      | 100.000  | 0.000                                |                           | 0.172604  | 0.177363           | 0.183254             | 0.187278           | 0.193498           | 64.38   | 67.95 |
|  | 784186AY4 | 06/29/01   | 06/30/06      | 100.000  | 0.000                                |                           | 0.173951  | 0.176813           | 0.184708             | 0.186715           | 0.195053           | 64.20   | 67.80 |
|  | 784186AZ1 | 06/29/01   | 06/30/06      | 100.000  | 0.000                                |                           | 0.173951  | 0.176813           | 0.184708             | 0.186715           | 0.195053           | 64.20   | 67.80 |
|  | 784186BA5 | 07/31/01   | 07/31/06      | 100.000  | 0.000                                |                           | 0.173442  | 0.180348           | 0.183475             | 0.191835           | 0.194089           | 66.28   | 70.12 |
|  | 784186BB3 | 08/31/01   | 08/31/06      | 100.000  | 0.000                                |                           | 0.163922  | 0.166491           | 0.173792             | 0.175546           | 0.183245           | 61.68   | 64.92 |
|  | 784186BC1 | 08/31/01   | 08/31/07      | 100.000  | 0.000                                |                           | 0.163983  | 0.166555           | 0.173860             | 0.175617           | 0.183320           | 61.71   | 64.95 |
|  | 784186BD9 | 11/02/01   | 11/02/06      | 100.000  | 0.000                                |                           | 0.133293  | 0.134774           | 0.140052             | 0.140829           | 0.146344           | 49.46   | 51.64 |
|  | 784186BE7 | 11/02/01   | 11/02/06      | 100.000  | 0.000                                |                           | 0.133293  | 0.134774           | 0.140052             | 0.140829           | 0.146344           | 49.46   | 51.64 |
|  | 784186BF4 | 01/31/02   | 01/31/07      | 100.000  | 0.000                                |                           | 0.145966  | 0.151251           | 0.153339             | 0.159769           | 0.161084           | 55.52   | 58.33 |
| 784186BG2  | 03/15/02  | 03/15/07   | 100.000       | 0.000  |                                      | 0.140272                  | 0.142048  | 0.147838           | 0.148887             | 0.154956           | 52.48              | 54.92   |       |
| SG Structured Products                             | 78422XBL6 | 10/31/02   | 10/31/08      | 100.000  | 0.000                                |                           | 0.102715  | 0.104548           | 0.106414             | 0.108313           | 0.110246           | 37.53   | 38.88 |
|  | 78422XBU6 | 02/28/03   | 02/29/08      | 100.000  | 1.250                                |                           | 0.129630  | 0.131059           | 0.134756             | 0.135508           | 0.139356           | 47.54   | 49.20 |
| SLM Corporation                                    | 78442FCY2 | 10/01/04   | 10/01/14      | 100.000  | VARIABLES                            |                           |   |                    | 0.138915             | 0.138222           | 0.137510           | 12.50   | 49.76 |

\* Called in 2004; reportable OID is computed to call date.

SECTION I-B

| Name of Issuer                           | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| St. Mary Land &<br>Exploration Company   | 792228AA6 | 03/12/02   | 03/15/22      | 100.000  | VARIABLES                            |                           | 0.296438  | 0.303273           | 0.310449             | 0.317984           | 0.325896           | 109.43  | 114.76 |
|  | 792228AB4 | 03/12/02   | 03/15/22      | 100.000  | VARIABLES                            |                           | 0.296438  | 0.303273           | 0.310449             | 0.317984           | 0.325896           | 109.43  | 114.76 |
|  | 792228AC2 | 03/12/02   | 03/15/22      | 100.000  | VARIABLES                            |                           | 0.296438  | 0.303273           | 0.310449             | 0.317984           | 0.325896           | 109.43  | 114.76 |
| Salomon Smith Barney<br>Holdings, Inc.   | 79548GBA4 | 02/28/03   | 02/28/18      | 41.198   | 0.000                                | 21.10                     | 0.071115  | 0.072841           | 0.075869             | 0.077276           | 0.080487           | 26.49   | 28.12  |
| Salomon Smith Barney<br>Holdings, Inc.   | 79549B818 | 07/31/98   | 08/01/05      | 100.000  | 0.000                                |                           | 0.225684  | 0.235166           | 0.239748             | 0.251201           |                    | 86.48   | 52.90  |
|  | 79549B826 | 03/04/98   | 09/06/05      | 100.000  | 0.000                                |                           | 0.240862  | 0.248325           | 0.256019             | 0.263951           |                    | 89.80   | 64.15  |
| Salomon, Inc.                            | 79549GZN9 | 03/01/96   | 03/01/16      | 47.900   | VARIABLES                            |                           | 0.173264  | 0.179759           | 0.186498             | 0.193489           | 0.200743           | 65.13   | 70.11  |
|  | 79549GZS8 | 04/04/96   | 04/04/16      | 44.500   | VARIABLES                            |                           | 0.187466  | 0.195211           | 0.203276             | 0.211674           | 0.220420           | 70.26   | 76.18  |
| Salt Holdings Corp.                      | 795559AA1 | 12/20/02   | 12/15/12      | 53.995   | VARIABLES                            |                           | 0.216017  | 0.229788           | 0.244436             | 0.260018           | 0.276593           | 80.70   | 91.32  |
|  | 795559AB9 | 12/20/02   | 12/15/12      | 53.995   | VARIABLES                            |                           | 0.216017  | 0.229788           | 0.244436             | 0.260018           | 0.276593           | 80.70   | 91.32  |
|  | 795559AC7 | 12/20/02   | 12/15/12      | 53.995   | VARIABLES                            |                           | 0.216017  | 0.229788           | 0.244436             | 0.260018           | 0.276593           | 80.70   | 91.32  |
|  | 795559AD5 | 05/22/03   | 06/01/13      | 55.677   | VARIABLES                            |                           | 0.197298  | 0.209135           | 0.221682             | 0.234982           | 0.249080           | 73.89   | 83.02  |
|  | 795559AE3 | 05/22/03   | 06/01/13      | 55.677   | VARIABLES                            |                           | 0.197298  | 0.209135           | 0.221682             | 0.234982           | 0.249080           | 73.89   | 83.02  |
| San Luis Obispo County                   | 798703AQ7 | 07/02/03   | 09/01/18      | 45.439   | 0.000                                | 11.97                     | 0.067087  | 0.068854           | 0.070668             | 0.072530           | 0.074441           | 24.90   | 26.23  |
|  | 798703AR5 | 07/02/03   | 09/01/19      | 42.462   | 0.000                                | 11.40                     | 0.063891  | 0.065607           | 0.067368             | 0.069177           | 0.071034           | 23.73   | 25.02  |
|  | 798703AS3 | 07/02/03   | 09/01/20      | 39.603   | 0.000                                | 10.84                     | 0.060709  | 0.062370           | 0.064075             | 0.065828           | 0.067628           | 22.56   | 23.81  |
|  | 798703AT1 | 07/02/03   | 09/01/21      | 37.061   | 0.000                                | 10.27                     | 0.057546  | 0.059140           | 0.060778             | 0.062462           | 0.064192           | 21.39   | 22.59  |
|  | 798703AU8 | 07/02/03   | 09/01/22      | 34.700   | 0.000                                | 9.72                      | 0.054469  | 0.055994           | 0.057562             | 0.059173           | 0.060830           | 20.25   | 21.40  |
|  | 798703AV6 | 07/02/03   | 09/01/23      | 32.578   | 0.000                                | 9.19                      | 0.051508  | 0.052960           | 0.054454             | 0.055989           | 0.057568           | 19.16   | 20.25  |
|  | 798703AW4 | 07/02/03   | 09/01/24      | 30.563   | 0.000                                | 8.68                      | 0.048668  | 0.050050           | 0.051471             | 0.052933           | 0.054436           | 18.11   | 19.15  |
|  | 798703AX2 | 07/02/03   | 09/01/25      | 28.774   | 0.000                                | 8.21                      | 0.045982  | 0.047292           | 0.048640             | 0.050026           | 0.051452           | 17.11   | 18.10  |
|  | 798703AY0 | 07/02/03   | 09/01/26      | 27.018   | 0.000                                | 7.75                      | 0.043406  | 0.044649           | 0.045928             | 0.047244           | 0.048598           | 16.15   | 17.09  |
|  | 798703AZ7 | 07/02/03   | 09/01/27      | 25.534   | 0.000                                | 7.32                      | 0.041022  | 0.042197           | 0.043406             | 0.044649           | 0.045928           | 15.27   | 16.15  |
|  | 798703BA1 | 07/02/03   | 09/01/28      | 24.132   | 0.000                                | 6.92                      | 0.038769  | 0.039879           | 0.041022             | 0.042197           | 0.043406           | 14.43   | 15.27  |
|  | 798703BB9 | 07/02/03   | 09/01/29      | 22.806   | 0.000                                | 6.54                      | 0.036639  | 0.037689           | 0.038768             | 0.039879           | 0.041022           | 13.63   | 14.43  |
|  | 798703BC7 | 07/02/03   | 09/01/30      | 21.553   | 0.000                                | 6.18                      | 0.034626  | 0.035618           | 0.036639             | 0.037688           | 0.038768           | 12.89   | 13.63  |
| Schaumburg Park Dist, IL                 | 806356LU3 | 05/25/04   | 12/01/05      | 100.363  | 0.000                                |                           | 0.077115  | 0.077151           | 0.078218             | 0.079300           |                    | 16.70   | 26.01  |
| Seagram Company Ltd.                     | 811850205 | 06/21/99   | 06/21/04      | 100.000  | VARIABLES                            |                           | 0.217930  |                    |                      |                    |                    | 37.05   |        |
| Selective Insurance<br>Group, Inc.       | 816300AA5 | 09/24/02   | 09/24/32      | 38.012   | 1.615                                |                           | 0.071372  | 0.072247           | 0.073151             | 0.074085           | 0.075049           | 26.02   | 26.69  |
|  | 816300AB3 | 09/24/02   | 09/24/32      | 38.012   | 1.615                                |                           | 0.071372  | 0.072247           | 0.073151             | 0.074085           | 0.075049           | 26.02   | 26.69  |
| Shelby,Christian & Macon<br>Counties, IL | 821510AH7 | 04/01/03   | 12/01/04      | 102.505  | 0.000                                |                           | 0.069468  | 0.070302           |                      |                    |                    | 23.07   |        |
|  | 821510AJ3 | 04/01/03   | 12/01/05      | 103.693  | VARIABLES                            |                           | 0.079549  | 0.080628           | 0.076447             | 0.075902           |                    | 28.74   | 25.13  |
|  | 821510AK0 | 04/01/03   | 12/01/06      | 103.939  | VARIABLES                            |                           | 0.093335  | 0.094812           | 0.089937             | 0.089448           | 0.088952           | 33.76   | 32.26  |
|  | 821510AL8 | 04/01/03   | 12/01/07      | 104.240  | VARIABLES                            |                           | 0.108726  | 0.110719           | 0.104773             | 0.104301           | 0.103819           | 39.38   | 37.60  |
|  | 821510AM6 | 04/01/03   | 12/01/08      | 104.513  | VARIABLES                            |                           | 0.118213  | 0.120558           | 0.113951             | 0.113511           | 0.113063           | 42.85   | 40.92  |
|  | 821510AN4 | 04/01/03   | 12/01/09      | 104.283  | VARIABLES                            |                           | 0.130167  | 0.133009           | 0.125503             | 0.125120           | 0.124728           | 47.23   | 45.09  |
| Shoney's, Inc.                           | 825039AC4 | 04/11/89   | 04/11/04      | 28.689   | 0.000                                | 690.61                    | 0.222774  |                    |                      |                    |                    | 22.50   |        |
| Silicon Graphics, Inc.                   | 827056AB8 | 11/02/93   | 11/02/13      | 43.977   | 0.000                                | 227.89                    | 0.076446  | 0.078033           | 0.079652             | 0.081305           | 0.082992           | 28.00   | 29.17  |

## SECTION I-B

| Name of Issuer   | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Sinclair Broadcast<br>Group, Inc.                                      | 829226AS8 | 05/20/03   | 07/15/18      | 100.000  | VARIABLES                            |                           | 0.258608  | 0.264304           | 0.270264             | 0.276499           | 0.283023           | 96.06   | 100.54 |
|  | 829226AU3 | 05/20/03   | 07/15/18      | 100.000  | VARIABLES                            |                           | 0.258608  | 0.264304           | 0.270264             | 0.276499           | 0.283023           | 96.06   | 100.54 |
| Solelectron Corporation<br>Southern California<br>Edison Company       | 834182AK3 | 05/08/00   | 05/08/20      | 57.912   | 0.000                                | 60.67                     | 0.048675  | 0.049345           | 0.050023             | 0.050711           | 0.051408           | 17.71   | 18.21  |
|  | 842400764 | 05/25/95   | 06/30/44*     | 100.000  | 8.375                                |                           | 0.232639  |                    |                      |                    |                    | 5.82*   |        |
| Sovereign Bancorp, Inc.  | 846048205 | 02/26/04   | 03/01/34      | 100.000  | VARIABLES                            |                           | 0.206979  | 0.207068           | 0.210255             | 0.213561           | 0.216990           | 63.54   | 77.09  |
| Sprint Capital Corp.   | 852060AK8 | 08/10/01   | 08/17/06      | 100.000  | VARIABLES                            |                           | 0.179991  | 0.182530           | 0.180523             | 0.182886           | 0.179265           | 66.41   | 66.15  |
| Steel Heddle Group, Inc.<br>Highland Community<br>College Dist. No.519 | 858123AB8 | 05/26/98   | 06/01/09      | 51.337   | VARIABLES                            |                           | 0.381937  | 0.381937           | 0.381936             | 0.381936           | 0.381935           | 137.50  | 137.50 |
| STMicroelectronics N.V.  | 859103BD4 | 04/15/03   | 01/01/05      | 101.643  | 0.000                                |                           | 0.070199  | 0.071057           |                      |                    |                    | 25.43   |        |
|  | 861012AB8 | 09/22/99   | 09/22/09      | 78.484   | 0.000                                | 85.66                     | 0.058548  | 0.059261           | 0.059983             | 0.060714           | 0.061454           | 21.35   | 21.87  |
|  | 861012AC6 | 11/16/00   | 11/16/10*     | 68.968   | 0.000                                | 84.93                     | 0.080312  | 0.081818           |                      |                    |                    | 15.18*  |        |
| Sunsorce, Inc.   | 867948AA9 | 09/30/97   | 09/30/27      | 110.000  | 11.600                               |                           | 0.319598  | 0.319461           | 0.319316             | 0.319163           | 0.319003           | 115.00  | 114.90 |
| TVN Entertainment Corp.  | 87307RAB3 | 07/29/98   | 08/01/08      | 92.930   | 14.000                               |                           | 0.022836  | 0.022088           | 0.021103             | 0.019847           | 0.018282           | 7.83  | 6.95   |
|  | 87307RAD9 | 07/29/98   | 08/01/08      | 92.930   | 14.000                               |                           | 0.022836  | 0.022088           | 0.021103             | 0.019847           | 0.018282           | 7.83  | 6.95   |
| Tabletop Holdings, Inc.  | 87336NAA9 | 11/12/03   | 05/15/14      | 55.131   | VARIABLES                            |                           | 0.187783  | 0.199284           | 0.211490             | 0.224443           | 0.238190           | 70.76   | 79.70  |
|  | 87336NAB7 | 11/12/03   | 05/15/14      | 55.131   | VARIABLES                            |                           | 0.187783  | 0.199284           | 0.211490             | 0.224443           | 0.238190           | 70.76   | 79.70  |
| Teck Corporation   | 878742AB1 | 07/13/94   | 07/15/06*     | 80.941   | 3.750                                | 138.33                    | 0.052344  | 0.053914           | 0.055532             |                    |                    | 15.27*  |        |
| Telemundo Group, Inc.  | 87943MAF5 | 02/26/96   | 02/15/06      | 91.270   | VARIABLES                            |                           | 0.097197  | 0.097196           | 0.097195             | 0.097193           | 0.097192           | 34.99   | 4.28   |
| Telemundo Holdings, Inc.   | 87944FAA0 | 08/12/98   | 08/15/08      | 57.120   | VARIABLES                            |                           | 0.319441  | 0.319441           | 0.319441             | 0.319440           | 0.319440           | 115.00  | 115.00 |
|  | 87944FAB8 | 08/12/98   | 08/15/08      | 57.120   | VARIABLES                            |                           | 0.319441  | 0.319441           | 0.319441             | 0.319440           | 0.319440           | 115.00  | 115.00 |
|  | 87944FAC6 | 08/10/01   | 08/15/08      | 79.837   | VARIABLES                            |                           | 0.319432  | 0.319432           | 0.319431             | 0.319430           | 0.319429           | 115.00  | 114.99 |
|  | 87944FAD4 | 08/10/01   | 08/15/08      | 79.837   | VARIABLES                            |                           | 0.319432  | 0.319432           | 0.319431             | 0.319430           | 0.319429           | 115.00  | 114.99 |
| Telesystem International<br>Wireless, Inc.                             | 879946AC5 | 06/27/97   | 06/30/07      | 52.595   | VARIABLES                            |                           | 0.368049  | 0.368048           | 0.368048             | 0.368047           | 0.368047           | 132.50  | 132.50 |
|  | 879946AE1 | 10/29/97   | 11/01/07      | 59.915   | VARIABLES                            |                           | 0.291662  | 0.291662           | 0.291661             | 0.291661           | 0.291661           | 105.00  | 105.00 |
| Terex Corporation  | 880779AJ2 | 03/09/99   | 04/01/08      | 94.802   | 8.875                                | 22.07                     | 0.015870  | 0.016644           | 0.017455             | 0.018306           | 0.019199           | 6.00  | 6.59   |
| Thermwood Corporation  | 883672AC1 | 04/27/99   | 04/27/14      | 45.454   | 12.000                               | 28.15                     | 0.029065  | 0.033008           | 0.037486             | 0.042572           | 0.048347           | 11.71   | 15.11  |
| 3M Company   | 88579YAA9 | 11/21/02   | 11/21/32      | 86.087   | VARIABLES                            |                           | 0.113643  | 0.116224           | 0.118865             | 0.121565           | 0.124327           | 41.58   | 43.50  |
|  | 88579YAB7 | 11/21/02   | 11/21/32      | 86.087   | VARIABLES                            |                           | 0.113643  | 0.116224           | 0.118865             | 0.121565           | 0.124327           | 41.58   | 43.50  |
|  | 88579YAC5 | 11/21/02   | 11/21/32      | 86.087   | VARIABLES                            |                           | 0.113643  | 0.116224           | 0.118865             | 0.121565           | 0.124327           | 41.58   | 43.50  |
| Thrifty Payless, Inc.  | 885873AB5 | 04/20/94   | 04/15/04      | 89.333   | 12.250                               | 101.18                    | 0.052827  |                    |                      |                    |                    | 5.49  |        |
| Time Warner Inc.   | 887315AZ2 | 01/17/96   | 01/15/36      | 17.038   | VARIABLES                            |                           | 0.079416  | 0.082911           | 0.086559             | 0.090367           | 0.094343           | 30.40   | 33.14  |
| Toys R Us, Inc.  | 892335209 | 05/28/02   | 08/16/07      | 96.460   | VARIABLES                            |                           | 0.218502  | 0.220310           | 0.222189             | 0.224144           | 0.224843           | 79.48   | 80.70  |
|  | 892335AJ9 | 05/28/02   | 08/16/07      | 96.460   | VARIABLES                            |                           | 0.218502  | 0.220310           | 0.222189             | 0.224144           | 0.224843           | 79.48   | 80.70  |
| Toyota Motor Credit Corp   | 89233PSP2 | 10/01/04   | 10/01/09      | 100.000  | 1.220                                |                           |   |                    | 0.086084             |                    |                    | 7.92  |        |
| TransOcean SedcoForex  | 893830AA7 | 05/24/00   | 05/24/20      | 57.912   | 0.000                                | 59.89                     | 0.048675  | 0.049345           | 0.050023             | 0.050711           | 0.051408           | 17.69   | 18.18  |
| TravelCenters of America   | 894172AD7 | 11/14/00   | 05/01/09      | 92.822   | 12.750                               | 17.56                     | 0.019370  | 0.020749           | 0.022226             | 0.023808           | 0.025503           | 7.39  | 8.48   |
|  | 894172AE5 | 11/14/00   | 05/01/09      | 92.822   | 12.750                               | 17.56                     | 0.019370  | 0.020749           | 0.022226             | 0.023808           | 0.025503           | 7.39  | 8.48   |
|  | 894172AF2 | 11/14/00   | 05/01/09      | 92.822   | 12.750                               | 17.56                     | 0.019370  | 0.020749           | 0.022226             | 0.023808           | 0.025503           | 7.39  | 8.48   |

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SECTION I-B

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|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| TravelCenters of America               | 894172AG0 | 11/14/00   | 05/01/09      | 92.822   | 12.750                               | 17.56                     | 0.019370  | 0.020749           | 0.022226             | 0.023808           | 0.025503           | 7.39  | 8.48   |
| Trenton, City of                       | 895130H96 | 03/13/03   | 04/01/06      | 91.538   | 0.000                                | 21.51                     | 0.075433  | 0.076534           | 0.077652             | 0.078785           | 0.079935           | 27.55   | 28.36  |
|  | 895130J29 | 03/13/03   | 04/01/07      | 87.375   | 0.000                                | 23.65                     | 0.083059  | 0.084454           | 0.085873             | 0.087315           | 0.088782           | 30.41   | 31.44  |
|  | 895130J37 | 03/13/03   | 04/01/08      | 82.851   | 0.000                                | 25.11                     | 0.088323  | 0.089983           | 0.091675             | 0.093398           | 0.095154           | 32.40   | 33.63  |
|  | 895130J45 | 03/13/03   | 04/01/09      | 78.228   | 0.000                                | 25.87                     | 0.091099  | 0.092966           | 0.094872             | 0.096817           | 0.098801           | 33.47   | 34.86  |
|  | 895130J52 | 03/13/03   | 04/01/10      | 73.222   | 0.000                                | 26.42                     | 0.093153  | 0.095235           | 0.097363             | 0.099539           | 0.101764           | 34.29   | 35.84  |
|  | 895130J60 | 03/13/03   | 04/01/11      | 69.016   | 0.000                                | 25.97                     | 0.091627  | 0.093762           | 0.095946             | 0.098182           | 0.100469           | 33.76   | 35.35  |
|  | 895130J78 | 03/13/03   | 04/01/12      | 64.697   | 0.000                                | 25.45                     | 0.089865  | 0.092053           | 0.094294             | 0.096590           | 0.098942           | 33.14   | 34.78  |
|  | 895130J86 | 03/13/03   | 04/01/13      | 60.578   | 0.000                                | 24.72                     | 0.087341  | 0.089546           | 0.091807             | 0.094125           | 0.096502           | 32.24   | 33.89  |
|  | 895130J94 | 03/13/03   | 04/01/14      | 56.464   | 0.000                                | 23.92                     | 0.084556  | 0.086772           | 0.089045             | 0.091378           | 0.093772           | 31.24   | 32.90  |
|  | 895130K27 | 03/13/03   | 04/01/15      | 52.558   | 0.000                                | 23.00                     | 0.081336  | 0.083536           | 0.085795             | 0.088116           | 0.090500           | 30.08   | 31.73  |
|  | 895130K35 | 03/13/03   | 04/01/22      | 31.423   | 0.000                                | 15.70                     | 0.055687  | 0.057405           | 0.059175             | 0.061001           | 0.062883           | 20.67   | 21.97  |
| Tri-Union Development                  | 895728AA1 | 06/18/01   | 06/01/06      | 88.800   | 12.500                               |                           | 0.060525  | 0.051417           | 0.055772             |                    |                    | 20.01   |        |
|  | 895728AB9 | 06/18/01   | 06/01/06      | 88.800   | 12.500                               |                           | 0.060525  | 0.051417           | 0.055772             |                    |                    | 20.01   |        |
|  | 895728AC7 | 06/18/01   | 06/01/06      | 88.800   | 12.500                               |                           | 0.060525  | 0.051417           | 0.055772             |                    |                    | 20.01   |        |
| Tritel PCS, Inc.                       | 89675QAB5 | 05/11/99   | 05/15/09*     | 53.828   | VARIABLES                            |                           | 0.332935  |                    |                      |                    |                    | 44.61*  |        |
| Trump Atlantic City<br>Funding II      | 89816NAC0 | 12/10/97   | 05/01/06      | 96.073   | 11.250                               | 24.30                     | 0.015676  | 0.016617           | 0.017614             | 0.018672           | 0.019793           | 5.93  | 6.66   |
| Trump Atlantic City<br>Funding III     | 89816PAB7 | 12/10/97   | 05/01/06      | 94.200   | 11.250                               | 35.71                     | 0.023257  | 0.024696           | 0.026225             | 0.027848           | 0.029572           | 8.81  | 9.93   |
| Trump Casino Holdings                  | 89816RAA5 | 03/25/03   | 03/15/10      | 94.832   | 11.625                               | 3.78                      | 0.014182  | 0.015088           | 0.016051             | 0.017075           | 0.018165           | 5.47  | 6.19   |
|  | 89816RAB3 | 03/25/03   | 03/15/10      | 94.832   | 11.625                               | 3.78                      | 0.014182  | 0.015088           | 0.016051             | 0.017075           | 0.018165           | 5.47  | 6.19   |
|  | 89816RAC1 | 03/25/03   | 09/15/10      | 100.000  | 11.625                               |                           | 0.171389  | 0.176531           | 0.181827             | 0.187281           | 0.192899           | 63.73   | 67.61  |
|  | 89816RAD9 | 03/25/03   | 09/15/10      | 100.000  | 11.625                               |                           | 0.171389  | 0.176531           | 0.181827             | 0.187281           | 0.192899           | 63.73   | 67.61  |
|  | 89816RAE7 | 03/25/03   | 03/15/10      | 94.832   | 11.625                               | 3.78                      | 0.014182  | 0.015088           | 0.016051             | 0.017075           | 0.018165           | 5.47  | 6.19   |
|  | 89816RAF4 | 03/25/03   | 09/15/10      | 100.000  | 11.625                               |                           | 0.171389  | 0.176531           | 0.181827             | 0.187281           | 0.192899           | 63.73   | 67.61  |
| TV Azteca, S.A. de C.V.                | 901145AA0 | 03/27/01   | 02/15/04      | 98.518   | 10.125                               | 14.11                     | 0.016102  |                    |                      |                    |                    | .71   |        |
|  | 901145AB8 | 03/27/01   | 02/15/07      | 96.915   | 10.500                               | 12.06                     | 0.013841  | 0.014618           | 0.015439             | 0.016306           | 0.017222           | 5.34  | 5.96   |
|  | 901145AC6 | 03/27/01   | 02/15/04      | 98.518   | 10.125                               | 14.11                     | 0.016102  |                    |                      |                    |                    | .71   |        |
|  | 901145AD4 | 03/27/01   | 02/15/07      | 96.915   | 10.500                               | 12.06                     | 0.013841  | 0.014618           | 0.015439             | 0.016306           | 0.017222           | 5.34  | 5.96   |
|  | 901145AE2 | 03/27/01   | 02/15/04      | 98.518   | 10.125                               | 14.11                     | 0.016102  |                    |                      |                    |                    | .71   |        |
|  | 901145AF9 | 03/27/01   | 02/15/07      | 96.915   | 10.500                               | 12.06                     | 0.013841  | 0.014618           | 0.015439             | 0.016306           | 0.017222           | 5.34  | 5.96   |
| UIH Australia/Pacific,<br>Inc.         | 902745AC2 | 05/14/96   | 05/15/06      | 50.816   | VARIABLES                            |                           | 0.392875  | 0.393155           | 0.393455             | 0.393776           | 0.394120           | 141.51  | 141.73 |
| USF&G Corporation                      | 903290AD6 | 03/03/94   | 03/03/09      | 51.298   | 0.000                                | 281.46                    | 0.097862  | 0.100064           | 0.102315             | 0.104617           | 0.106971           | 36.15   | 37.80  |
| United International<br>Holdings, Inc. | 910734AE2 | 02/05/98   | 02/15/08      | 59.069   | VARIABLES                            |                           | 0.298597  | 0.298596           | 0.298595             | 0.298595           | 0.298594           | 107.49  | 107.49 |
| United Rentals, Inc.                   | 911365AC8 | 12/24/02   | 04/15/08      | 97.045   | 10.750                               | 4.43                      | 0.012742  | 0.013475           | 0.014251             | 0.015071           | 0.015938           | 4.83  | 5.41   |
|  | 911365AD6 | 12/24/02   | 04/15/08      | 97.045   | 10.750                               | 4.43                      | 0.012742  | 0.013475           | 0.014251             | 0.015071           | 0.015938           | 4.83  | 5.41   |
|  | 911365AE4 | 12/24/02   | 04/15/08      | 97.045   | 10.750                               | 4.43                      | 0.012742  | 0.013475           | 0.014251             | 0.015071           | 0.015938           | 4.83  | 5.41   |
| U S Cellular Corporation               | 911684AA6 | 06/13/95   | 06/15/15*     | 30.646   | 0.000                                | 201.59                    | 0.084448  | 0.086982           |                      |                    |                    | 17.42*  |        |

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|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| United Technologies Corp                    | 913017AR0 | 11/13/89   | 11/15/19      | 98.974   | 8.875                                | 1.95                      | 0.000669  | 0.000691           | 0.000734             | 0.000755           | 0.000802           | .25   | .27    |
| University of North<br>Carolina Chapel Hill | 914713KR2 | 08/14/91   | 02/15/10      | 19.000   | 0.000                                | 387.34                    | 0.142288  | 0.148819           | 0.155650             | 0.162794           | 0.170266           | 54.22   | 59.31  |
|   | 914713KS0 | 08/14/91   | 02/15/11      | 17.000   | 0.000                                | 353.66                    | 0.130622  | 0.136693           | 0.143046             | 0.149694           | 0.156651           | 49.81   | 54.54  |
|   | 914713KT8 | 08/14/91   | 02/15/12      | 16.000   | 0.000                                | 323.94                    | 0.118777  | 0.124206           | 0.129883             | 0.135819           | 0.142027           | 45.25   | 49.48  |
|   | 914713KU5 | 08/14/91   | 02/15/13      | 14.000   | 0.000                                | 294.35                    | 0.109027  | 0.114127           | 0.119465             | 0.125054           | 0.130904           | 41.59   | 45.57  |
|   | 914713KV3 | 08/14/91   | 02/15/14      | 13.000   | 0.000                                | 269.50                    | 0.099444  | 0.104055           | 0.108881             | 0.113931           | 0.119214           | 37.91   | 41.51  |
|   | 914713KW1 | 08/14/91   | 02/15/15      | 12.000   | 0.000                                | 246.71                    | 0.090832  | 0.095023           | 0.099407             | 0.103994           | 0.108792           | 34.62   | 37.89  |
| Upshur County, WV                           | 916734AC0 | 12/30/93   | 04/01/05      | 96.024   | 8.250                                | 33.23                     | 0.013768  | 0.014375           | 0.015009             |                    |                    | 5.18  | 1.35   |
|   | 916734AD8 | 12/30/93   | 04/01/10      | 96.023   | 8.750                                | 17.50                     | 0.007373  | 0.007713           | 0.008069             | 0.008441           | 0.008830           | 2.78  | 3.04   |
| Uruguay, Republic                           | 917288AK8 | 03/20/02   | 03/25/09      | 87.661   | 7.875                                | 23.61                     | 0.040107  | 0.042192           | 0.044385             | 0.046692           | 0.049120           | 15.22   | 16.85  |
|   | 917288AL6 | 05/29/03   | 11/18/08      | 85.000   | 7.875                                | 12.13                     | 0.059667  | 0.063146           | 0.066827             | 0.070724           | 0.074847           | 22.41   | 25.10  |
|   | 917288AM4 | 05/29/03   | 07/02/09      | 68.000   | 2.145                                | 23.99                     | 0.113294  | 0.118451           | 0.123842             | 0.129478           | 0.135371           | 43.60   | 47.66  |
|   | 917288AN2 | 05/29/03   | 01/02/10      | 68.000   | 2.036                                | 22.07                     | 0.104228  | 0.108642           | 0.113242             | 0.118038           | 0.123037           | 39.93   | 43.38  |
|   | 917288AT9 | 05/29/03   | 03/25/14      | 76.000   | 7.875                                | 6.87                      | 0.033069  | 0.035032           | 0.037111             | 0.039314           | 0.041647           | 12.65   | 14.19  |
|   | 917288AU6 | 05/29/03   | 05/04/14      | 73.000   | 7.250                                | 7.65                      | 0.037400  | 0.039585           | 0.041898             | 0.044347           | 0.046938           | 14.11   | 15.81  |
|   | 917288AV4 | 05/29/03   | 06/22/15      | 76.000   | 8.750                                | 5.31                      | 0.026579  | 0.028266           | 0.030059             | 0.031966           | 0.033993           | 9.90  | 11.20  |
|   | 917288AX0 | 05/29/03   | 01/20/17      | 73.000   | 7.625                                | 5.10                      | 0.024144  | 0.025546           | 0.027030             | 0.028600           | 0.030262           | 9.41  | 10.53  |
|   | 917288AY8 | 05/29/03   | 02/15/11      | 76.500   | 7.250                                | 11.58                     | 0.055103  | 0.058410           | 0.061917             | 0.065634           | 0.069574           | 21.36   | 24.00  |
|   | 917288AZ5 | 05/29/03   | 03/15/15      | 71.500   | 7.500                                | 6.89                      | 0.033084  | 0.035085           | 0.037207             | 0.039458           | 0.041845           | 12.71   | 14.29  |
|   | 917288BA9 | 05/29/03   | 01/15/33      | 100.000  | 7.875                                |                           | 0.103729  | 0.109149           | 0.113750             | 0.117345           | 0.121112           | 39.98   | 42.82  |
| Vail Resorts, Inc.                          | 91879QAD1 | 11/21/01   | 05/15/09*     | 95.404   | 8.750                                | 9.90                      | 0.014505  | 0.015203           |                      |                    |                    | 1.97*   |        |
|   | 91879QAE9 | 11/21/01   | 05/15/09*     | 95.404   | 8.750                                | 9.90                      | 0.014505  | 0.015203           |                      |                    |                    | 1.97*   |        |
|   | 91879QAF6 | 11/21/01   | 05/15/09*     | 95.404   | 8.750                                | 9.90                      | 0.014505  | 0.015203           |                      |                    |                    | 1.97*   |        |
| Valhi, Inc.                                 | 918905AC4 | 10/20/92   | 10/20/07      | 25.759   | 0.000                                | 451.61                    | 0.178961  | 0.187238           | 0.195898             | 0.204959           | 0.214438           | 67.12   | 73.47  |
| Vermilion & Edgar<br>Counties, Illinois     | 923439CK7 | 07/07/04   | 12/01/06      | 102.850  | VARIABLES                            |                           |   | 0.108572           | 0.110222             | 0.112317           | 0.106692           | 18.94   | 39.95  |
|   | 923439CL5 | 07/07/04   | 12/01/07      | 102.860  | VARIABLES                            |                           |   | 0.127049           | 0.129308             | 0.132183           | 0.125395           | 22.17   | 46.95  |
|   | 923439CM3 | 07/07/04   | 12/01/08      | 102.103  | VARIABLES                            |                           |   | 0.143202           | 0.146094             | 0.149782           | 0.141992           | 25.00   | 53.13  |
|   | 923439CN1 | 07/07/04   | 12/01/09      | 103.843  | VARIABLES                            |                           |   | 0.151502           | 0.154685             | 0.158747           | 0.149786           | 26.46   | 56.27  |
|   | 923439CP6 | 07/07/04   | 12/01/10      | 103.260  | VARIABLES                            |                           |   | 0.156515           | 0.159931             | 0.164295           | 0.155136           | 27.34   | 58.22  |
|   | 923439CQ4 | 07/07/04   | 12/01/11      | 103.596  | VARIABLES                            |                           |   | 0.165674           | 0.169489             | 0.174368           | 0.164274           | 28.94   | 61.74  |
|   | 923439CR2 | 07/07/04   | 12/01/12      | 102.910  | VARIABLES                            |                           |   | 0.171760           | 0.175888             | 0.181173           | 0.170593           | 30.01   | 64.11  |
|   | 923439CS0 | 07/07/04   | 12/01/13      | 103.470  | VARIABLES                            |                           |   | 0.175621           | 0.179913             | 0.185410           | 0.174399           | 30.69   | 65.59  |
|   | 923439CT8 | 07/07/04   | 12/01/14      | 103.682  | VARIABLES                            |                           |   | 0.178904           | 0.183350             | 0.189044           | 0.177704           | 31.26   | 66.86  |
| Verizon Global Funding<br>Corporation       | 92343VAA2 | 05/15/01   | 05/15/21      | 55.126   | 0.000                                |                           | 0.135958  | 0.139505           | 0.147117             | 0.150125           | 0.158316           | 50.94   | 54.78  |
| Veritas Capital Trust                       | 92343W300 | 12/22/97   | 01/01/28      | 100.000  | 10.000                               |                           | 0.277778  | 0.277778           | 0.277778             | 0.277778           |                    | 100.00  | 100.00 |
| Verizon Global Funding<br>Corporation       | 92344GAN6 | 05/15/01   | 05/15/21      | 55.126   | 0.000                                |                           | 0.135958  | 0.139505           | 0.147117             | 0.150125           | 0.158316           | 50.94   | 54.78  |
|   | 92344GAP1 | 05/15/01   | 05/15/21      | 55.126   | 0.000                                |                           | 0.135958  | 0.139505           | 0.147117             | 0.150125           | 0.158316           | 50.94   | 54.78  |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                         | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| VoiceStream Wireless                   | 928615AD5 | 11/09/99   | 11/15/09      | 56.061   | VARIABLES                            |                           | 0.293917  | 0.311367           | 0.329854             | 0.329854           | 0.329853           | 110.60  | 118.75 |
| VoiceStream Wireless                   | 92861LAD0 | 11/09/99   | 11/15/09      | 56.061   | VARIABLES                            |                           | 0.293917  | 0.311367           | 0.329854             | 0.329854           | 0.329853           | 110.60  | 118.75 |
| WCI Communities, Inc.                  | 92923CAJ3 | 08/05/03   | 08/05/23      | 100.000  | VARIABLES                            |                           | 0.247303  | 0.253366           | 0.259698             | 0.266312           | 0.273221           | 91.93   | 96.66  |
|  | 92923CAK0 | 08/05/03   | 08/05/23      | 100.000  | VARIABLES                            |                           | 0.247303  | 0.253366           | 0.259698             | 0.266312           | 0.273221           | 91.93   | 96.66  |
| WMX Technologies, Inc.                 | 92929QAC1 | 05/09/94   | 04/30/04      | 100.000  | VARIABLES                            |                           | 0.031483  |                    |                      |                    |                    |   | 3.75   |
| Walter Industries, Inc.                | 93317QAB1 | 04/20/04   | 05/01/24      | 100.000  | VARIABLES                            |                           | 0.215274  | 0.215537           | 0.219853             | 0.224335           | 0.228992           | 54.36   | 80.50  |
|  | 93317QAC9 | 04/20/04   | 05/01/24      | 100.000  | VARIABLES                            |                           | 0.215274  | 0.215537           | 0.219853             | 0.224335           | 0.228992           | 54.36   | 80.50  |
| Watson Pharmaceuticals                 | 942683AB9 | 03/07/03   | 03/15/23      | 100.000  | VARIABLES                            |                           | 0.184922  | 0.189348           | 0.193918             | 0.198635           | 0.203507           | 68.32   | 71.68  |
| WebMD Corporation                      | 94769MAA3 | 04/01/02   | 04/01/07      | 97.000   | 3.250                                | 9.85                      | 0.016164  | 0.016480           | 0.016803             | 0.017132           | 0.017468           | 5.93  | 6.17   |
|  | 94769MAD7 | 06/25/03   | 06/15/23      | 97.250   | VARIABLES                            |                           | 0.222474  | 0.229430           | 0.236664             | 0.244187           | 0.252011           | 81.57   | 86.80  |
|  | 94769MAE5 | 06/25/03   | 06/15/23      | 97.250   | VARIABLES                            |                           | 0.222474  | 0.229430           | 0.236664             | 0.244187           | 0.252011           | 81.57   | 86.80  |
| Weimer Independent<br>School District  | 948679DB8 | 12/16/97   | 08/15/04      | 65.505   | 0.000                                | 306.32                    | 0.168107  | 0.173527           |                      |                    |                    | 38.63   |        |
|  | 948679DC6 | 12/16/97   | 08/15/05      | 61.021   | 0.000                                | 290.62                    | 0.159911  | 0.165147           | 0.170554             | 0.176139           |                    | 59.96   | 39.21  |
|  | 948679DD4 | 12/16/97   | 08/15/06      | 56.735   | 0.000                                | 275.13                    | 0.151780  | 0.156825           | 0.162038             | 0.167425           | 0.172991           | 56.94   | 60.79  |
|  | 948679DE2 | 12/16/97   | 08/15/07      | 52.647   | 0.000                                | 259.90                    | 0.143755  | 0.148606           | 0.153620             | 0.158804           | 0.164163           | 53.97   | 57.67  |
| Weirton Steel Corp.                    | 948774AH7 | 06/18/02   | 04/01/08      | 78.200   | VARIABLES                            |                           | 0.224865  | 0.235874           | 0.247421             | 0.259534           | 0.259321           | 84.96   | 92.32  |
| Wells Fargo & Company                  | 949746ET4 | 12/19/02   | 01/04/08      | 100.000  | 0.000                                |                           | 0.100606  | 0.102393           | 0.104212             | 0.106064           | 0.107948           | 37.18   | 38.51  |
|  | 949746EU1 | 12/23/02   | 01/04/08      | 100.000  | 0.000                                |                           | 0.100571  | 0.102358           | 0.104177             | 0.106028           | 0.107912           | 37.17   | 38.50  |
|  | 949746EV9 | 03/05/03   | 04/15/09      | 100.000  | 0.000                                |                           | 0.107401  | 0.109431           | 0.111498             | 0.113605           | 0.115751           | 39.34   | 40.84  |
|  | 949746FB2 | 05/05/03   | 05/05/10      | 100.000  | 0.000                                |                           | 0.109090  | 0.111191           | 0.113333             | 0.115517           | 0.117742           | 39.89   | 41.44  |
|  | 949746FG1 | 08/29/03   | 08/25/09      | 100.000  | 0.000                                |                           | 0.084527  | 0.085785           | 0.087090             | 0.088415           | 0.089760           | 30.98   | 31.93  |
|  | 949746FL0 | 12/29/03   | 01/08/10      | 100.000  | 0.000                                |                           | 0.097813  | 0.097899           | 0.099623             | 0.101377           | 0.103162           | 35.54   | 36.79  |
|  | 949746FN6 | 06/04/04   | 06/05/06      | 100.000  | 0.000                                |                           | 0.080436  | 0.080443           | 0.081608             | 0.082789           | 0.083988           | 16.68   | 29.65  |
|  | 949746FU0 | 04/30/04   | 05/05/11      | 100.000  | 0.000                                |                           | 0.086942  | 0.086981           | 0.088342             | 0.089724           | 0.091128           | 21.04   | 32.21  |
|  | 949746FV8 | 04/29/04   | 04/29/14      | 100.000  | 0.250                                |                           |   | 0.129165           | 0.132007             | 0.134915           | 0.137890           | 31.43   | 48.41  |
|  | 949746FW6 | 05/25/04   | 10/25/12      | 100.000  | 2.350                                |                           |   | 0.147223           | 0.149032             | 0.151252           | 0.153530           | 31.92   | 54.35  |
|  | 949746HZ7 | 07/07/04   | 10/07/11      | 100.000  | 2.900                                |                           |   | 0.141853           | 0.142635             | 0.144221           | 0.145846           | 24.75   | 51.90  |
|  | 949746JA0 | 07/09/04   | 01/20/10      | 100.000  | 0.000                                |                           |   | 0.123397           | 0.123565             | 0.126309           | 0.129115           | 21.25   | 45.87  |
| Western Resources, Inc.                | 959423203 | 12/14/95   | 12/11/25*     | 100.000  | 7.875                                |                           | 0.218750  |                    |                      |                    |                    | 22.97*  |        |
| White Settlement ISD                   | 964559JB5 | 03/20/97   | 02/15/06      | 54.197   | 0.000                                | 322.29                    | 0.163698  | 0.169427           | 0.175356             | 0.181492           | 0.187844           | 61.55   | 65.93  |
|  | 964559JC3 | 03/20/97   | 02/15/07      | 50.112   | 0.000                                | 303.25                    | 0.154476  | 0.159959           | 0.165637             | 0.171516           | 0.177604           | 58.12   | 62.32  |
|  | 964559JQ2 | 03/20/97   | 02/15/04      | 63.028   | 0.000                                | 361.68                    | 0.182646  |                    |                      |                    |                    | 8.04  |        |
|  | 964559JR0 | 03/20/97   | 02/15/05      | 58.502   | 0.000                                | 341.79                    | 0.173100  | 0.179072           | 0.185249             |                    |                    | 65.04   | 8.15   |
| Whole Foods Market, Inc.               | 966837AC0 | 03/02/98   | 03/02/18      | 37.243   | 0.000                                | 124.31                    | 0.067870  | 0.069566           | 0.071306             | 0.073088           | 0.074915           | 25.15   | 26.42  |
| Wild Oats Markets, Inc.                | 96808BAA5 | 05/25/04   | 05/15/34      | 100.000  | VARIABLES                            |                           |   | 0.229199           | 0.234612             | 0.240566           | 0.246767           | 49.76   | 86.09  |
|  | 96808BAB3 | 05/25/04   | 05/15/34      | 100.000  | VARIABLES                            |                           |   | 0.229199           | 0.234612             | 0.240566           | 0.246767           | 49.76   | 86.09  |
| Will County, IL School<br>District 122 | 968852FG3 | 11/19/97   | 11/01/16      | 23.888   | 0.000                                | 140.42                    | 0.080098  | 0.083181           | 0.086384             | 0.089709           | 0.093163           | 29.77   | 32.10  |
|  | 968852FH1 | 11/19/97   | 11/01/17      | 22.150   | 0.000                                | 130.20                    | 0.074269  | 0.077128           | 0.080097             | 0.083181           | 0.086383           | 27.60   | 29.77  |
| Williams Companies, Inc.               | 969457886 | 01/14/02   | 02/16/07      | 100.000  | VARIABLES                            |                           | 0.197134  | 0.197659           | 0.198203             | 0.198765           | 0.198018           | 71.21   | 71.43  |

\* Called in 2004; reportable OID is computed to call date.

## SECTION I-B

| Name of Issuer                                 | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Winstar Communications                         | 975515AY3 | 04/10/00   | 04/15/10      | 48.990   | VARIABLES                            |                           | 0.330958  | 0.355365           | 0.381572             | 0.409711           | 0.409711           | 127.38  | 144.57 |
|  | 975515AZ0 | 04/10/00   | 04/15/10      | 48.990   | VARIABLES                            |                           | 0.330958  | 0.355365           | 0.381572             | 0.409711           | 0.409711           | 127.38  | 144.57 |
| Wynn Las Vegas, LLC                            | 983130AA3 | 10/30/02   | 11/01/10      | 92.793   | 12.000                               | 6.47                      | 0.016701  | 0.017828           | 0.019031             | 0.020316           | 0.021687           | 6.35  | 7.24   |
| XM Satellite Radio, Inc.                       | 98375YAG1 | 01/28/03   | 12/31/09      | 67.310   | VARIABLES                            |                           | 0.296761  | 0.317541           | 0.339777             | 0.363570           |                    | 110.62  | 126.26 |
| Yahoo, Inc.                                    | 984332AA4 | 04/09/03   | 04/01/08      | 96.550   | 0.000                                | 4.97                      | 0.019013  | 0.019081           | 0.019148             | 0.019216           | 0.019284           | 6.87  | 6.92   |
|  | 984332AB2 | 04/09/03   | 04/01/08      | 96.550   | 0.000                                | 4.97                      | 0.019013  | 0.019081           | 0.019148             | 0.019216           | 0.019284           | 6.87  | 6.92   |
| York County, PA                                | 986812LW3 | 12/28/95   | 02/01/11      | 35.767   | 0.000                                | 259.60                    | 0.115481  | 0.119482           | 0.123622             | 0.127905           | 0.132336           | 43.51   | 46.58  |
|  | 986812LX1 | 12/28/95   | 02/01/12      | 33.049   | 0.000                                | 242.98                    | 0.108343  | 0.112134           | 0.116059             | 0.120121           | 0.124325           | 40.84   | 43.75  |
|  | 986812LY9 | 12/28/95   | 02/01/13      | 30.649   | 0.000                                | 226.98                    | 0.101344  | 0.104911           | 0.108604             | 0.112426           | 0.116383           | 38.21   | 40.95  |
|  | 986812LZ6 | 12/28/95   | 02/01/14      | 28.302   | 0.000                                | 211.89                    | 0.094797  | 0.098162           | 0.101647             | 0.105255           | 0.108991           | 35.76   | 38.34  |
|  | 986812MA0 | 12/28/95   | 02/01/15      | 26.297   | 0.000                                | 197.60                    | 0.088462  | 0.091611           | 0.094872             | 0.098249           | 0.101747           | 33.37   | 35.79  |
|  | 986812MB8 | 12/28/95   | 02/01/16      | 24.378   | 0.000                                | 184.17                    | 0.082533  | 0.085483           | 0.088539             | 0.091704           | 0.094982           | 31.14   | 33.41  |
|  | 986812MC6 | 12/28/95   | 02/01/17      | 22.586   | 0.000                                | 171.55                    | 0.076955  | 0.079718           | 0.082580             | 0.085544           | 0.088615           | 29.04   | 31.17  |
|  | 986812MD4 | 12/28/95   | 02/01/18      | 20.780   | 0.000                                | 159.54                    | 0.071709  | 0.074304           | 0.076994             | 0.079781           | 0.082669           | 27.08   | 29.07  |
|  | 986812ME2 | 12/28/95   | 02/01/19      | 19.353   | 0.000                                | 148.59                    | 0.066786  | 0.069204           | 0.071709             | 0.074304           | 0.076994           | 25.22   | 27.08  |
|  | 986812MF9 | 12/28/95   | 02/01/20      | 18.025   | 0.000                                | 138.39                    | 0.062202  | 0.064453           | 0.066786             | 0.069204           | 0.071709           | 23.49   | 25.22  |
|  | 986812MG7 | 12/28/95   | 02/01/21      | 16.787   | 0.000                                | 128.89                    | 0.057931  | 0.060028           | 0.062201             | 0.064453           | 0.066786           | 21.87   | 23.49  |
|  | 986812MH5 | 12/28/95   | 02/01/22      | 15.635   | 0.000                                | 120.04                    | 0.053955  | 0.055908           | 0.057932             | 0.060029           | 0.062201           | 20.37   | 21.87  |
|  | 986812MJ1 | 12/28/95   | 02/01/23      | 14.561   | 0.000                                | 111.80                    | 0.050250  | 0.052069           | 0.053954             | 0.055907           | 0.057931           | 18.97   | 20.37  |
|  | 986812MK8 | 12/28/95   | 02/01/24      | 13.562   | 0.000                                | 104.12                    | 0.046801  | 0.048495           | 0.050251             | 0.052070           | 0.053955           | 17.67   | 18.97  |
| Zenith National<br>Insurance Corp.             | 989390AG4 | 03/30/03   | 03/30/23      | 100.000  | VARIABLES                            |                           | 0.208448  | 0.208060           | 0.213489             | 0.212030           | 0.217677           | 76.69   | 78.04  |
|  | 989390AH2 | 03/30/03   | 03/30/23      | 100.000  | VARIABLES                            |                           | 0.208448  | 0.208060           | 0.213489             | 0.212030           | 0.217677           | 76.69   | 78.04  |
| Ziff Davis Media Inc.                          | 98951UAD8 | 08/12/02   | 08/12/09      | 100.000  | VARIABLES                            |                           | 0.397462  | 0.427762           | 0.450418             | 0.487433           | 0.510429           | 158.50  | 179.62 |
|  | 98951UAE6 | 08/12/02   | 08/12/09      | 100.000  | VARIABLES                            |                           | 0.397462  | 0.427762           | 0.450418             | 0.487433           | 0.510429           | 158.50  | 179.62 |
| Microcell<br>Telecommunications                | C55185AE9 | 05/25/99   | 06/01/09      | 55.731   | VARIABLES                            |                           | 0.314457  | 0.333323           | 0.333323             | 0.333322           | 0.333322           | 117.17  | 120.00 |
| Rhodia, SA                                     | F7813KAH4 | 05/17/04   | 06/01/10      | 96.743   | 10.250                               |                           | 0.010941  | 0.010990           | 0.011595             | 0.012233           | 0.012906           | 2.48  | 4.33   |
| Danka Business Systems                         | G2652NAB5 | 06/29/01   | 04/01/08      | 28.000   | 10.000                               |                           | 0.162518  | 0.198407           | 0.242222             | 0.295712           | 0.361016           | 72.14   | 107.52 |
| Deutsche Bank AG                               | G2737TCL7 | 11/27/02   | 11/27/05      | 100.000  | 0.000                                |                           | 0.086834  | 0.088151           | 0.089487             | 0.090845           |                    | 31.59   | 29.42  |
|  | G2737TFA8 | 12/20/02   | 12/20/07      | 100.000  | 0.000                                |                           | 0.099222  | 0.100934           | 0.102676             | 0.104448           | 0.106251           | 36.07   | 37.32  |
|  | G2737TFB6 | 03/10/03   | 03/13/06      | 100.000  | 0.000                                |                           | 0.061904  | 0.062586           | 0.063276             | 0.063973           | 0.064678           | 22.56   | 23.06  |
|  | G2737TFC4 | 03/10/03   | 09/12/06      | 100.000  | 0.000                                |                           | 0.068664  | 0.069502           | 0.070351             | 0.071210           | 0.072079           | 25.05   | 25.67  |
| Dolphin Telecom, PLC                           | G28058AD0 | 05/18/99   | 05/15/09      | 50.892   | VARIABLES                            |                           | 0.363443  | 0.388884           | 0.388883             | 0.388883           | 0.388882           | 136.59  | 140.00 |
| Flag Telecom Group Ltd.                        | G3529XAB2 | 11/19/02   | 10/01/04      | 100.000  | VARIABLES                            |                           | 0.015521  | 0.014877           |                      |                    |                    | 4.07  |        |
|  | G3529XAC0 | 11/19/02   | 10/01/04      | 100.000  | VARIABLES                            |                           | 0.015521  | 0.014877           |                      |                    |                    | 4.07  |        |
| NII Holdings, Inc.                             | G6520PAA3 | 11/12/02   | 11/01/09      | 55.746   | VARIABLES                            |                           | 0.358439  | 0.393115           | 0.431146             | 0.437921           | 0.445352           | 139.64  | 157.28 |
| QBE Funding Trust                              | G7303WAA9 | 04/15/02   | 04/15/22      | 59.358   | 0.000                                | 27.10                     | 0.045008  | 0.045599           | 0.046198             | 0.046804           | 0.047418           | 16.40   | 16.83  |
| Alaris Medical, Inc.                           | U01143AA1 | 07/28/98   | 08/01/08      | 58.144   | VARIABLES                            |                           | 0.309026  | 0.309026           | 0.309026             | 0.309026           | 0.309026           | 111.25  | 111.25 |
| Alaska Communcations<br>Systems Holdings, Inc. | U01173AA8 | 08/26/03   | 08/15/11      | 96.687   | 9.875                                | .96                       | 0.007665  | 0.008043           | 0.008466             | 0.008910           | 0.009378           | 2.94  | 3.25   |
| Anixter International                          | U03525AA7 | 06/28/00   | 06/28/20      | 25.257   | 0.000                                | 69.02                     | 0.061459  | 0.063610           | 0.066198             | 0.068141           | 0.070913           | 22.91   | 24.54  |
|  | U03525AB5 | 07/07/03   | 07/07/33      | 38.016   | VARIABLES                            |                           | 0.077091  | 0.079905           | 0.082822             | 0.085845           | 0.088979           | 29.26   | 31.43  |

## SECTION I-B

| Name of Issuer                               | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|--|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|  |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| Avalon Cable, LLC                            | U05225AA2 | 12/10/98   | 12/01/08      | 56.332   | VARIABLES                            |                           | 0.324434  | 0.324433           | 0.326214             | 0.324430           | 0.326211           | 118.80  | 118.74 |
| Bank of America Corp.                        | U0662KBL4 | 03/18/02   | 01/04/17      | 38.300   | 0.000                                | 47.10                     | 0.076290  | 0.078804           | 0.081402             | 0.084085           | 0.086857           | 28.82   | 30.75  |
| Big City Radio, Inc.                         | U0897TAA7 | 03/17/98   | 03/15/05      | 72.055   | VARIABLES                            |                           | 0.309054  | 0.305694           | 0.310760             |                    |                    | 112.68  | 22.69  |
| Cendant Corporation                          | U1336PAB0 | 11/27/01   | 11/27/11*     | 100.000  | 3.875                                |                           | 0.287955  | 0.296329           |                      |                    |                    | 95.38*  |        |
| Chukchansi Economic<br>Development Authority | U17133AA4 | 10/08/02   | 06/15/09      | 91.476   | 14.500                               | 9.73                      | 0.024892  | 0.026965           | 0.029212             | 0.031645           | 0.034281           | 9.40  | 11.04  |
| Crown Castle<br>International                | U2159JAB6 | 08/03/99   | 08/01/11      | 57.889   | VARIABLES                            |                           | 0.280101  | 0.295856           | 0.312498             | 0.312498           | 0.312498           | 108.53  | 112.50 |
| Covad Communications                         | U22015AB4 | 03/11/98   | 03/15/08      | 50.666   | VARIABLES                            |                           | 0.375493  | 0.371727           | 0.378230             | 0.372423           | 0.378987           | 137.03  | 137.07 |
| Crum & Forster Holdings<br>Corporation       | U22859AA7 | 06/05/03   | 06/15/13      | 96.985   | 10.375                               | 1.00                      | 0.005090  | 0.005367           | 0.005659             | 0.005967           | 0.006291           | 1.89  | 2.10   |
| Dayton Superior<br>Corporation               | U23993AA3 | 06/16/00   | 06/15/09      | 95.575   | 13.000                               | 11.50                     | 0.011444  | 0.012238           | 0.013159             | 0.013995           | 0.015048           | 4.36  | 4.99   |
|  | U23993AB1 | 06/16/00   | 06/15/09      | 95.575   | 13.000                               | 11.50                     | 0.011444  | 0.012238           | 0.013159             | 0.013995           | 0.015048           | 4.36  | 4.99   |
|  | U23993AC9 | 03/15/03   | 09/15/08      | 98.088   | 10.750                               | 2.11                      | 0.007647  | 0.008076           | 0.008530             | 0.009009           | 0.009514           | 2.92  | 3.26   |
| H & E Equipment Services                     | U24432AB9 | 06/17/02   | 06/15/13      | 80.016   | 12.500                               | 11.73                     | 0.024623  | 0.026654           | 0.028853             | 0.031232           | 0.033808           | 9.30  | 10.89  |
| Details Capital Corp.                        | U24922AA1 | 11/18/97   | 11/15/07      | 54.595   | VARIABLES                            |                           | 0.347215  | 0.347214           | 0.347214             | 0.347213           | 0.347212           | 125.00  | 125.00 |
| Dex Media, Inc.                              | U24975AB7 | 11/10/03   | 11/15/13      | 64.314   | VARIABLES                            |                           | 0.160980  | 0.168224           | 0.175794             | 0.183705           | 0.191971           | 59.94   | 65.45  |
|  | U24975AC5 | 02/11/04   | 11/15/13      | 69.384   | VARIABLES                            |                           | 0.161298  | 0.164823           | 0.171720             | 0.178906           | 0.186392           | 52.73   | 63.79  |
| DIVA Systems Corporation                     | U2539PAC1 | 02/19/98   | 03/01/08      | 50.100   | VARIABLES                            |                           | 0.364533  | 0.365469           | 0.366468             | 0.367534           | 0.368673           | 131.63  | 132.38 |
| E. Spire Communications                      | U26851AA0 | 07/24/98   | 07/01/08      | 59.989   | VARIABLES                            |                           | 0.295109  | 0.295108           | 0.295106             | 0.295104           |                    | 106.24  | 106.24 |
| Fedders North America                        | U31334AB8 | 08/24/99   | 08/15/07      | 95.304   | 9.375                                | 21.01                     | 0.016315  | 0.017151           | 0.018030             | 0.018955           | 0.019926           | 6.26  | 6.92   |
| Focal Communications                         | U31430AA6 | 02/18/98   | 02/15/08      | 55.565   | VARIABLES                            |                           | 0.336803  | 0.336803           | 0.336803             | 0.336802           | 0.336802           | 121.25  | 121.25 |
| Globe Holdings, Inc.                         | U33975AA8 | 08/06/98   | 08/01/09      | 49.672   | VARIABLES                            |                           | 0.392402  | 0.392654           | 0.392922             | 0.393211           | 0.393519           | 141.39  | 141.59 |
| Great Lakes Acquisition                      | U39022AA3 | 05/22/98   | 05/15/09      | 53.092   | VARIABLES                            |                           | 0.364572  | 0.364571           | 0.364570             | 0.364569           | 0.364568           | 131.25  | 131.25 |
| HMP Equity Holdings Corp                     | U43337AA9 | 05/09/03   | 05/15/08      | 32.580   | 0.000                                | 51.01                     | 0.240257  | 0.268665           | 0.300431             | 0.335953           | 0.375675           | 94.37   | 118.01 |
|  | U43337AB7 | 05/09/03   | 05/15/08      | 32.580   | 0.000                                | 51.01                     | 0.240257  | 0.268665           | 0.300431             | 0.335953           | 0.375675           | 94.37   | 118.01 |
| HM Publishing Corp.                          | U43338AA7 | 10/03/03   | 10/15/13      | 56.960   | VARIABLES                            |                           | 0.182638  | 0.193139           | 0.204243             | 0.215986           | 0.228404           | 69.28   | 77.48  |
| Hollywood Casino<br>Shreveport               | U4378HAA3 | 08/10/99   | 08/01/06      | 100.000  | VARIABLES                            |                           | 0.385850  | 0.387524           | 0.389311             | 0.391218           | 0.386415           | 139.73  | 140.06 |
| ICG Services, Inc.                           | U4493DAA2 | 02/12/98   | 02/15/08      | 61.341   | VARIABLES                            |                           | 0.271740  | 0.274726           | 0.271740             | 0.276244           | 0.271740           | 100.00  | 100.00 |
|  | U4493DAB0 | 04/27/98   | 05/01/08      | 61.691   | VARIABLES                            |                           | 0.271290  | 0.268341           | 0.272789             | 0.268341           | 0.272789           | 98.84   | 98.75  |
| Intermedia<br>Communications, Inc.           | U45855AE0 | 02/24/99   | 03/01/09      | 55.057   | VARIABLES                            |                           | 0.320631  | 0.340268           | 0.340268             | 0.340267           | 0.340266           | 121.32  | 122.50 |
| Jacobs Entertainment                         | U46754AA2 | 02/08/02   | 02/01/09      | 96.040   | 11.875                               | 7.65                      | 0.012295  | 0.013078           | 0.013912             | 0.014799           | 0.015742           | 4.81  | 5.44   |
| Jostens Holding Corp.                        | U47995AA0 | 12/02/03   | 12/01/13      | 60.682   | VARIABLES                            |                           | 0.172774  | 0.181580           | 0.190885             | 0.200668           | 0.210952           | 64.33   | 71.08  |
| Level 3 Communications                       | U52782AB2 | 12/02/98   | 12/01/08      | 59.966   | VARIABLES                            |                           | 0.291664  | 0.291664           | 0.291664             | 0.291664           | 0.291664           | 105.00  | 105.00 |
|  | U52782AE6 | 02/29/00   | 03/15/10      | 53.308   | VARIABLES                            |                           | 0.296579  | 0.315669           | 0.335987             | 0.357613           | 0.357612           | 114.38  | 127.14 |
| Liberty Media Corp.                          | U52892AD5 | 01/11/01   | 01/15/31      | 100.000  | 3.500                                |                           | 0.307632  | 0.317626           | 0.328095             | 0.339061           | 0.350548           | 115.94  | 123.82 |
| Lin Television Corp.                         | U53546AB0 | 06/14/01   | 01/15/08      | 96.288   | 8.000                                | 11.95                     | 0.013924  | 0.014693           | 0.015169             | 0.016096           | 0.016526           | 5.45  | 5.94   |
| Lyondell Chemical Co.                        | U55193AB9 | 12/04/02   | 12/15/08      | 97.750   | 9.500                                | 3.11                      | 0.008624  | 0.009056           | 0.009509             | 0.009984           | 0.010484           | 3.20  | 3.52   |

\* Called in 2004; reportable OID is computed to call date.



## SECTION I-B

| Name of Issuer                          | CUSIP No. | Issue Date | Maturity Date | Issue Price<br>(Percent of<br>Principal<br>Amount) | Annual<br>Stated<br>Interest<br>Rate | Total<br>OID to<br>1/1/03 | Daily OID Per \$1,000<br>of Maturity Value<br>for Each Accrual Period |                    |                      |                    |                    | OID per<br>\$1,000 of<br>Maturity<br>Value for<br>Calendar Year |        |
|---|-----------|------------|---------------|--|--------------------------------------|---------------------------|---|--------------------|----------------------|--------------------|--------------------|---|--------|
|   |           |            |               |  |                                      |                           | 2004 1st<br>Period  | 2004 2nd<br>Period | 2004 3rd<br>2005 1st | 2005 2nd<br>Period | 2005 3rd<br>Period | 2004  | 2005   |
| McCaw International LTD                 | U56707AA7 | 03/06/97   | 04/15/07      | 50.991   | VARIES                               |                           | 0.367388  | 0.367807           | 0.368254             | 0.368731           | 0.369240           | 132.40  | 132.73 |
| Matria Healthcare, Inc.                 | U57614AA4 | 07/09/01   | 05/01/08      | 93.500   | 11.000                               | 17.83                     | 0.023016  | 0.024182           | 0.026112             | 0.027284           | 0.029462           | 8.83  | 9.95   |
| Muzak Holdings Finance                  | U62340AA9 | 03/18/99   | 03/15/10      | 53.328   | VARIES                               |                           | 0.339069  | 0.361108           | 0.361108             | 0.361107           | 0.361107           | 128.37  | 130.00 |
| Nextel Communications                   | U64977AB4 | 02/11/98   | 02/15/08      | 61.471   | VARIES                               |                           | 0.276385  | 0.276384           | 0.276384             | 0.276384           | 0.276384           | 99.50   | 99.50  |
| Nexstar Finance, Inc.                   | U6497AAA9 | 03/16/01   | 04/01/08      | 96.012   | 12.000                               | 11.83                     | 0.013912  | 0.014808           | 0.015761             | 0.016776           | 0.017856           | 5.34  | 6.05   |
| Nexstar Finance<br>Holdings, Inc.       | U6497BAC3 | 03/27/03   | 04/01/13      | 57.442   | VARIES                               |                           | 0.192059  | 0.202982           | 0.214526             | 0.226727           | 0.239622           | 73.13   | 81.68  |
| Nextel International                    | U64982AA6 | 03/12/98   | 04/15/08      | 54.915   | VARIES                               |                           | 0.331197  | 0.331191           | 0.333005             | 0.331180           | 0.332993           | 121.36  | 121.21 |
| Nextlink Communications                 | U6500EAE8 | 11/17/99   | 12/01/09      | 55.257   | VARIES                               |                           | 0.294490  | 0.312343           | 0.333098             | 0.331277           | 0.333097           | 112.25  | 121.25 |
| Omnicom Group, Inc.                     | U68191AF9 | 02/07/01   | 02/07/31      | 100.000  | VARIES                               |                           | 0.219869  | 0.227247           | 0.234873             | 0.242754           | 0.250900           | 82.64   | 88.28  |
| O'Sullivan Industries                   | U68328AA8 | 11/30/99   | 10/15/09      | 94.546   | 13.375                               | 14.17                     | 0.012677  | 0.013592           | 0.014572             | 0.015623           | 0.016750           | 4.87  | 5.60   |
| Penton Media, Inc.                      | U7100RAA9 | 06/28/01   | 06/15/11      | 97.749   | 10.375                               | 3.68                      | 0.004732  | 0.004986           | 0.005254             | 0.005536           | 0.005834           | 1.76  | 1.95   |
| Petro Stopping Centers                  | U71660AB7 | 07/23/99   | 08/01/08      | 36.636   | VARIES                               |                           | 0.390470  | 0.426968           | 0.466878             | 0.471571           | 0.476704           | 158.60  | 170.39 |
| Pliant Corporation                      | U7263LAC1 | 02/17/04   | 06/15/09      | 73.627   | VARIES                               |                           | 0.227391  | 0.235678           | 0.248779             | 0.262609           | 0.277208           | 73.23   | 92.50  |
| Pope & Talbot, Inc.                     | U7316MAA0 | 07/30/02   | 06/01/13      | 86.415   | 8.375                                | 10.49                     | 0.022359  | 0.023534           | 0.024770             | 0.026070           | 0.027440           | 8.33  | 9.23   |
| Roche Holdings, Inc.                    | U75000AE6 | 01/19/00   | 01/19/15      | 66.386   | 0.000                                | 75.63                     | 0.055798  | 0.056565           | 0.057343             | 0.058131           | 0.058930           | 20.48   | 21.04  |
| Compass Minerals<br>International, Inc. | U79616AB1 | 05/22/03   | 06/01/13      | 55.677   | VARIES                               |                           | 0.197298  | 0.209135           | 0.221682             | 0.234982           | 0.249080           | 73.89   | 83.02  |
| Tabletop Holdings, Inc.                 | U81965AA0 | 11/12/03   | 05/15/14      | 55.131   | VARIES                               |                           | 0.187783  | 0.199284           | 0.211490             | 0.224443           | 0.238190           | 70.76   | 79.70  |
| Sinclair Broadcast<br>Group, Inc.       | U82751AE5 | 05/20/03   | 07/15/18      | 100.000  | VARIES                               |                           | 0.258608  | 0.264304           | 0.270264             | 0.276499           | 0.283023           | 96.06   | 100.54 |
| Steel Heddle Group, Inc.                | U85799AA9 | 05/26/98   | 06/01/09      | 51.337   | VARIES                               |                           | 0.381937  | 0.381937           | 0.381936             | 0.381936           | 0.381935           | 137.50  | 137.50 |
| Telemundo Holdings, Inc.                | U8795AAA4 | 08/10/01   | 08/15/08      | 79.837   | VARIES                               |                           | 0.319432  | 0.319432           | 0.319431             | 0.319430           | 0.319429           | 115.00  | 114.99 |
| Thermadyne Holdings                     | U88342AA5 | 05/22/98   | 06/01/08      | 54.374   | VARIES                               |                           | 0.347206  | 0.347205           | 0.347204             | 0.347203           | 0.347202           | 124.99  | 124.99 |
| TravelCenters of America                | U89398AA6 | 11/14/00   | 05/01/09      | 92.822   | 12.750                               | 17.56                     | 0.019370  | 0.020749           | 0.022226             | 0.023808           | 0.025503           | 7.39  | 8.48   |
| Tritel PCS, Inc.                        | U89678AA1 | 05/11/99   | 05/15/09      | 53.828   | VARIES                               |                           | 0.332935  | 0.354159           | 0.354158             | 0.354158           | 0.354157           | 124.65  | 127.50 |
| Trump Atlantic City<br>Funding II       | U89685AA6 | 12/10/97   | 05/01/06      | 96.073   | 11.250                               | 24.30                     | 0.015676  | 0.016617           | 0.017614             | 0.018672           | 0.019793           | 5.93  | 6.66   |
| Trump Atlantic City<br>Funding III      | U89686AA4 | 12/10/97   | 05/01/06      | 94.200   | 11.250                               | 35.71                     | 0.023257  | 0.024696           | 0.026225             | 0.027848           | 0.029572           | 8.81  | 9.93   |
| Trump Casino Holdings                   | U89688AA0 | 03/25/03   | 03/15/10      | 94.832   | 11.625                               | 3.78                      | 0.014182  | 0.015088           | 0.016051             | 0.017075           | 0.018165           | 5.47  | 6.19   |
|   | U89688AB8 | 03/25/03   | 09/15/10      | 100.000  | 11.625                               |                           | 0.171389  | 0.176531           | 0.181827             | 0.187281           | 0.192899           | 63.73   | 67.61  |
| Vail Resorts, Inc.                      | U90984AB8 | 11/21/01   | 05/15/09      | 95.404   | 8.750                                | 9.90                      | 0.014505  | 0.015203           | 0.015934             | 0.016701           | 0.017505           | 5.41  | 5.95   |
| United Rentals, Inc.                    | U91139AB8 | 12/24/02   | 04/15/08      | 97.045   | 10.750                               | 4.43                      | 0.012742  | 0.013475           | 0.014251             | 0.015071           | 0.015938           | 4.83  | 5.41   |
| VoiceStream Wireless                    | U92709AB7 | 11/09/99   | 11/15/09      | 56.061   | VARIES                               |                           | 0.293917  | 0.311367           | 0.329854             | 0.329854           | 0.329853           | 110.60  | 118.75 |

## SECTION 1-C Inflation Indexed Debt Instruments

| Name of Issuer | CUSIP No. | Issue Date | Maturity Date | Inflation-Adj<br>Principal on<br>Issue Date | Stated<br>Interest<br>Rate | Total OID<br>to 1/1/04 | 2004 1st<br>Period | 2004 2nd<br>Period | 2004 3rd<br>Period | Calendar Year<br>2004 |
|----------------|-----------|------------|---------------|---|----------------------------|------------------------|--------------------|--------------------|--------------------|-----------------------|
| U.S. Treasury  | 9128272M3 | 01/15/97   | 01/15/07      | 100.104                                     | 3.375%                     | 166.63                 | -0.101802          | 0.129098           | 0.089226           | 37.24                 |
| U.S. Treasury  | 9128273T7 | 01/15/98   | 01/15/08      | 100.000                                     | 3.625%                     | 145.12                 | -0.099836          | 0.126606           | 0.087504           | 36.52                 |
| U.S. Treasury  | 912810FD5 | 04/15/98   | 04/15/28      | 100.000                                     | 3.625%                     | 143.81                 | 0.039256           | 0.127659           | 0.115320           | 36.48                 |
| U.S. Treasury  | 9128274Y5 | 01/15/99   | 01/15/09      | 100.000                                     | 3.875%                     | 128.05                 | -0.098348          | 0.124718           | 0.086199           | 35.98                 |
| U.S. Treasury  | 912810FH6 | 04/15/99   | 04/15/29      | 100.000                                     | 3.875%                     | 125.35                 | 0.038622           | 0.125598           | 0.113458           | 35.89                 |
| U.S. Treasury  | 9128275W8 | 01/18/00   | 01/15/10      | 100.006                                     | 4.250%                     | 99.53                  | -0.095866          | 0.121571           | 0.084024           | 35.07                 |
| U.S. Treasury  | 9128276R8 | 01/15/01   | 01/15/11      | 100.002                                     | 3.500%                     | 62.93                  | -0.092672          | 0.117520           | 0.081224           | 33.90                 |
| U.S. Treasury  | 912810FQ6 | 10/15/01   | 04/15/32      | 100.000                                     | 3.375%                     | 42.26                  | 0.035770           | 0.116324           | 0.105080           | 33.24                 |
| U.S. Treasury  | 9128277J5 | 01/15/02   | 01/15/12      | 100.000                                     | 3.375%                     | 41.88                  | -0.090835          | 0.115190           | 0.079614           | 33.23                 |
| U.S. Treasury  | 912828AF7 | 07/15/02   | 07/15/12      | 100.000                                     | 3.000%                     | 28.92                  | -0.089705          | 0.113758           | 0.078624           | 32.81                 |
| U.S. Treasury  | 912828BD1 | 07/15/03   | 07/15/13      | 100.000                                     | 1.875%                     | 7.27                   | -0.087818          | 0.111365           | 0.076970           | 32.12                 |
| U.S. Treasury  | 912828BW9 | 01/15/04   | 01/15/14      | 100.000                                     | 2.000%                     |                        |                    | 0.110696           | 0.076508           | 33.15                 |
| U.S. Treasury  | 912810FR4 | 07/15/04   | 01/15/25      | 100.000                                     | 2.375%                     |                        |                    |                    | 0.074997           | 12.75                 |
| U.S. Treasury  | 912828CP3 | 07/15/04   | 07/15/14      | 100.000                                     | 2.000%                     |                        |                    |                    | 0.074997           | 12.75                 |
| U.S. Treasury  | 912828CZ1 | 10/15/04   | 04/15/10      | 100.000                                     | 0.875%                     |                        |                    |                    | 0.098455           | 7.68                  |

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 2004).

| Strips<br>Maturing |          |                   | Strips<br>Maturing |          |                   |
|--------------------|----------|-------------------|--------------------|----------|-------------------|
| From               | Through  | OID<br>per \$1000 | From               | Through  | OID<br>per \$1000 |
| 01/01/04           | 03/31/04 | 2.36              | 01/01/16           | 03/31/16 | 27.10             |
| 04/01/04           | 06/30/04 | 5.07              | 04/01/16           | 06/30/16 | 26.88             |
| 07/01/04           | 09/30/04 | 8.41              | 07/01/16           | 09/30/16 | 26.65             |
| 10/01/04           | 12/31/04 | 12.49             | 10/01/16           | 12/31/16 | 26.41             |
| 01/01/05           | 03/31/05 | 13.82             | 01/01/17           | 03/31/17 | 26.14             |
| 04/01/05           | 06/30/05 | 15.23             | 04/01/17           | 06/30/17 | 25.90             |
| 07/01/05           | 09/30/05 | 16.62             | 07/01/17           | 09/30/17 | 25.66             |
| 10/01/05           | 12/31/05 | 17.88             | 10/01/17           | 12/31/17 | 25.39             |
| 01/01/06           | 03/31/06 | 19.02             | 01/01/18           | 03/31/18 | 25.14             |
| 04/01/06           | 06/30/06 | 20.23             | 04/01/18           | 06/30/18 | 24.87             |
| 07/01/06           | 09/30/06 | 21.32             | 07/01/18           | 09/30/18 | 24.61             |
| 10/01/06           | 12/31/06 | 22.38             | 10/01/18           | 12/31/18 | 24.33             |
| 01/01/07           | 03/31/07 | 23.40             | 01/01/19           | 03/31/19 | 24.06             |
| 04/01/07           | 06/30/07 | 24.31             | 04/01/19           | 06/30/19 | 23.80             |
| 07/01/07           | 09/30/07 | 25.18             | 07/01/19           | 09/30/19 | 23.52             |
| 10/01/07           | 12/31/07 | 25.94             | 10/01/19           | 12/31/19 | 23.24             |
| 01/01/08           | 03/31/08 | 26.67             | 01/01/20           | 03/31/20 | 22.96             |
| 04/01/08           | 06/30/08 | 27.29             | 04/01/20           | 06/30/20 | 22.68             |
| 07/01/08           | 09/30/08 | 27.79             | 07/01/20           | 09/30/20 | 22.39             |
| 10/01/08           | 12/31/08 | 28.35             | 10/01/20           | 12/31/20 | 22.11             |
| 01/01/09           | 03/31/09 | 28.72             | 01/01/21           | 03/31/21 | 21.83             |
| 04/01/09           | 06/30/09 | 29.08             | 04/01/21           | 06/30/21 | 21.55             |
| 07/01/09           | 09/30/09 | 29.33             | 07/01/21           | 09/30/21 | 21.27             |
| 10/01/09           | 12/31/09 | 29.57             | 10/01/21           | 12/31/21 | 20.99             |
| 01/01/10           | 03/31/10 | 29.71             | 01/01/22           | 03/31/22 | 20.71             |
| 04/01/10           | 06/30/10 | 29.84             | 04/01/22           | 06/30/22 | 20.43             |
| 07/01/10           | 09/30/10 | 29.89             | 07/01/22           | 09/30/22 | 20.16             |
| 10/01/10           | 12/31/10 | 29.93             | 10/01/22           | 12/31/22 | 19.89             |
| 01/01/11           | 03/31/11 | 29.95             | 01/01/23           | 03/31/23 | 19.62             |
| 04/01/11           | 06/30/11 | 29.96             | 04/01/23           | 06/30/23 | 19.35             |
| 07/01/11           | 09/30/11 | 29.96             | 07/01/23           | 09/30/23 | 19.09             |
| 10/01/11           | 12/31/11 | 29.89             | 10/01/23           | 12/31/23 | 18.84             |
| 01/01/12           | 03/31/12 | 29.86             | 01/01/24           | 03/31/24 | 18.58             |
| 04/01/12           | 06/30/12 | 29.77             | 04/01/24           | 06/30/24 | 18.33             |
| 07/01/12           | 09/30/12 | 29.67             | 07/01/24           | 09/30/24 | 18.08             |
| 10/01/12           | 12/31/12 | 29.57             | 10/01/24           | 12/31/24 | 17.83             |
| 01/01/13           | 03/31/13 | 29.45             | 01/01/25           | 03/31/25 | 17.59             |
| 04/01/13           | 06/30/13 | 29.28             | 04/01/25           | 06/30/25 | 17.36             |
| 07/01/13           | 09/30/13 | 29.15             | 07/01/25           | 09/30/25 | 17.12             |
| 10/01/13           | 12/31/13 | 28.96             | 10/01/25           | 12/31/25 | 16.88             |
| 01/01/14           | 03/31/14 | 28.77             | 01/01/26           | 03/31/26 | 16.66             |
| 04/01/14           | 06/30/14 | 28.58             | 04/01/26           | 06/30/26 | 16.43             |
| 07/01/14           | 09/30/14 | 28.38             | 07/01/26           | 09/30/26 | 16.21             |
| 10/01/14           | 12/31/14 | 28.18             | 10/01/26           | 12/31/26 | 15.98             |
| 01/01/15           | 03/31/15 | 27.97             | 01/01/27           | 03/31/27 | 15.77             |
| 04/01/15           | 06/30/15 | 27.76             | 04/01/27           | 06/30/27 | 15.56             |
| 07/01/15           | 09/30/15 | 27.54             | 07/01/27           | 09/30/27 | 15.35             |
| 10/01/15           | 12/31/15 | 27.33             | 10/01/27           | 12/31/27 | 15.15             |

Section II (continued)

| Strips<br>Maturing |          |                   | Strips<br>Maturing |          |                   |
|--------------------|----------|-------------------|--------------------|----------|-------------------|
| From               | Through  | OID<br>per \$1000 | From               | Through  | OID<br>per \$1000 |
| 01/01/28           | 03/31/28 | 14.95             | 07/01/36           | 09/30/36 | 9.42              |
| 04/01/28           | 06/30/28 | 14.75             | 10/01/36           | 12/31/36 | 9.30              |
| 07/01/28           | 09/30/28 | 14.55             | 01/01/37           | 03/31/37 | 9.18              |
| 10/01/28           | 12/31/28 | 14.34             | 04/01/37           | 06/30/37 | 9.06              |
| 01/01/29           | 03/31/29 | 14.15             | 07/01/37           | 09/30/37 | 8.94              |
| 04/01/29           | 06/30/29 | 13.96             | 10/01/37           | 12/31/37 | 8.82              |
| 07/01/29           | 09/30/29 | 13.77             | 01/01/38           | 03/31/38 | 8.70              |
| 10/01/29           | 12/31/29 | 13.59             | 04/01/38           | 06/30/38 | 8.59              |
| 01/01/30           | 03/31/30 | 13.41             | 07/01/38           | 09/30/38 | 8.48              |
| 04/01/30           | 06/30/30 | 13.23             | 10/01/38           | 12/31/38 | 8.37              |
| 07/01/30           | 09/30/30 | 13.03             | 01/01/39           | 03/31/39 | 8.26              |
| 10/01/30           | 12/31/30 | 12.86             | 04/01/39           | 06/30/39 | 8.15              |
| 01/01/31           | 03/31/31 | 12.69             | 07/01/39           | 09/30/39 | 8.04              |
| 04/01/31           | 06/30/31 | 12.52             | 10/01/39           | 12/31/39 | 7.94              |
| 07/01/31           | 09/30/31 | 12.36             | 01/01/40           | 03/31/40 | 7.83              |
| 10/01/31           | 12/31/31 | 12.17             | 04/01/40           | 06/30/40 | 7.73              |
| 01/01/32           | 03/31/32 | 12.00             | 07/01/40           | 09/30/40 | 7.63              |
| 04/01/32           | 06/30/32 | 11.85             | 10/01/40           | 12/31/40 | 7.53              |
| 07/01/32           | 09/30/32 | 11.69             | 01/01/41           | 03/31/41 | 7.43              |
| 10/01/32           | 12/31/32 | 11.53             | 04/01/41           | 06/30/41 | 7.33              |
| 01/01/33           | 03/31/33 | 11.35             | 07/01/41           | 09/30/41 | 7.24              |
| 04/01/33           | 06/30/33 | 11.20             | 10/01/41           | 12/31/41 | 7.14              |
| 07/01/33           | 09/30/33 | 11.05             | 01/01/42           | 03/31/42 | 7.05              |
| 10/01/33           | 12/31/33 | 10.91             | 04/01/42           | 06/30/42 | 6.96              |
| 01/01/34           | 03/31/34 | 10.76             | 07/01/42           | 09/30/42 | 6.87              |
| 04/01/34           | 06/30/34 | 10.62             | 10/01/42           | 12/31/42 | 6.78              |
| 07/01/34           | 09/30/34 | 10.48             | 01/01/43           | 03/31/43 | 6.69              |
| 10/01/34           | 12/31/34 | 10.34             | 04/01/43           | 06/30/43 | 6.60              |
| 01/01/35           | 03/31/35 | 10.20             | 07/01/43           | 09/30/43 | 6.52              |
| 04/01/35           | 06/30/35 | 10.07             | 10/01/43           | 12/31/43 | 6.43              |
| 07/01/35           | 09/30/35 | 9.94              | 01/01/44           | 03/31/44 | 6.35              |
| 10/01/35           | 12/31/35 | 9.81              | 04/01/44           | 06/30/44 | 6.27              |
| 01/01/36           | 03/31/36 | 9.68              | 07/01/44           | 09/30/44 | 6.18              |
| 04/01/36           | 06/30/36 | 9.55              | 10/01/44           | 12/31/44 | 6.10              |

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 2004, 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 2004 - May 2005

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| 912795PD7       | 01/02/04         | 07/03/03      | 99.517                                    | 4.83  |
| PE5             | 01/08/04         | 07/10/03      | 99.525                                    | 4.75  |
| PF2             | 01/15/04         | 07/17/03      | 99.530                                    | 4.70  |
| PG0             | 01/22/04         | 07/24/03      | 99.520                                    | 4.80  |
| PH8             | 01/29/04         | 07/31/03      | 99.505                                    | 4.95  |
| PJ4             | 02/05/04         | 08/07/03      | 99.482                                    | 5.18  |
| PK1             | 02/12/04         | 08/14/03      | 99.479                                    | 5.21  |
| PL9             | 02/19/04         | 08/21/03      | 99.477                                    | 5.23  |
| PM7             | 02/26/04         | 08/28/03      | 99.474                                    | 5.26  |
| PN5             | 03/04/04         | 09/04/03      | 99.474                                    | 5.26  |
| PP0             | 03/11/04         | 09/11/03      | 99.489                                    | 5.11  |
| 912795QK0       | 03/15/04         | 03/03/04      | 99.967                                    | 0.33  |
| 912795PQ8       | 03/18/04         | 09/18/03      | 99.497                                    | 5.03  |
| PR6             | 03/25/04         | 09/25/03      | 99.489                                    | 5.11  |
| PS4             | 04/01/04         | 10/02/03      | 99.492                                    | 5.08  |
| PT2             | 04/08/04         | 10/09/03      | 99.497                                    | 5.03  |
| PU9             | 04/15/04         | 10/16/03      | 99.502                                    | 4.98  |
| 912795QM6       | 04/19/04         | 04/08/04      | 99.970                                    | 0.30  |
| QL8             | 04/20/04         | 04/06/04      | 99.964                                    | 0.36  |
| 912795PV7       | 04/22/04         | 10/23/03      | 99.487                                    | 5.13  |
| PW5             | 04/29/04         | 10/30/03      | 99.484                                    | 5.16  |
| PX3             | 05/06/04         | 11/06/03      | 99.482                                    | 5.18  |
| PY1             | 05/13/04         | 11/13/03      | 99.474                                    | 5.26  |
| PZ8             | 05/20/04         | 11/20/03      | 99.489                                    | 5.11  |
| 912795QA2       | 05/27/04         | 11/28/03      | 99.492                                    | 5.08  |
| QB0             | 06/03/04         | 12/04/03      | 99.479                                    | 5.21  |
| QC8             | 06/10/04         | 12/11/03      | 99.494                                    | 5.06  |
| QQ7             | 06/11/04         | 06/09/04      | 99.995                                    | 0.05  |
| QN4             | 06/14/04         | 06/01/04      | 99.967                                    | 0.33  |
| QP9             | 06/15/04         | 06/03/04      | 99.968                                    | 0.32  |
| QD6             | 06/17/04         | 12/18/03      | 99.505                                    | 4.95  |
| QE4             | 06/24/04         | 12/26/03      | 99.512                                    | 4.88  |
| QR5             | 07/01/04         | 01/02/04      | 99.500                                    | 5.00  |
| QS3             | 07/08/04         | 01/08/04      | 99.484                                    | 5.16  |
| QT1             | 07/15/04         | 01/15/04      | 99.520                                    | 4.80  |
| QU8             | 07/22/04         | 01/22/04      | 99.520                                    | 4.80  |
| QV6             | 07/29/04         | 01/29/04      | 99.517                                    | 4.83  |
| QW4             | 08/05/04         | 02/05/04      | 99.494                                    | 5.06  |
| QX2             | 08/12/04         | 02/12/04      | 99.500                                    | 5.00  |
| QY0             | 08/19/04         | 02/19/04      | 99.507                                    | 4.93  |
| QZ7             | 08/26/04         | 02/26/04      | 99.497                                    | 5.03  |
| 912795RA1       | 09/02/04         | 03/04/04      | 99.500                                    | 5.00  |
| RB9             | 09/09/04         | 03/11/04      | 99.507                                    | 4.93  |
| 912795TC5       | 09/15/04         | 09/01/04      | 99.942                                    | 0.58  |
| 912795RC7       | 09/16/04         | 03/18/04      | 99.500                                    | 5.00  |
| RD5             | 09/23/04         | 03/25/04      | 99.500                                    | 5.00  |

## Section III-A (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| RE3             | 09/30/04         | 04/01/04      | 99.500                                    | 5.00  |
| RF0             | 10/07/04         | 04/08/04      | 99.479                                    | 5.21  |
| RG8             | 10/14/04         | 04/15/04      | 99.482                                    | 5.18  |
| 912795TD3       | 10/15/04         | 10/01/04      | 99.938                                    | 0.62  |
| 912795RH6       | 10/21/04         | 04/22/04      | 99.454                                    | 5.46  |
| RJ2             | 10/28/04         | 04/29/04      | 99.411                                    | 5.89  |
| RK9             | 11/04/04         | 05/06/04      | 99.406                                    | 5.94  |
| RL7             | 11/12/04         | 05/13/04      | 99.319                                    | 6.81  |
| RM5             | 11/18/04         | 05/20/04      | 99.325                                    | 6.75  |
| RN3             | 11/26/04         | 05/27/04      | 99.301                                    | 6.99  |
| RP8             | 12/02/04         | 06/03/04      | 99.292                                    | 7.08  |
| RQ6             | 12/09/04         | 06/10/04      | 99.239                                    | 7.61  |
| RR4             | 12/16/04         | 06/17/04      | 99.130                                    | 8.70  |
| RS2             | 12/23/04         | 06/24/04      | 99.153                                    | 8.47  |
| RT0             | 12/30/04         | 07/01/04      | 99.128                                    | 8.72  |

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2005<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| 912795RU7       | 01/06/05         | 07/08/04      | 99.176                                    | 8.24  |
| RV5             | 01/13/05         | 07/15/04      | 99.176                                    | 8.24  |
| RW3             | 01/20/05         | 07/22/04      | 99.166                                    | 8.34  |
| RX1             | 01/27/05         | 07/29/04      | 99.123                                    | 8.77  |
| RY9             | 02/03/05         | 08/05/04      | 99.123                                    | 8.77  |
| RZ6             | 02/10/05         | 08/12/04      | 99.158                                    | 8.42  |
| 912795SA0       | 02/17/05         | 08/16/04      | 99.128                                    | 8.72  |
| SB8             | 02/24/05         | 08/26/04      | 99.115                                    | 8.85  |
| SC6             | 03/03/05         | 09/02/04      | 99.103                                    | 8.97  |
| SD4             | 03/10/05         | 09/09/04      | 99.060                                    | 9.40  |
| SE2             | 03/17/05         | 09/16/04      | 99.070                                    | 9.30  |
| SF9             | 03/24/05         | 09/23/04      | 99.054                                    | 9.46  |
| SG7             | 03/31/05         | 09/30/04      | 99.014                                    | 9.86  |
| SH5             | 04/07/05         | 10/07/04      | 98.993                                    | 10.07   |
| SJ1             | 04/14/05         | 10/14/04      | 99.011                                    | 9.89  |
| SK8             | 04/21/05         | 10/21/04      | 98.993                                    | 10.07   |
| SL6             | 04/28/05         | 10/28/04      | 98.968                                    | 10.32   |
| SM4             | 05/05/05         | 11/04/04      | 98.918                                    | 10.82   |
| SN2             | 05/12/05         | 11/12/04      | 98.863                                    | 11.37   |

## Section III-B

STUDENT LOAN MARKETING ASSOCIATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2004

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| 863872RK5       | 01/05/04         | 12/31/03      | 99.990                                    | 0.10  |
| RL3             | 01/06/04         | 12/09/03      | 99.922                                    | 0.78  |
| RM1             | 01/07/04         | 12/04/03      | 99.905                                    | 0.95  |
| RN9             | 01/08/04         | 12/11/03      | 99.922                                    | 0.78  |
| RP4             | 01/09/04         | 01/08/04      | 99.998                                    | 0.02  |
| RS8             | 01/12/04         | 01/09/04      | 99.993                                    | 0.07  |
| RT6             | 01/13/04         | 01/14/03      | 98.635                                    | 13.65   |
| RU3             | 01/14/04         | 01/13/04      | 99.998                                    | 0.02  |
| RV1             | 01/15/04         | 12/11/03      | 99.902                                    | 0.98  |
| RW9             | 01/16/04         | 01/15/04      | 99.997                                    | 0.03  |
| 863872SA6       | 01/20/04         | 01/22/03      | 98.699                                    | 13.01   |
| SB4             | 01/21/04         | 01/20/04      | 99.997                                    | 0.03  |
| SC2             | 01/22/04         | 01/21/04      | 99.997                                    | 0.03  |
| SD0             | 01/23/04         | 01/22/04      | 99.997                                    | 0.03  |
| SG3             | 01/26/04         | 12/26/03      | 99.914                                    | 0.86  |
| SH1             | 01/27/04         | 01/31/03      | 98.686                                    | 13.14   |
| SJ7             | 01/28/04         | 01/27/04      | 99.997                                    | 0.03  |
| SK4             | 01/29/04         | 01/20/04      | 99.977                                    | 0.23  |
| SL2             | 01/30/04         | 01/29/04      | 99.997                                    | 0.03  |
| SP3             | 02/02/04         | 01/30/04      | 99.992                                    | 0.08  |
| SQ1             | 02/03/04         | 01/06/04      | 99.925                                    | 0.75  |
| SR9             | 02/04/04         | 01/26/04      | 99.977                                    | 0.23  |
| SS7             | 02/05/04         | 02/04/04      | 99.997                                    | 0.03  |
| ST5             | 02/06/04         | 02/05/04      | 99.997                                    | 0.03  |
| SW8             | 02/09/04         | 02/06/04      | 99.993                                    | 0.07  |
| SX6             | 02/10/04         | 02/09/04      | 99.998                                    | 0.02  |
| SY4             | 02/11/04         | 02/10/04      | 99.997                                    | 0.03  |
| SZ1             | 02/12/04         | 02/11/04      | 99.997                                    | 0.03  |
| 863872TA5       | 02/13/04         | 02/12/04      | 99.997                                    | 0.03  |
| TE7             | 02/17/04         | 01/28/04      | 99.947                                    | 0.53  |
| TF4             | 02/18/04         | 02/17/04      | 99.997                                    | 0.03  |
| TG2             | 02/19/04         | 02/18/04      | 99.997                                    | 0.03  |
| TH0             | 02/20/04         | 02/12/04      | 99.979                                    | 0.21  |
| TL1             | 02/23/04         | 02/20/04      | 99.992                                    | 0.08  |
| TM9             | 02/24/04         | 02/27/03      | 98.743                                    | 12.57   |
| TN7             | 02/25/04         | 02/24/04      | 99.997                                    | 0.03  |
| TP2             | 02/26/04         | 02/25/04      | 99.997                                    | 0.03  |
| TQ0             | 02/27/04         | 02/26/04      | 99.997                                    | 0.03  |
| TT4             | 03/01/04         | 02/18/04      | 99.969                                    | 0.31  |
| TU1             | 03/02/04         | 02/18/04      | 99.966                                    | 0.34  |
| TV9             | 03/03/04         | 03/02/04      | 99.997                                    | 0.03  |
| TW7             | 03/04/04         | 02/17/04      | 99.958                                    | 0.42  |
| TX5             | 03/05/04         | 03/04/04      | 99.997                                    | 0.03  |
| 863872UA3       | 03/08/04         | 03/05/04      | 99.992                                    | 0.08  |
| UB1             | 03/09/04         | 03/08/04      | 99.997                                    | 0.03  |
| UC9             | 03/10/04         | 03/09/04      | 99.998                                    | 0.02  |

## Section III-B (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| UD7             | 03/11/04         | 02/26/04      | 99.963                                    | 0.37  |
| UE5             | 03/12/04         | 03/11/04      | 99.997                                    | 0.03  |
| UH8             | 03/15/04         | 12/17/03      | 99.748                                    | 2.52  |
| UJ4             | 03/16/04         | 03/15/04      | 99.997                                    | 0.03  |
| UK1             | 03/17/04         | 03/16/04      | 99.997                                    | 0.03  |
| UL9             | 03/18/04         | 03/11/04      | 99.982                                    | 0.18  |
| UM7             | 03/19/04         | 03/15/04      | 99.989                                    | 0.11  |
| UQ8             | 03/22/04         | 02/20/04      | 99.919                                    | 0.81  |
| UR6             | 03/23/04         | 03/26/03      | 98.740                                    | 12.60   |
| US4             | 03/24/04         | 03/23/04      | 99.997                                    | 0.03  |
| UT2             | 03/25/04         | 02/25/04      | 99.923                                    | 0.77  |
| UU9             | 03/26/04         | 03/25/04      | 99.997                                    | 0.03  |
| UX3             | 03/29/04         | 03/26/04      | 99.992                                    | 0.08  |
| UY1             | 03/30/04         | 03/02/04      | 99.928                                    | 0.72  |
| UZ8             | 03/31/04         | 02/17/04      | 99.890                                    | 1.10  |
| 863872VA2       | 04/01/04         | 03/31/04      | 99.997                                    | 0.03  |
| VB0             | 04/02/04         | 04/01/04      | 99.997                                    | 0.03  |
| VE4             | 04/05/04         | 04/02/04      | 99.992                                    | 0.08  |
| VF1             | 04/06/04         | 04/05/04      | 99.997                                    | 0.03  |
| VG9             | 04/07/04         | 04/06/04      | 99.997                                    | 0.03  |
| VH7             | 04/08/04         | 04/07/04      | 99.997                                    | 0.03  |
| VM6             | 04/12/04         | 04/08/04      | 99.989                                    | 0.11  |
| VN4             | 04/13/04         | 04/12/04      | 99.997                                    | 0.03  |
| VP9             | 04/14/04         | 04/13/04      | 99.997                                    | 0.03  |
| VQ7             | 04/15/04         | 04/08/04      | 99.981                                    | 0.19  |
| VR5             | 04/16/04         | 04/15/04      | 99.997                                    | 0.03  |
| VU8             | 04/19/04         | 04/16/04      | 99.992                                    | 0.08  |
| VV6             | 04/20/04         | 04/19/04      | 99.997                                    | 0.03  |
| VW4             | 04/21/04         | 04/20/04      | 99.998                                    | 0.02  |
| VX2             | 04/22/04         | 04/24/03      | 98.716                                    | 12.84   |
| VY0             | 04/23/04         | 04/22/04      | 99.997                                    | 0.03  |
| 863872WB9       | 04/26/04         | 04/23/04      | 99.992                                    | 0.08  |
| WC7             | 04/27/04         | 03/30/04      | 99.926                                    | 0.74  |
| WD5             | 04/28/04         | 04/27/04      | 99.998                                    | 0.02  |
| WE3             | 04/29/04         | 04/22/04      | 99.982                                    | 0.18  |
| WF0             | 04/30/04         | 04/23/04      | 99.982                                    | 0.18  |
| WJ2             | 05/03/04         | 04/26/04      | 99.982                                    | 0.18  |
| WK9             | 05/04/04         | 05/03/04      | 99.997                                    | 0.03  |
| WL7             | 05/05/04         | 04/29/04      | 99.984                                    | 0.16  |
| WM5             | 05/06/04         | 05/05/04      | 99.997                                    | 0.03  |
| WN3             | 05/07/04         | 05/06/04      | 99.997                                    | 0.03  |
| WR4             | 05/10/04         | 05/07/04      | 99.993                                    | 0.07  |
| WS2             | 05/11/04         | 05/10/04      | 99.998                                    | 0.02  |
| WT0             | 05/12/04         | 04/29/04      | 99.966                                    | 0.34  |
| WU7             | 05/13/04         | 05/12/04      | 99.997                                    | 0.03  |
| WV5             | 05/14/04         | 05/13/04      | 99.997                                    | 0.03  |



## Section III-B (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| WY9             | 05/17/04         | 05/14/04      | 99.992                                    | 0.08  |
| WZ6             | 05/18/04         | 05/23/03      | 98.887                                    | 11.13   |
| 863872XA0       | 05/19/04         | 05/12/04      | 99.982                                    | 0.18  |
| XG7             | 05/25/04         | 04/27/04      | 99.928                                    | 0.72  |
| XJ1             | 05/27/04         | 05/26/04      | 99.998                                    | 0.02  |
| XK8             | 05/28/04         | 05/27/04      | 99.997                                    | 0.03  |
| XS1             | 06/04/04         | 06/03/04      | 99.998                                    | 0.02  |
| XV4             | 06/07/04         | 06/04/04      | 99.993                                    | 0.07  |
| XW2             | 06/08/04         | 06/07/04      | 99.998                                    | 0.02  |
| XZ5             | 06/11/04         | 06/10/04      | 99.997                                    | 0.03  |
| 863872YD3       | 06/15/04         | 03/15/04      | 99.757                                    | 2.43  |
| YE1             | 06/16/04         | 06/15/04      | 99.997                                    | 0.03  |
| YG6             | 06/18/04         | 06/17/04      | 99.997                                    | 0.03  |
| YK7             | 06/21/04         | 06/18/04      | 99.992                                    | 0.08  |
| YL5             | 06/22/04         | 05/25/04      | 99.925                                    | 0.75  |
| YM3             | 06/23/04         | 06/22/04      | 99.998                                    | 0.02  |
| YN1             | 06/24/04         | 06/23/04      | 99.997                                    | 0.03  |
| YP6             | 06/25/04         | 06/24/04      | 99.997                                    | 0.03  |
| YS0             | 06/28/04         | 06/25/04      | 99.992                                    | 0.08  |
| YT8             | 06/29/04         | 06/28/04      | 99.997                                    | 0.03  |
| YU5             | 06/30/04         | 06/29/04      | 99.997                                    | 0.03  |
| 863872ZQ3       | 07/20/04         | 06/22/04      | 99.912                                    | 0.88  |
| 863872F93       | 09/15/04         | 06/16/04      | 99.639                                    | 3.61  |

## Section III-C

FEDERAL HOME LOAN BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2004

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| 313384RG6       | 01/02/04         | 01/07/03      | 98.650                                    | 13.50   |
| RK7             | 01/05/04         | 01/23/03      | 98.786                                    | 12.14   |
| RL5             | 01/06/04         | 05/08/03      | 99.224                                    | 7.76  |
| RM3             | 01/07/04         | 01/17/03      | 98.728                                    | 12.72   |
| RN1             | 01/08/04         | 01/15/03      | 98.707                                    | 12.93   |
| RP6             | 01/09/04         | 01/14/03      | 98.690                                    | 13.10   |
| RS0             | 01/12/04         | 01/17/03      | 98.730                                    | 12.70   |
| RT8             | 01/13/04         | 07/03/03      | 99.483                                    | 5.17  |
| RU5             | 01/14/04         | 01/22/03      | 98.741                                    | 12.59   |
| RV3             | 01/15/04         | 04/23/03      | 99.110                                    | 8.90  |
| RW1             | 01/16/04         | 01/22/03      | 98.734                                    | 12.66   |
| 313384SA8       | 01/20/04         | 01/31/03      | 98.722                                    | 12.78   |
| SB6             | 01/21/04         | 01/28/03      | 98.767                                    | 12.33   |
| SC4             | 01/22/04         | 01/31/03      | 98.695                                    | 13.05   |
| SD2             | 01/23/04         | 01/28/03      | 98.760                                    | 12.40   |
| SG5             | 01/26/04         | 01/31/03      | 98.690                                    | 13.10   |
| SH3             | 01/27/04         | 04/30/03      | 99.116                                    | 8.84  |
| SJ9             | 01/28/04         | 03/06/03      | 98.925                                    | 10.75   |
| SK6             | 01/29/04         | 02/05/03      | 98.723                                    | 12.77   |
| SL4             | 01/30/04         | 02/04/03      | 98.710                                    | 12.90   |
| SP5             | 02/02/04         | 02/10/03      | 98.780                                    | 12.20   |
| SQ3             | 02/03/04         | 08/07/03      | 99.460                                    | 5.40  |
| SR1             | 02/04/04         | 05/09/03      | 99.134                                    | 8.66  |
| SS9             | 02/05/04         | 02/10/03      | 98.730                                    | 12.70   |
| ST7             | 02/06/04         | 02/12/03      | 98.773                                    | 12.27   |
| SW0             | 02/09/04         | 02/28/03      | 98.808                                    | 11.92   |
| SX8             | 02/10/04         | 07/03/03      | 99.420                                    | 5.80  |
| SY6             | 02/11/04         | 05/08/03      | 99.132                                    | 8.68  |
| SZ3             | 02/12/04         | 02/24/03      | 98.804                                    | 11.96   |
| 313384TA7       | 02/13/04         | 02/20/03      | 98.777                                    | 12.23   |
| TE9             | 02/17/04         | 07/07/03      | 99.412                                    | 5.88  |
| TF6             | 02/18/04         | 05/09/03      | 99.098                                    | 9.02  |
| TG4             | 02/19/04         | 03/06/03      | 98.833                                    | 11.67   |
| TH2             | 02/20/04         | 02/27/03      | 98.757                                    | 12.43   |
| TL3             | 02/23/04         | 02/28/03      | 98.770                                    | 12.30   |
| TM1             | 02/24/04         | 05/30/03      | 99.175                                    | 8.25  |
| TN9             | 02/25/04         | 08/29/03      | 99.460                                    | 5.40  |
| TP4             | 02/26/04         | 03/03/03      | 98.770                                    | 12.30   |
| TQ2             | 02/27/04         | 03/04/03      | 98.770                                    | 12.30   |
| TT6             | 03/01/04         | 03/07/03      | 98.810                                    | 11.90   |
| TU3             | 03/02/04         | 09/04/03      | 99.455                                    | 5.45  |
| TV1             | 03/03/04         | 03/26/03      | 98.876                                    | 11.24   |
| TW9             | 03/04/04         | 09/04/03      | 99.449                                    | 5.51  |
| TX7             | 03/05/04         | 03/12/03      | 98.933                                    | 10.67   |
| 313384UA5       | 03/08/04         | 03/28/03      | 98.866                                    | 11.34   |
| UB3             | 03/09/04         | 11/14/03      | 99.665                                    | 3.35  |
| UC1             | 03/10/04         | 05/16/03      | 99.061                                    | 9.39  |

## Section III-C (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest (Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|--|
| UD9             | 03/11/04         | 03/20/03      | 98.850                                    | 11.50  |
| UE7             | 03/12/04         | 05/15/03      | 99.053                                    | 9.47   |
| UH0             | 03/15/04         | 03/27/03      | 98.820                                    | 11.80  |
| UJ6             | 03/16/04         | 09/12/03      | 99.452                                    | 5.48   |
| UK3             | 03/17/04         | 09/17/03      | 99.453                                    | 5.47   |
| UL1             | 03/18/04         | 09/23/03      | 99.493                                    | 5.07   |
| UM9             | 03/19/04         | 04/03/03      | 98.859                                    | 11.41  |
| UQ0             | 03/22/04         | 07/03/03      | 99.291                                    | 7.09   |
| UR8             | 03/23/04         | 07/01/03      | 99.283                                    | 7.17   |
| US6             | 03/24/04         | 03/31/03      | 98.823                                    | 11.77  |
| UT4             | 03/25/04         | 07/03/03      | 99.298                                    | 7.02   |
| UU1             | 03/26/04         | 04/02/03      | 98.883                                    | 11.17  |
| UX5             | 03/29/04         | 04/04/03      | 98.860                                    | 11.40  |
| UY3             | 03/30/04         | 08/04/03      | 99.256                                    | 7.44   |
| UZ0             | 03/31/04         | 05/21/03      | 99.055                                    | 9.45   |
| 313384VA4       | 04/01/04         | 07/11/03      | 99.271                                    | 7.29   |
| VB2             | 04/02/04         | 10/01/03      | 99.468                                    | 5.32   |
| VE6             | 04/05/04         | 10/03/03      | 99.466                                    | 5.34   |
| VF3             | 04/06/04         | 07/01/03      | 99.246                                    | 7.54   |
| VG1             | 04/07/04         | 10/08/03      | 99.462                                    | 5.38   |
| VH9             | 04/08/04         | 04/17/03      | 98.741                                    | 12.59  |
| VJ5             | 04/09/04         | 04/16/03      | 98.763                                    | 12.37  |
| VM8             | 04/12/04         | 04/22/03      | 98.764                                    | 12.36  |
| VN6             | 04/13/04         | 07/25/03      | 99.248                                    | 7.52   |
| VP1             | 04/14/04         | 07/24/03      | 99.242                                    | 7.58   |
| VQ9             | 04/15/04         | 04/21/03      | 98.740                                    | 12.60  |
| VR7             | 04/16/04         | 04/23/03      | 98.753                                    | 12.47  |
| VU0             | 04/19/04         | 04/25/03      | 98.756                                    | 12.44  |
| VV8             | 04/20/04         | 10/17/03      | 99.451                                    | 5.49   |
| VW6             | 04/21/04         | 10/22/03      | 99.429                                    | 5.71   |
| VX4             | 04/22/04         | 04/29/03      | 98.823                                    | 11.77  |
| VY2             | 04/23/04         | 04/30/03      | 98.783                                    | 12.17  |
| 313384WB1       | 04/26/04         | 05/02/03      | 98.900                                    | 11.00  |
| WC9             | 04/27/04         | 05/08/03      | 98.896                                    | 11.04  |
| WD7             | 04/28/04         | 07/25/03      | 99.205                                    | 7.95   |
| WE5             | 04/29/04         | 10/31/03      | 99.442                                    | 5.58   |
| WF2             | 04/30/04         | 05/06/03      | 98.820                                    | 11.80  |
| WJ4             | 05/03/04         | 05/21/03      | 98.969                                    | 10.31  |
| WK1             | 05/04/04         | 08/07/03      | 99.142                                    | 8.58   |
| WL9             | 05/05/04         | 05/19/03      | 98.973                                    | 10.27  |
| WM7             | 05/06/04         | 05/12/03      | 98.860                                    | 11.40  |
| WN5             | 05/07/04         | 05/13/03      | 98.860                                    | 11.40  |
| WR6             | 05/10/04         | 05/19/03      | 98.959                                    | 10.41  |
| WS4             | 05/11/04         | 08/13/03      | 99.131                                    | 8.69   |
| WT2             | 05/12/04         | 11/12/03      | 99.415                                    | 5.85   |
| WU9             | 05/13/04         | 05/20/03      | 98.913                                    | 10.87  |
| WV7             | 05/14/04         | 05/22/03      | 98.926                                    | 10.74  |

## Section III-C (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| WY1             | 05/17/04         | 06/10/03      | 99.003                                    | 9.97  |
| WZ8             | 05/18/04         | 09/30/03      | 99.307                                    | 6.93  |
| 313384XA2       | 05/19/04         | 05/29/03      | 98.883                                    | 11.17   |
| XB0             | 05/20/04         | 05/28/03      | 98.876                                    | 11.24   |
| XC8             | 05/21/04         | 05/28/03      | 98.875                                    | 11.25   |
| XF1             | 05/24/04         | 05/30/03      | 98.900                                    | 11.00   |
| YG9             | 05/25/04         | 08/27/03      | 99.108                                    | 8.92  |
| XH7             | 05/26/04         | 06/09/03      | 98.983                                    | 10.17   |
| XJ3             | 05/27/04         | 06/10/03      | 98.983                                    | 10.17   |
| XK0             | 05/28/04         | 06/03/03      | 98.880                                    | 11.20   |
| XP9             | 06/01/04         | 09/04/03      | 99.104                                    | 8.96  |
| XQ7             | 06/02/04         | 06/09/03      | 98.975                                    | 10.25   |
| XR5             | 06/03/04         | 06/09/03      | 98.964                                    | 10.36   |
| XS3             | 06/04/04         | 06/11/03      | 99.013                                    | 9.87  |
| XV6             | 06/07/04         | 06/19/03      | 99.076                                    | 9.24  |
| XW4             | 06/08/04         | 12/12/03      | 99.458                                    | 5.42  |
| XX2             | 06/09/04         | 09/11/03      | 99.154                                    | 8.46  |
| XY0             | 06/10/04         | 06/16/03      | 99.100                                    | 9.00  |
| XZ7             | 06/11/04         | 12/12/03      | 99.432                                    | 5.68  |
| 313384YC7       | 06/14/04         | 06/20/03      | 99.100                                    | 9.00  |
| YD5             | 06/15/04         | 07/01/03      | 99.018                                    | 9.82  |
| YE3             | 06/16/04         | 09/26/03      | 99.186                                    | 8.14  |
| YF0             | 06/17/04         | 06/24/03      | 99.112                                    | 8.88  |
| YG8             | 06/18/04         | 06/24/03      | 99.110                                    | 8.90  |
| YK9             | 06/21/04         | 06/27/03      | 98.990                                    | 10.10   |
| YL7             | 06/22/04         | 01/20/04      | 99.568                                    | 4.32  |
| YM5             | 06/23/04         | 12/23/03      | 99.451                                    | 5.49  |
| YN3             | 06/24/04         | 06/30/03      | 99.000                                    | 10.00   |
| YP8             | 06/25/04         | 07/01/03      | 98.990                                    | 10.10   |
| YS2             | 06/28/04         | 08/11/03      | 99.016                                    | 9.84  |
| YT0             | 06/29/04         | 09/26/03      | 99.146                                    | 8.54  |
| YU7             | 06/30/04         | 09/30/03      | 99.163                                    | 8.37  |
| YV5             | 07/01/04         | 10/02/03      | 99.181                                    | 8.19  |
| YW3             | 07/02/04         | 07/08/03      | 98.970                                    | 10.30   |
| 313384ZA0       | 07/06/04         | 10/17/03      | 99.123                                    | 8.77  |
| ZB8             | 07/07/04         | 12/23/03      | 99.409                                    | 5.91  |
| ZC6             | 07/08/04         | 11/04/03      | 99.211                                    | 7.89  |
| ZD4             | 07/09/04         | 10/01/03      | 99.154                                    | 8.46  |
| ZG7             | 07/12/04         | 07/18/03      | 98.955                                    | 10.45   |
| ZH5             | 07/13/04         | 04/02/04      | 99.724                                    | 2.76  |
| ZJ1             | 07/14/04         | 10/17/03      | 99.134                                    | 8.66  |
| ZK8             | 07/15/04         | 07/21/03      | 98.950                                    | 10.50   |
| ZL6             | 07/16/04         | 07/22/03      | 98.940                                    | 10.60   |
| ZP7             | 07/19/04         | 07/25/03      | 98.940                                    | 10.60   |
| ZQ5             | 07/20/04         | 10/21/03      | 99.098                                    | 9.02  |
| ZR3             | 07/21/04         | 01/21/04      | 99.468                                    | 5.32  |
| ZS1             | 07/22/04         | 07/29/03      | 98.943                                    | 10.57   |

## Section III-C (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| ZT9             | 07/23/04         | 07/29/03      | 98.920                                    | 10.80   |
| ZW2             | 07/26/04         | 08/01/03      | 98.777                                    | 12.23   |
| ZX0             | 07/27/04         | 10/24/03      | 99.084                                    | 9.16  |
| ZY8             | 07/28/04         | 08/06/03      | 98.764                                    | 12.36   |
| ZZ5             | 07/29/04         | 08/06/03      | 98.757                                    | 12.43   |
| 313384A25       | 07/30/04         | 08/05/03      | 98.790                                    | 12.10   |
| A58             | 08/02/04         | 08/08/03      | 98.800                                    | 12.00   |
| A66             | 08/03/04         | 08/11/03      | 98.797                                    | 12.03   |
| A74             | 08/04/04         | 08/11/03      | 98.793                                    | 12.07   |
| A82             | 08/05/04         | 08/11/03      | 98.780                                    | 12.20   |
| A90             | 08/06/04         | 08/12/03      | 98.770                                    | 12.30   |
| 313384B40       | 08/09/04         | 11/21/03      | 99.134                                    | 8.66  |
| B57             | 08/10/04         | 08/28/03      | 98.743                                    | 12.57   |
| B65             | 08/11/04         | 12/11/03      | 99.288                                    | 7.12  |
| B73             | 08/12/04         | 08/19/03      | 98.753                                    | 12.47   |
| B81             | 08/13/04         | 08/19/03      | 98.740                                    | 12.60   |
| 313384C31       | 08/16/04         | 08/22/03      | 98.750                                    | 12.50   |
| C49             | 08/17/04         | 02/25/04      | 99.531                                    | 4.69  |
| C56             | 08/18/04         | 11/14/03      | 99.066                                    | 9.34  |
| C64             | 08/19/04         | 08/26/03      | 98.753                                    | 12.47   |
| C72             | 08/20/04         | 08/26/03      | 98.740                                    | 12.60   |
| 313384D22       | 08/23/04         | 02/24/04      | 99.482                                    | 5.18  |
| D30             | 08/24/04         | 12/03/03      | 99.043                                    | 9.57  |
| D48             | 08/25/04         | 09/12/03      | 98.850                                    | 11.50   |
| D55             | 08/26/04         | 11/26/03      | 99.079                                    | 9.21  |
| D63             | 08/27/04         | 09/03/03      | 98.705                                    | 12.95   |
| D97             | 08/30/04         | 09/08/03      | 98.790                                    | 12.10   |
| 313384E21       | 08/31/04         | 09/15/03      | 98.869                                    | 11.31   |
| E39             | 09/01/04         | 09/16/03      | 98.840                                    | 11.60   |
| E47             | 09/02/04         | 09/08/03      | 98.790                                    | 12.10   |
| E54             | 09/03/04         | 09/12/03      | 98.820                                    | 11.80   |
| E96             | 09/07/04         | 12/04/03      | 98.988                                    | 10.12   |
| 313384F20       | 09/08/04         | 09/16/03      | 98.817                                    | 11.83   |
| F38             | 09/09/04         | 09/16/03      | 98.843                                    | 11.57   |
| F46             | 09/10/04         | 09/17/03      | 98.853                                    | 11.47   |
| F79             | 09/13/04         | 03/17/04      | 99.515                                    | 4.85  |
| F87             | 09/14/04         | 02/26/04      | 99.431                                    | 5.69  |
| F95             | 09/15/04         | 09/25/03      | 98.873                                    | 11.27   |
| 313384G29       | 09/16/04         | 12/16/03      | 99.114                                    | 8.86  |
| G37             | 09/17/04         | 09/23/03      | 98.830                                    | 11.70   |
| G60             | 09/20/04         | 10/02/03      | 98.909                                    | 10.91   |
| G78             | 09/21/04         | 09/30/03      | 98.873                                    | 11.27   |
| G86             | 09/22/04         | 09/30/03      | 98.856                                    | 11.44   |
| G94             | 09/23/04         | 09/30/03      | 98.866                                    | 11.34   |
| 313384H28       | 09/24/04         | 09/30/03      | 98.890                                    | 11.10   |
| H51             | 09/27/04         | 10/15/03      | 98.840                                    | 11.60   |
| H69             | 09/28/04         | 03/29/04      | 99.487                                    | 5.13  |

## Section III-C (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest (Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|--|
| H77             | 09/29/04         | 10/20/03      | 98.773                                    | 12.27  |
| H85             | 09/30/04         | 10/07/03      | 98.873                                    | 11.27  |
| H93             | 10/01/04         | 10/07/03      | 98.850                                    | 11.50  |
| 313384J42       | 10/04/04         | 10/10/03      | 98.850                                    | 11.50  |
| J59             | 10/05/04         | 10/22/03      | 98.720                                    | 12.80  |
| J67             | 10/06/04         | 10/20/03      | 98.719                                    | 12.81  |
| J75             | 10/07/04         | 10/20/03      | 98.715                                    | 12.85  |
| J83             | 10/08/04         | 10/14/03      | 98.800                                    | 12.00  |
| 313384K40       | 10/12/04         | 11/03/03      | 98.758                                    | 12.42  |
| K57             | 10/13/04         | 04/08/04      | 99.436                                    | 5.64   |
| K65             | 10/14/04         | 10/28/03      | 98.778                                    | 12.22  |
| K73             | 10/15/04         | 10/21/03      | 98.680                                    | 13.20  |
| 313384L23       | 10/18/04         | 10/24/03      | 98.680                                    | 13.20  |
| L31             | 10/19/04         | 01/29/04      | 99.164                                    | 8.36   |
| L49             | 10/20/04         | 01/14/04      | 99.152                                    | 8.48   |
| L56             | 10/21/04         | 10/27/03      | 98.700                                    | 13.00  |
| L64             | 10/22/04         | 10/29/03      | 98.773                                    | 12.27  |
| L98             | 10/25/04         | 10/31/03      | 98.723                                    | 12.77  |
| 313384M22       | 10/26/04         | 11/06/03      | 98.698                                    | 13.02  |
| M30             | 10/27/04         | 12/03/03      | 98.766                                    | 12.34  |
| M48             | 10/28/04         | 11/04/03      | 98.704                                    | 12.96  |
| M55             | 10/29/04         | 11/05/03      | 98.684                                    | 13.16  |
| M89             | 11/01/04         | 11/10/03      | 98.612                                    | 13.88  |
| M97             | 11/02/04         | 11/12/03      | 98.616                                    | 13.84  |
| 313384N21       | 11/03/04         | 11/10/03      | 98.604                                    | 13.96  |
| N39             | 11/04/04         | 11/10/03      | 98.600                                    | 14.00  |
| N47             | 11/05/04         | 11/12/03      | 98.611                                    | 13.89  |
| N70             | 11/08/04         | 11/14/03      | 98.699                                    | 13.01  |
| N88             | 11/09/04         | 11/17/03      | 98.697                                    | 13.03  |
| N96             | 11/10/04         | 11/17/03      | 98.694                                    | 13.06  |
| 313384P37       | 11/12/04         | 11/18/03      | 98.700                                    | 13.00  |
| P60             | 11/15/04         | 11/24/03      | 98.711                                    | 12.89  |
| P78             | 11/16/04         | 05/13/04      | 99.309                                    | 6.91   |
| P86             | 11/17/04         | 11/28/03      | 98.708                                    | 12.92  |
| P94             | 11/18/04         | 11/24/03      | 98.700                                    | 13.00  |
| 313384Q28       | 11/19/04         | 11/25/03      | 98.690                                    | 13.10  |
| Q51             | 11/22/04         | 11/28/03      | 98.680                                    | 13.20  |
| Q69             | 11/23/04         | 12/01/03      | 98.680                                    | 13.20  |
| Q77             | 11/24/04         | 12/01/03      | 98.604                                    | 13.96  |
| Q93             | 11/26/04         | 12/02/03      | 98.550                                    | 14.50  |
| 313384R43       | 11/29/04         | 12/05/03      | 98.740                                    | 12.60  |
| R50             | 11/30/04         | 12/08/03      | 98.588                                    | 14.12  |
| R68             | 12/01/04         | 12/08/03      | 98.684                                    | 13.16  |
| R76             | 12/02/04         | 12/08/03      | 98.680                                    | 13.20  |
| R84             | 12/03/04         | 12/09/03      | 98.700                                    | 13.00  |
| 313384S34       | 12/06/04         | 12/12/03      | 98.740                                    | 12.60  |
| S42             | 12/07/04         | 12/31/03      | 98.794                                    | 12.06  |

## Section III-C (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest (Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|--|
| S59             | 12/08/04         | 03/17/04      | 99.217                                    | 7.83   |
| S67             | 12/09/04         | 12/15/03      | 98.720                                    | 12.80  |
| S75             | 12/10/04         | 12/16/03      | 98.730                                    | 12.70  |
| 313384T25       | 12/13/04         | 12/22/03      | 98.741                                    | 12.59  |
| T33             | 12/14/04         | 12/22/03      | 98.737                                    | 12.63  |
| T41             | 12/15/04         | 12/23/03      | 98.717                                    | 12.83  |
| T58             | 12/16/04         | 12/23/03      | 98.715                                    | 12.85  |
| T66             | 12/17/04         | 12/24/03      | 98.734                                    | 12.66  |
| T90             | 12/20/04         | 12/26/03      | 98.700                                    | 13.00  |
| 313384U23       | 12/21/04         | 12/29/03      | 98.727                                    | 12.73  |
| U31             | 12/22/04         | 01/05/04      | 98.739                                    | 12.61  |
| U49             | 12/23/04         | 12/31/03      | 98.737                                    | 12.63  |
| U80             | 12/27/04         | 01/06/04      | 98.714                                    | 12.86  |
| U98             | 12/28/04         | 01/06/04      | 98.711                                    | 12.89  |
| 313384V22       | 12/29/04         | 01/07/04      | 98.741                                    | 12.59  |
| V30             | 12/30/04         | 01/07/04      | 98.729                                    | 12.71  |
| V48             | 12/31/04         | 01/06/04      | 98.690                                    | 13.10  |

## Section III-D

FEDERAL NATIONAL MORTGAGE ASSOCIATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2004

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| 313588RG2       | 01/02/04         | 01/10/03      | 98.701                                    | 12.99   |
| RK3             | 01/05/04         | 02/19/03      | 98.889                                    | 11.11   |
| RL1             | 01/06/04         | 03/11/03      | 99.122                                    | 8.78  |
| RM9             | 01/07/04         | 07/09/03      | 99.503                                    | 4.97  |
| RN7             | 01/08/04         | 03/10/03      | 99.105                                    | 8.95  |
| RP2             | 01/09/04         | 01/15/03      | 98.689                                    | 13.11   |
| RS6             | 01/12/04         | 08/22/03      | 99.575                                    | 4.25  |
| RT4             | 01/13/04         | 04/16/03      | 99.078                                    | 9.22  |
| RU1             | 01/14/04         | 04/17/03      | 99.108                                    | 8.92  |
| RV9             | 01/15/04         | 06/05/03      | 99.353                                    | 6.47  |
| RW7             | 01/16/04         | 03/13/03      | 99.099                                    | 9.01  |
| 313588SA4       | 01/20/04         | 02/27/03      | 98.883                                    | 11.17   |
| SB2             | 01/21/04         | 07/23/03      | 99.484                                    | 5.16  |
| SC0             | 01/22/04         | 02/27/03      | 98.876                                    | 11.24   |
| SD8             | 01/23/04         | 01/30/03      | 98.727                                    | 12.73   |
| SG1             | 01/26/04         | 05/29/03      | 99.267                                    | 7.33  |
| SH9             | 01/27/04         | 11/19/03      | 99.799                                    | 2.01  |
| SJ5             | 01/28/04         | 07/30/03      | 99.468                                    | 5.32  |
| SK2             | 01/29/04         | 02/13/03      | 98.814                                    | 11.86   |
| SL0             | 01/30/04         | 02/19/03      | 98.812                                    | 11.88   |
| SP1             | 02/02/04         | 02/25/03      | 98.841                                    | 11.59   |
| SQ9             | 02/03/04         | 09/02/03      | 99.529                                    | 4.71  |
| SR7             | 02/04/04         | 05/12/03      | 99.166                                    | 8.34  |
| SS5             | 02/05/04         | 10/03/03      | 99.639                                    | 3.61  |
| ST3             | 02/06/04         | 02/12/03      | 98.758                                    | 12.42   |
| SW6             | 02/09/04         | 05/29/03      | 99.218                                    | 7.82  |
| SX4             | 02/10/04         | 05/27/03      | 99.223                                    | 7.77  |
| SY2             | 02/11/04         | 04/04/03      | 99.026                                    | 9.74  |
| SZ9             | 02/12/04         | 06/05/03      | 99.272                                    | 7.28  |
| 313588TA3       | 02/13/04         | 06/20/03      | 99.418                                    | 5.82  |
| TE5             | 02/17/04         | 06/12/03      | 99.354                                    | 6.46  |
| TF2             | 02/18/04         | 05/29/03      | 99.198                                    | 8.02  |
| TG0             | 02/19/04         | 06/19/03      | 99.428                                    | 5.72  |
| TH8             | 02/20/04         | 05/22/03      | 99.186                                    | 8.14  |
| TL9             | 02/23/04         | 09/26/03      | 99.550                                    | 4.50  |
| TM7             | 02/24/04         | 09/24/03      | 99.550                                    | 4.50  |
| TN5             | 02/25/04         | 08/27/03      | 99.434                                    | 5.66  |
| TP0             | 02/26/04         | 06/26/03      | 99.340                                    | 6.60  |
| TQ8             | 02/27/04         | 06/26/03      | 99.337                                    | 6.63  |
| TT2             | 03/01/04         | 05/21/03      | 99.169                                    | 8.31  |
| TU9             | 03/02/04         | 11/04/03      | 99.643                                    | 3.57  |
| TV7             | 03/03/04         | 07/07/03      | 99.347                                    | 6.53  |
| TW5             | 03/04/04         | 10/02/03      | 99.555                                    | 4.45  |
| TX3             | 03/05/04         | 03/12/03      | 98.885                                    | 11.15   |
| 313588UA1       | 03/08/04         | 05/21/03      | 99.148                                    | 8.52  |
| UB9             | 03/09/04         | 05/27/03      | 99.147                                    | 8.53  |



## Section III-D (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| UC7             | 03/10/04         | 09/10/03      | 99.461                                    | 5.39  |
| UD5             | 03/11/04         | 07/02/03      | 99.304                                    | 6.96  |
| UE3             | 03/12/04         | 07/08/03      | 99.318                                    | 6.82  |
| UH6             | 03/15/04         | 04/16/03      | 98.831                                    | 11.69   |
| UJ2             | 03/16/04         | 04/15/03      | 98.861                                    | 11.39   |
| UK9             | 03/17/04         | 09/17/03      | 99.465                                    | 5.35  |
| UL7             | 03/18/04         | 04/16/03      | 98.821                                    | 11.79   |
| UM5             | 03/19/04         | 05/22/03      | 99.119                                    | 8.81  |
| UQ6             | 03/22/04         | 06/25/03      | 99.345                                    | 6.55  |
| UR4             | 03/23/04         | 04/22/03      | 98.880                                    | 11.20   |
| US2             | 03/24/04         | 09/24/03      | 99.460                                    | 5.40  |
| UT0             | 03/25/04         | 05/22/03      | 99.067                                    | 9.33  |
| UU7             | 03/26/04         | 04/02/03      | 98.803                                    | 11.97   |
| UX1             | 03/29/04         | 08/01/03      | 99.284                                    | 7.16  |
| UY9             | 03/30/04         | 06/27/03      | 99.246                                    | 7.54  |
| UZ6             | 03/31/04         | 06/24/03      | 99.313                                    | 6.87  |
| 313588VA0       | 04/01/04         | 06/03/03      | 99.057                                    | 9.43  |
| VB8             | 04/02/04         | 04/09/03      | 98.819                                    | 11.81   |
| VE2             | 04/05/04         | 07/09/03      | 99.247                                    | 7.53  |
| VF9             | 04/06/04         | 07/11/03      | 99.258                                    | 7.42  |
| VG7             | 04/07/04         | 08/08/03      | 99.217                                    | 7.83  |
| VH5             | 04/08/04         | 07/03/03      | 99.246                                    | 7.54  |
| VJ1             | 04/09/04         | 08/04/03      | 99.191                                    | 8.09  |
| VM4             | 04/12/04         | 07/08/03      | 99.225                                    | 7.75  |
| VN2             | 04/13/04         | 08/01/03      | 99.154                                    | 8.46  |
| VP7             | 04/14/04         | 09/10/03      | 99.343                                    | 6.57  |
| VQ5             | 04/15/04         | 09/17/03      | 99.355                                    | 6.45  |
| VR3             | 04/16/04         | 08/11/03      | 99.218                                    | 7.82  |
| VU6             | 04/19/04         | 07/23/03      | 99.202                                    | 7.98  |
| VV4             | 04/20/04         | 06/24/03      | 99.256                                    | 7.44  |
| VW2             | 04/21/04         | 08/01/03      | 99.127                                    | 8.73  |
| VX0             | 04/22/04         | 07/21/03      | 99.203                                    | 7.97  |
| VY8             | 04/23/04         | 04/30/03      | 98.823                                    | 11.77   |
| 313588WB7       | 04/26/04         | 08/18/03      | 99.202                                    | 7.98  |
| WC5             | 04/27/04         | 11/10/03      | 99.470                                    | 5.30  |
| WD3             | 04/28/04         | 07/28/03      | 99.190                                    | 8.10  |
| WE1             | 04/29/04         | 08/01/03      | 99.101                                    | 8.99  |
| WF8             | 04/30/04         | 05/07/03      | 98.868                                    | 11.32   |
| WJ0             | 05/03/04         | 07/07/03      | 99.181                                    | 8.19  |
| WK7             | 05/04/04         | 08/08/03      | 99.145                                    | 8.55  |
| WL5             | 05/05/04         | 07/01/03      | 99.142                                    | 8.58  |
| WM3             | 05/06/04         | 07/03/03      | 99.162                                    | 8.38  |
| WN1             | 05/07/04         | 05/13/03      | 98.850                                    | 11.50   |
| WR2             | 05/10/04         | 08/12/03      | 99.124                                    | 8.76  |
| WS0             | 05/11/04         | 08/29/03      | 99.182                                    | 8.18  |
| WT8             | 05/12/04         | 09/16/03      | 99.263                                    | 7.37  |

## Section III-D (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| WU5             | 05/13/04         | 07/10/03      | 99.136                                    | 8.64  |
| WV3             | 05/14/04         | 06/26/03      | 99.112                                    | 8.88  |
| WY7             | 05/17/04         | 09/02/03      | 99.154                                    | 8.46  |
| WZ4             | 05/18/04         | 09/04/03      | 99.165                                    | 8.35  |
| 313588XA8       | 05/19/04         | 08/01/03      | 99.108                                    | 8.92  |
| XB6             | 05/20/04         | 09/24/03      | 99.276                                    | 7.24  |
| XC4             | 05/21/04         | 06/26/03      | 99.083                                    | 9.17  |
| XF7             | 05/24/04         | 07/21/03      | 99.093                                    | 9.07  |
| XG5             | 05/25/04         | 07/28/03      | 99.094                                    | 9.06  |
| XH3             | 05/26/04         | 08/01/03      | 98.995                                    | 10.05   |
| XJ9             | 05/27/04         | 07/31/03      | 99.089                                    | 9.11  |
| XK6             | 05/28/04         | 06/04/03      | 98.938                                    | 10.62   |
| XP5             | 06/01/04         | 07/10/03      | 99.064                                    | 9.36  |
| XQ3             | 06/02/04         | 08/04/03      | 98.965                                    | 10.35   |
| XR1             | 06/03/04         | 09/02/03      | 99.068                                    | 9.32  |
| XS9             | 06/04/04         | 08/05/03      | 98.970                                    | 10.30   |
| XV2             | 06/07/04         | 06/13/03      | 99.080                                    | 9.20  |
| XW0             | 06/08/04         | 09/03/03      | 99.055                                    | 9.45  |
| XX8             | 06/09/04         | 09/19/03      | 99.193                                    | 8.07  |
| XY6             | 06/10/04         | 07/16/03      | 98.996                                    | 10.04   |
| XZ3             | 06/11/04         | 06/18/03      | 99.073                                    | 9.27  |
| 313588YC3       | 06/14/04         | 09/15/03      | 99.143                                    | 8.57  |
| YD1             | 06/15/04         | 07/11/03      | 99.037                                    | 9.63  |
| YE9             | 06/16/04         | 06/24/03      | 99.105                                    | 8.95  |
| YF6             | 06/17/04         | 06/27/03      | 98.972                                    | 10.28   |
| YG4             | 06/18/04         | 06/27/03      | 98.959                                    | 10.41   |
| YK5             | 06/21/04         | 08/18/03      | 98.965                                    | 10.35   |
| YL3             | 06/22/04         | 10/31/03      | 99.249                                    | 7.51  |
| YM1             | 06/23/04         | 08/27/03      | 98.947                                    | 10.53   |
| YN9             | 06/24/04         | 08/19/03      | 98.967                                    | 10.33   |
| YP4             | 06/25/04         | 07/02/03      | 98.943                                    | 10.57   |
| YS8             | 06/28/04         | 11/12/03      | 99.237                                    | 7.63  |
| YT6             | 06/29/04         | 08/19/03      | 98.950                                    | 10.50   |
| YU3             | 06/30/04         | 07/31/03      | 99.045                                    | 9.55  |
| YV1             | 07/01/04         | 08/11/03      | 98.944                                    | 10.56   |
| YW9             | 07/02/04         | 09/03/03      | 98.931                                    | 10.69   |
| 313588ZA6       | 07/06/04         | 10/07/03      | 99.151                                    | 8.49  |
| ZB4             | 07/07/04         | 10/01/03      | 99.160                                    | 8.40  |
| ZC2             | 07/08/04         | 09/04/03      | 98.931                                    | 10.69   |
| ZD0             | 07/09/04         | 07/17/03      | 98.956                                    | 10.44   |
| ZG3             | 07/12/04         | 11/18/03      | 99.230                                    | 7.70  |
| ZH1             | 07/13/04         | 11/19/03      | 99.243                                    | 7.57  |
| ZJ7             | 07/14/04         | 10/20/03      | 99.069                                    | 9.31  |
| ZK4             | 07/15/04         | 07/21/03      | 98.920                                    | 10.80   |
| ZL2             | 07/16/04         | 09/15/03      | 99.026                                    | 9.74  |
| ZP3             | 07/19/04         | 09/16/03      | 99.028                                    | 9.72  |

## Section III-D (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| ZQ1             | 07/20/04         | 10/22/03      | 99.078                                    | 9.22  |
| ZR9             | 07/21/04         | 10/21/03      | 99.064                                    | 9.36  |
| ZS7             | 07/22/04         | 09/25/03      | 99.055                                    | 9.45  |
| ZT5             | 07/23/04         | 07/30/03      | 98.848                                    | 11.52   |
| ZW8             | 07/26/04         | 04/02/04      | 99.674                                    | 3.26  |
| ZX6             | 07/27/04         | 04/05/04      | 99.677                                    | 3.23  |
| ZY4             | 07/28/04         | 10/22/03      | 99.051                                    | 9.49  |
| ZZ1             | 07/29/04         | 03/18/04      | 99.634                                    | 3.66  |
| 313588A21       | 07/30/04         | 09/29/03      | 99.043                                    | 9.57  |
| A54             | 08/02/04         | 09/04/03      | 98.844                                    | 11.56   |
| A62             | 08/03/04         | 10/01/03      | 99.070                                    | 9.30  |
| A70             | 08/04/04         | 02/04/04      | 99.464                                    | 5.36  |
| A88             | 08/05/04         | 10/02/03      | 99.067                                    | 9.33  |
| A96             | 08/06/04         | 08/14/03      | 98.747                                    | 12.53   |
| 313588B46       | 08/09/04         | 08/20/03      | 98.767                                    | 12.33   |
| B53             | 08/10/04         | 01/05/04      | 99.322                                    | 6.78  |
| B61             | 08/11/04         | 08/22/03      | 98.688                                    | 13.12   |
| B79             | 08/12/04         | 09/30/03      | 99.014                                    | 9.86  |
| B87             | 08/13/04         | 08/21/03      | 98.757                                    | 12.43   |
| 313588C37       | 08/16/04         | 08/22/03      | 98.670                                    | 13.30   |
| C45             | 08/17/04         | 03/18/04      | 99.574                                    | 4.26  |
| C52             | 08/18/04         | 11/25/03      | 99.103                                    | 8.97  |
| C60             | 08/19/04         | 10/21/03      | 98.940                                    | 10.60   |
| C78             | 08/20/04         | 08/27/03      | 98.664                                    | 13.36   |
| 313588D28       | 08/23/04         | 11/26/03      | 99.074                                    | 9.26  |
| D36             | 08/24/04         | 03/24/04      | 99.571                                    | 4.29  |
| D44             | 08/25/04         | 11/26/03      | 99.067                                    | 9.33  |
| D51             | 08/26/04         | 01/27/04      | 99.376                                    | 6.24  |
| D69             | 08/27/04         | 10/22/03      | 98.915                                    | 10.85   |
| D93             | 08/30/04         | 01/23/04      | 99.358                                    | 6.42  |
| 313588E27       | 08/31/04         | 10/14/03      | 98.936                                    | 10.64   |
| E35             | 09/01/04         | 10/31/03      | 98.929                                    | 10.71   |
| E43             | 09/02/04         | 10/30/03      | 98.913                                    | 10.87   |
| E50             | 09/03/04         | 01/09/04      | 99.293                                    | 7.07  |
| E92             | 09/07/04         | 09/18/03      | 98.846                                    | 11.54   |
| 313588F26       | 09/08/04         | 10/31/03      | 98.905                                    | 10.95   |
| F34             | 09/09/04         | 04/15/04      | 99.551                                    | 4.49  |
| F42             | 09/10/04         | 09/17/03      | 98.843                                    | 11.57   |
| F75             | 09/13/04         | 11/17/03      | 98.988                                    | 10.12   |
| F83             | 09/14/04         | 12/10/03      | 99.055                                    | 9.45  |
| F91             | 09/15/04         | 11/18/03      | 98.960                                    | 10.40   |
| 313588G25       | 09/16/04         | 11/20/03      | 98.963                                    | 10.37   |
| G33             | 09/17/04         | 09/24/03      | 98.798                                    | 12.02   |
| G66             | 09/20/04         | 02/23/04      | 99.382                                    | 6.18  |
| G74             | 09/21/04         | 11/25/03      | 98.938                                    | 10.62   |
| G82             | 09/22/04         | 01/21/04      | 99.272                                    | 7.28  |

## Section III-D (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| G90             | 09/23/04         | 11/24/03      | 98.944                                    | 10.56   |
| 313588H24       | 09/24/04         | 11/26/03      | 98.931                                    | 10.69   |
| H57             | 09/27/04         | 02/23/04      | 99.361                                    | 6.39  |
| H65             | 09/28/04         | 11/05/03      | 98.834                                    | 11.66   |
| H73             | 09/29/04         | 03/31/04      | 99.474                                    | 5.26  |
| H81             | 09/30/04         | 12/04/03      | 98.905                                    | 10.95   |
| H99             | 10/01/04         | 10/10/03      | 98.800                                    | 12.00   |
| 313588J48       | 10/04/04         | 01/06/04      | 99.086                                    | 9.14  |
| J55             | 10/05/04         | 01/09/04      | 99.123                                    | 8.77  |
| J63             | 10/06/04         | 12/04/03      | 98.832                                    | 11.68   |
| J71             | 10/07/04         | 12/04/03      | 98.828                                    | 11.72   |
| J89             | 10/08/04         | 10/20/03      | 98.673                                    | 13.27   |
| 313588K46       | 10/12/04         | 11/14/03      | 98.788                                    | 12.12   |
| K53             | 10/13/04         | 12/09/03      | 98.910                                    | 10.90   |
| K61             | 10/14/04         | 12/15/03      | 98.961                                    | 10.39   |
| K79             | 10/15/04         | 10/22/03      | 98.654                                    | 13.46   |
| 313588L29       | 10/18/04         | 12/15/03      | 98.948                                    | 10.52   |
| L37             | 10/19/04         | 02/18/04      | 99.275                                    | 7.25  |
| L45             | 10/20/04         | 01/15/04      | 99.163                                    | 8.37  |
| L52             | 10/21/04         | 04/05/04      | 99.375                                    | 6.25  |
| L60             | 10/22/04         | 12/22/03      | 98.966                                    | 10.34   |
| L94             | 10/25/04         | 11/03/03      | 98.681                                    | 13.19   |
| 313588M28       | 10/26/04         | 01/29/04      | 99.134                                    | 8.66  |
| M36             | 10/27/04         | 04/28/04      | 99.391                                    | 6.09  |
| M44             | 10/28/04         | 01/23/04      | 99.140                                    | 8.60  |
| M51             | 10/29/04         | 11/06/03      | 98.648                                    | 13.52   |
| M85             | 11/01/04         | 11/19/03      | 98.743                                    | 12.57   |
| M93             | 11/02/04         | 11/14/03      | 98.682                                    | 13.18   |
| 313588N27       | 11/03/04         | 04/06/04      | 99.332                                    | 6.68  |
| N35             | 11/04/04         | 01/09/04      | 99.058                                    | 9.42  |
| N43             | 11/05/04         | 11/14/03      | 98.671                                    | 13.29   |
| N76             | 11/08/04         | 02/09/04      | 99.120                                    | 8.80  |
| N84             | 11/09/04         | 04/14/04      | 99.303                                    | 6.97  |
| N92             | 11/10/04         | 02/02/04      | 99.076                                    | 9.24  |
| 313588P33       | 11/12/04         | 11/19/03      | 98.690                                    | 13.10   |
| P66             | 11/15/04         | 12/18/03      | 98.862                                    | 11.38   |
| P74             | 11/16/04         | 04/14/04      | 99.316                                    | 6.84  |
| P82             | 11/17/04         | 02/18/04      | 99.166                                    | 8.34  |
| P90             | 11/18/04         | 12/12/03      | 98.812                                    | 11.88   |
| 313588Q24       | 11/19/04         | 12/16/03      | 98.861                                    | 11.39   |
| Q57             | 11/22/04         | 01/21/04      | 99.031                                    | 9.69  |
| Q65             | 11/23/04         | 12/01/03      | 98.568                                    | 14.32   |
| Q73             | 11/24/04         | 12/01/03      | 98.564                                    | 14.36   |
| Q99             | 11/26/04         | 04/27/04      | 99.266                                    | 7.34  |
| 313588R49       | 11/29/04         | 01/22/04      | 99.012                                    | 9.88  |
| R56             | 11/30/04         | 02/06/04      | 99.040                                    | 9.60  |

## Section III-D (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| R64             | 12/01/04         | 01/02/04      | 98.859                                    | 11.41   |
| R72             | 12/02/04         | 01/23/04      | 99.006                                    | 9.94  |
| R80             | 12/03/04         | 04/08/04      | 99.230                                    | 7.70  |
| 313588S30       | 12/06/04         | 02/09/04      | 99.005                                    | 9.95  |
| S48             | 12/07/04         | 02/09/04      | 99.002                                    | 9.98  |
| S55             | 12/08/04         | 02/02/04      | 98.949                                    | 10.51   |
| S63             | 12/09/04         | 07/14/04      | 99.350                                    | 6.50  |
| S71             | 12/10/04         | 12/17/03      | 98.709                                    | 12.91   |
| 313588T21       | 12/13/04         | 02/11/04      | 98.989                                    | 10.11   |
| T39             | 12/14/04         | 04/12/04      | 99.201                                    | 7.99  |
| T47             | 12/15/04         | 02/04/04      | 98.967                                    | 10.33   |
| T54             | 12/16/04         | 02/23/04      | 99.043                                    | 9.57  |
| T62             | 12/17/04         | 02/18/04      | 99.049                                    | 9.51  |
| T96             | 12/20/04         | 02/25/04      | 99.078                                    | 9.22  |
| 313588U29       | 12/21/04         | 03/10/04      | 99.142                                    | 8.58  |
| U37             | 12/22/04         | 03/25/04      | 99.192                                    | 8.08  |
| U45             | 12/23/04         | 02/23/04      | 99.020                                    | 9.80  |
| U86             | 12/27/04         | 02/26/04      | 99.034                                    | 9.66  |
| U94             | 12/28/04         | 02/26/04      | 99.039                                    | 9.61  |
| 313588V28       | 12/29/04         | 02/26/04      | 99.036                                    | 9.64  |
| V36             | 12/30/04         | 01/30/04      | 98.818                                    | 11.82   |
| V44             | 12/31/04         | 03/30/04      | 99.149                                    | 8.51  |

## Section III-E

FEDERAL FARM CREDIT BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2004

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| 313312RG7       | 01/02/04         | 12/17/03      | 99.956                                    | 0.44  |
| RK8             | 01/05/04         | 11/06/03      | 99.828                                    | 1.72  |
| RL6             | 01/06/04         | 01/06/03      | 98.581                                    | 14.19   |
| RM4             | 01/07/04         | 12/02/03      | 99.898                                    | 1.02  |
| RN2             | 01/08/04         | 11/18/03      | 99.856                                    | 1.44  |
| RP7             | 01/09/04         | 10/09/03      | 99.739                                    | 2.61  |
| RS1             | 01/12/04         | 06/19/03      | 99.494                                    | 5.06  |
| RT9             | 01/13/04         | 11/14/03      | 99.828                                    | 1.72  |
| RU6             | 01/14/04         | 11/26/03      | 99.861                                    | 1.39  |
| RV4             | 01/15/04         | 01/24/03      | 98.744                                    | 12.56   |
| RW2             | 01/16/04         | 01/16/03      | 98.631                                    | 13.69   |
| 313312SA9       | 01/20/04         | 04/11/03      | 99.030                                    | 9.70  |
| SB7             | 01/21/04         | 12/19/03      | 99.909                                    | 0.91  |
| SC5             | 01/22/04         | 09/24/03      | 99.660                                    | 3.40  |
| SD3             | 01/23/04         | 11/07/03      | 99.780                                    | 2.20  |
| SG6             | 01/26/04         | 10/30/03      | 99.748                                    | 2.52  |
| SH4             | 01/27/04         | 01/15/04      | 99.968                                    | 0.32  |
| SJ0             | 01/28/04         | 02/28/03      | 98.822                                    | 11.78   |
| SK7             | 01/29/04         | 04/14/03      | 99.009                                    | 9.91  |
| SL5             | 01/30/04         | 01/30/03      | 98.641                                    | 13.59   |
| SP6             | 02/02/04         | 08/01/03      | 99.409                                    | 5.91  |
| SQ4             | 02/03/04         | 01/15/04      | 99.949                                    | 0.51  |
| SR2             | 02/04/04         | 03/04/03      | 98.821                                    | 11.79   |
| SS0             | 02/05/04         | 01/20/04      | 99.958                                    | 0.42  |
| ST8             | 02/06/04         | 11/06/03      | 99.732                                    | 2.68  |
| SW1             | 02/09/04         | 12/11/03      | 99.828                                    | 1.72  |
| SX9             | 02/10/04         | 01/29/04      | 99.967                                    | 0.33  |
| SY7             | 02/11/04         | 10/31/03      | 99.700                                    | 3.00  |
| SZ4             | 02/12/04         | 12/15/03      | 99.831                                    | 1.69  |
| 313312TA8       | 02/13/04         | 02/14/03      | 98.716                                    | 12.84   |
| TE0             | 02/17/04         | 10/30/03      | 99.676                                    | 3.24  |
| TF7             | 02/18/04         | 12/15/03      | 99.814                                    | 1.86  |
| TG5             | 02/19/04         | 10/29/03      | 99.670                                    | 3.30  |
| TH3             | 02/20/04         | 11/20/03      | 99.737                                    | 2.63  |
| TL4             | 02/23/04         | 11/21/03      | 99.731                                    | 2.69  |
| TM2             | 02/24/04         | 11/24/03      | 99.734                                    | 2.66  |
| TN0             | 02/25/04         | 10/27/03      | 99.644                                    | 3.56  |
| TP5             | 02/26/04         | 10/03/03      | 99.582                                    | 4.18  |
| TQ3             | 02/27/04         | 02/28/03      | 98.706                                    | 12.94   |
| TT7             | 03/01/04         | 06/30/03      | 99.299                                    | 7.01  |
| TU4             | 03/02/04         | 03/04/03      | 98.726                                    | 12.74   |
| TV2             | 03/03/04         | 12/04/03      | 99.735                                    | 2.65  |
| TW0             | 03/04/04         | 12/10/03      | 99.754                                    | 2.46  |
| TX8             | 03/05/04         | 12/03/03      | 99.729                                    | 2.71  |
| 313312UA6       | 03/08/04         | 12/08/03      | 99.737                                    | 2.63  |
| UB4             | 03/09/04         | 02/27/04      | 99.971                                    | 0.29  |

## Section III-E (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| UC2             | 03/10/04         | 08/27/03      | 99.385                                    | 6.15  |
| UD0             | 03/11/04         | 03/01/04      | 99.973                                    | 0.27  |
| UE8             | 03/12/04         | 09/04/03      | 99.419                                    | 5.81  |
| UH1             | 03/15/04         | 10/08/03      | 99.536                                    | 4.64  |
| UJ7             | 03/16/04         | 03/17/03      | 98.824                                    | 11.76   |
| UK4             | 03/17/04         | 06/20/03      | 99.300                                    | 7.00  |
| UL2             | 03/18/04         | 09/18/03      | 99.464                                    | 5.36  |
| UM0             | 03/19/04         | 09/12/03      | 99.428                                    | 5.72  |
| UQ1             | 03/22/04         | 12/22/03      | 99.740                                    | 2.60  |
| UR9             | 03/23/04         | 01/27/04      | 99.849                                    | 1.51  |
| US7             | 03/24/04         | 03/01/04      | 99.939                                    | 0.61  |
| UT5             | 03/25/04         | 03/02/04      | 99.937                                    | 0.63  |
| UU2             | 03/26/04         | 01/28/04      | 99.844                                    | 1.56  |
| UX6             | 03/29/04         | 12/29/03      | 99.740                                    | 2.60  |
| UY4             | 03/30/04         | 01/05/04      | 99.764                                    | 2.36  |
| UZ1             | 03/31/04         | 01/02/04      | 99.753                                    | 2.47  |
| 313312VA5       | 04/01/04         | 07/25/03      | 99.254                                    | 7.46  |
| VB3             | 04/02/04         | 04/07/03      | 98.747                                    | 12.53   |
| VE7             | 04/05/04         | 02/05/04      | 99.835                                    | 1.65  |
| VF4             | 04/06/04         | 03/08/04      | 99.921                                    | 0.79  |
| VG2             | 04/07/04         | 04/11/03      | 98.723                                    | 12.77   |
| VH0             | 04/08/04         | 03/24/04      | 99.960                                    | 0.40  |
| VM9             | 04/12/04         | 01/22/04      | 99.782                                    | 2.18  |
| VN7             | 04/13/04         | 12/15/03      | 99.650                                    | 3.50  |
| VP2             | 04/14/04         | 04/15/03      | 98.682                                    | 13.18   |
| VQ0             | 04/15/04         | 06/23/03      | 99.249                                    | 7.51  |
| VR8             | 04/16/04         | 01/30/04      | 99.786                                    | 2.14  |
| VU1             | 04/19/04         | 03/31/04      | 99.948                                    | 0.52  |
| VV9             | 04/20/04         | 04/05/04      | 99.959                                    | 0.41  |
| VW7             | 04/21/04         | 04/07/04      | 99.962                                    | 0.38  |
| VX5             | 04/22/04         | 01/22/04      | 99.757                                    | 2.43  |
| VY3             | 04/23/04         | 01/28/04      | 99.768                                    | 2.32  |
| 313312WB2       | 04/26/04         | 06/27/03      | 99.113                                    | 8.87  |
| WC0             | 04/27/04         | 02/17/04      | 99.808                                    | 1.92  |
| WD8             | 04/28/04         | 04/07/04      | 99.942                                    | 0.58  |
| WE6             | 04/29/04         | 02/02/04      | 99.756                                    | 2.44  |
| WF3             | 04/30/04         | 05/01/03      | 98.824                                    | 11.76   |
| WJ5             | 05/03/04         | 11/05/03      | 99.445                                    | 5.55  |
| WK2             | 05/04/04         | 04/16/04      | 99.951                                    | 0.49  |
| WL0             | 05/05/04         | 01/23/04      | 99.720                                    | 2.80  |
| WM8             | 05/06/04         | 11/06/03      | 99.434                                    | 5.66  |
| WN6             | 05/07/04         | 01/08/04      | 99.657                                    | 3.43  |
| WR7             | 05/10/04         | 06/30/03      | 99.073                                    | 9.27  |
| WS5             | 05/11/04         | 04/27/04      | 99.963                                    | 0.37  |
| WT3             | 05/12/04         | 12/05/03      | 99.505                                    | 4.95  |
| WU0             | 05/13/04         | 12/15/03      | 99.554                                    | 4.46  |

## Section III-E (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| WV8             | 05/14/04         | 07/18/03      | 99.105                                    | 8.95  |
| WY2             | 05/17/04         | 05/20/03      | 98.861                                    | 11.39   |
| WZ9             | 05/18/04         | 11/20/03      | 99.445                                    | 5.55  |
| 313312XA3       | 05/19/04         | 11/17/03      | 99.433                                    | 5.67  |
| XB1             | 05/20/04         | 05/04/04      | 99.957                                    | 0.43  |
| XC9             | 05/21/04         | 02/20/04      | 99.752                                    | 2.48  |
| XF2             | 05/24/04         | 11/26/03      | 99.440                                    | 5.60  |
| XG0             | 05/25/04         | 10/30/03      | 99.347                                    | 6.53  |
| XH8             | 05/26/04         | 02/27/04      | 99.758                                    | 2.42  |
| XJ4             | 05/27/04         | 11/25/03      | 99.428                                    | 5.72  |
| XK1             | 05/28/04         | 07/28/03      | 99.077                                    | 9.23  |
| XP0             | 06/01/04         | 07/29/03      | 99.050                                    | 9.50  |
| XQ8             | 06/02/04         | 04/27/04      | 99.903                                    | 0.97  |
| XR6             | 06/03/04         | 04/08/04      | 99.844                                    | 1.56  |
| XS4             | 06/04/04         | 06/10/03      | 98.950                                    | 10.50   |
| XV7             | 06/07/04         | 01/08/04      | 99.560                                    | 4.40  |
| XW5             | 06/08/04         | 03/08/04      | 99.747                                    | 2.53  |
| XX3             | 06/09/04         | 04/29/04      | 99.890                                    | 1.10  |
| XY1             | 06/10/04         | 05/19/04      | 99.940                                    | 0.60  |
| XZ8             | 06/11/04         | 12/11/03      | 99.441                                    | 5.59  |
| 313312YC8       | 06/14/04         | 07/22/03      | 98.998                                    | 10.02   |
| YD6             | 06/15/04         | 10/30/03      | 99.268                                    | 7.32  |
| YE4             | 06/16/04         | 06/17/03      | 99.017                                    | 9.83  |
| YF1             | 06/17/04         | 12/19/03      | 99.452                                    | 5.48  |
| YG9             | 06/18/04         | 09/18/03      | 99.155                                    | 8.45  |
| YK0             | 06/21/04         | 11/18/03      | 99.322                                    | 6.78  |
| YL8             | 06/22/04         | 05/18/04      | 99.904                                    | 0.96  |
| YM6             | 06/23/04         | 03/22/04      | 99.744                                    | 2.56  |
| YN4             | 06/24/04         | 05/25/04      | 99.917                                    | 0.83  |
| YP9             | 06/25/04         | 06/27/03      | 98.908                                    | 10.92   |
| YS3             | 06/28/04         | 12/30/03      | 99.452                                    | 5.48  |
| YT1             | 06/29/04         | 05/26/04      | 99.906                                    | 0.94  |
| YU8             | 06/30/04         | 03/31/04      | 99.747                                    | 2.53  |
| YV6             | 07/01/04         | 07/31/03      | 98.908                                    | 10.92   |
| YW4             | 07/02/04         | 01/05/04      | 99.458                                    | 5.42  |
| 313312ZA1       | 07/06/04         | 12/08/03      | 99.338                                    | 6.62  |
| ZB9             | 07/07/04         | 04/19/04      | 99.776                                    | 2.24  |
| ZC7             | 07/08/04         | 02/20/04      | 99.606                                    | 3.94  |
| ZD5             | 07/09/04         | 07/11/03      | 98.918                                    | 10.82   |
| ZG8             | 07/12/04         | 01/12/04      | 99.479                                    | 5.21  |
| ZH6             | 07/13/04         | 05/04/04      | 99.804                                    | 1.96  |
| ZJ2             | 07/14/04         | 07/16/03      | 98.878                                    | 11.22   |
| ZK9             | 07/15/04         | 11/26/03      | 99.227                                    | 7.73  |
| ZL7             | 07/16/04         | 06/25/04      | 99.932                                    | 0.68  |
| ZP8             | 07/19/04         | 01/09/04      | 99.445                                    | 5.55  |
| ZQ6             | 07/20/04         | 07/22/03      | 98.868                                    | 11.32   |



## Section III-E (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| ZR4             | 07/21/04         | 06/24/04      | 99.912                                    | 0.88  |
| ZS2             | 07/22/04         | 01/20/04      | 99.468                                    | 5.32  |
| ZT0             | 07/23/04         | 09/19/03      | 99.025                                    | 9.75  |
| ZW3             | 07/26/04         | 10/29/03      | 99.082                                    | 9.18  |
| ZX1             | 07/27/04         | 07/06/04      | 99.928                                    | 0.72  |
| ZY9             | 07/28/04         | 01/29/04      | 99.462                                    | 5.38  |
| ZZ6             | 07/29/04         | 07/08/04      | 99.929                                    | 0.71  |
| 313312A26       | 07/30/04         | 07/02/04      | 99.904                                    | 0.96  |
| A59             | 08/02/04         | 09/16/03      | 98.948                                    | 10.52   |
| A67             | 08/03/04         | 06/08/04      | 99.824                                    | 1.76  |
| A75             | 08/04/04         | 07/19/04      | 99.947                                    | 0.53  |
| A83             | 08/05/04         | 01/06/04      | 99.335                                    | 6.65  |
| A91             | 08/06/04         | 01/08/04      | 99.349                                    | 6.51  |
| 313312B41       | 08/09/04         | 01/09/04      | 99.373                                    | 6.27  |
| B58             | 08/10/04         | 07/06/04      | 99.880                                    | 1.20  |
| B66             | 08/11/04         | 02/06/04      | 99.439                                    | 5.61  |
| B74             | 08/12/04         | 01/12/04      | 99.373                                    | 6.27  |
| B82             | 08/13/04         | 02/27/04      | 99.524                                    | 4.76  |
| 313312C32       | 08/16/04         | 01/23/04      | 99.399                                    | 6.01  |
| C40             | 08/17/04         | 08/19/03      | 98.686                                    | 13.14   |
| C57             | 08/18/04         | 09/18/03      | 98.911                                    | 10.89   |
| C65             | 08/19/04         | 07/08/04      | 99.857                                    | 1.43  |
| C73             | 08/20/04         | 02/23/04      | 99.483                                    | 5.17  |
| 313312D23       | 08/23/04         | 02/25/04      | 99.480                                    | 5.20  |
| D31             | 08/24/04         | 02/26/04      | 99.485                                    | 5.15  |
| D49             | 08/25/04         | 01/28/04      | 99.382                                    | 6.18  |
| D56             | 08/26/04         | 07/29/04      | 99.894                                    | 1.06  |
| D64             | 08/27/04         | 07/23/04      | 99.877                                    | 1.23  |
| D98             | 08/30/04         | 07/26/04      | 99.875                                    | 1.25  |
| 313312E22       | 08/31/04         | 09/23/03      | 98.866                                    | 11.34   |
| E30             | 09/01/04         | 09/25/03      | 98.879                                    | 11.21   |
| E48             | 09/02/04         | 01/05/04      | 99.217                                    | 7.83  |
| E55             | 09/03/04         | 08/06/04      | 99.891                                    | 1.09  |
| E97             | 09/07/04         | 01/08/04      | 99.231                                    | 7.69  |
| 313312F21       | 09/08/04         | 01/06/04      | 99.201                                    | 7.99  |
| F39             | 09/09/04         | 08/09/04      | 99.875                                    | 1.25  |
| F47             | 09/10/04         | 01/23/04      | 99.313                                    | 6.87  |
| F70             | 09/13/04         | 01/12/04      | 99.265                                    | 7.35  |
| F88             | 09/14/04         | 08/03/04      | 99.833                                    | 1.67  |
| F96             | 09/15/04         | 12/15/03      | 99.083                                    | 9.17  |
| 313312G20       | 09/16/04         | 09/17/03      | 98.804                                    | 11.96   |
| G38             | 09/17/04         | 10/29/03      | 98.893                                    | 11.07   |
| G61             | 09/20/04         | 12/24/03      | 99.082                                    | 9.18  |
| G79             | 09/21/04         | 08/17/04      | 99.855                                    | 1.45  |
| G87             | 09/22/04         | 08/04/04      | 99.803                                    | 1.97  |
| G95             | 09/23/04         | 06/23/04      | 99.640                                    | 3.60  |

## Section III-E (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| 313312H29       | 09/24/04         | 04/29/04      | 99.523                                    | 4.77  |
| H52             | 09/27/04         | 10/27/03      | 98.796                                    | 12.04   |
| H60             | 09/28/04         | 06/28/04      | 99.632                                    | 3.68  |
| H78             | 09/29/04         | 08/19/04      | 99.829                                    | 1.71  |
| H86             | 09/30/04         | 10/01/03      | 98.864                                    | 11.36   |
| H94             | 10/01/04         | 11/17/03      | 98.901                                    | 10.99   |
| 313312J43       | 10/04/04         | 11/03/03      | 98.787                                    | 12.13   |
| J50             | 10/05/04         | 09/13/04      | 99.902                                    | 0.98  |
| J68             | 10/06/04         | 01/06/04      | 99.079                                    | 9.21  |
| J76             | 10/07/04         | 03/08/04      | 99.385                                    | 6.15  |
| J84             | 10/08/04         | 10/09/03      | 98.783                                    | 12.17   |
| 313312K41       | 10/12/04         | 01/14/04      | 99.161                                    | 8.39  |
| K58             | 10/13/04         | 02/20/04      | 99.292                                    | 7.08  |
| K66             | 10/14/04         | 09/16/04      | 99.869                                    | 1.31  |
| K74             | 10/15/04         | 10/16/03      | 98.712                                    | 12.88   |
| 313312L24       | 10/18/04         | 01/20/04      | 99.146                                    | 8.54  |
| L40             | 10/20/04         | 09/15/04      | 99.838                                    | 1.62  |
| L65             | 10/22/04         | 11/26/03      | 98.777                                    | 12.23   |
| L99             | 10/25/04         | 02/04/04      | 99.164                                    | 8.36  |
| 313312M23       | 10/26/04         | 11/26/03      | 98.762                                    | 12.38   |
| M31             | 10/27/04         | 09/22/04      | 99.834                                    | 1.66  |
| M56             | 10/29/04         | 11/19/03      | 98.773                                    | 12.27   |
| M80             | 11/01/04         | 11/03/03      | 98.635                                    | 13.65   |
| 313312N22       | 11/03/04         | 09/14/04      | 99.769                                    | 2.31  |
| N48             | 11/05/04         | 03/08/04      | 99.281                                    | 7.19  |
| N89             | 11/09/04         | 01/06/04      | 98.922                                    | 10.78   |
| N97             | 11/10/04         | 02/27/04      | 99.222                                    | 7.78  |
| 313312P38       | 11/12/04         | 01/12/04      | 99.026                                    | 9.74  |
| P61             | 11/15/04         | 12/15/03      | 98.805                                    | 11.95   |
| P79             | 11/16/04         | 09/20/04      | 99.726                                    | 2.74  |
| P87             | 11/17/04         | 11/21/03      | 98.673                                    | 13.27   |
| 313312Q29       | 11/19/04         | 08/18/04      | 99.584                                    | 4.16  |
| Q52             | 11/22/04         | 08/23/04      | 99.591                                    | 4.09  |
| 313312R44       | 11/29/04         | 08/27/04      | 99.564                                    | 4.36  |
| R51             | 11/30/04         | 09/01/04      | 99.580                                    | 4.20  |
| R69             | 12/01/04         | 09/01/04      | 99.573                                    | 4.27  |
| R85             | 12/03/04         | 02/27/04      | 99.137                                    | 8.63  |
| 313312S43       | 12/07/04         | 08/31/04      | 99.540                                    | 4.60  |
| S50             | 12/08/04         | 09/08/04      | 99.558                                    | 4.42  |
| S76             | 12/10/04         | 01/12/04      | 98.918                                    | 10.82   |
| 313312T26       | 12/13/04         | 01/14/04      | 98.924                                    | 10.76   |
| T34             | 12/14/04         | 12/15/03      | 98.662                                    | 13.38   |
| T42             | 12/15/04         | 01/05/04      | 98.735                                    | 12.65   |
| T67             | 12/17/04         | 12/23/03      | 98.680                                    | 13.20   |
| T91             | 12/20/04         | 08/02/04      | 99.343                                    | 6.57  |
| 313312U24       | 12/21/04         | 03/24/04      | 99.192                                    | 8.08  |
| U40             | 12/23/04         | 09/23/04      | 99.535                                    | 4.65  |
| U99             | 12/28/04         | 07/12/04      | 99.225                                    | 7.75  |

## Section III-F

FEDERAL HOME LOAN MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2004

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| 313396RG0       | 01/02/04         | 01/08/03      | 98.654                                    | 13.46   |
| RK1             | 01/05/04         | 07/10/03      | 99.503                                    | 4.97  |
| RL9             | 01/06/04         | 07/14/03      | 99.516                                    | 4.84  |
| RM7             | 01/07/04         | 08/11/03      | 99.549                                    | 4.51  |
| RN5             | 01/08/04         | 03/20/03      | 99.020                                    | 9.80  |
| RP0             | 01/09/04         | 01/10/03      | 98.635                                    | 13.65   |
| RS4             | 01/12/04         | 06/17/03      | 99.460                                    | 5.40  |
| RT2             | 01/13/04         | 08/12/03      | 99.534                                    | 4.66  |
| RU9             | 01/14/04         | 07/15/03      | 99.500                                    | 5.00  |
| RV7             | 01/15/04         | 04/25/03      | 99.124                                    | 8.76  |
| RW5             | 01/16/04         | 04/24/03      | 99.117                                    | 8.83  |
| 313396SA2       | 01/20/04         | 03/21/03      | 98.983                                    | 10.17   |
| SB0             | 01/21/04         | 07/23/03      | 99.479                                    | 5.21  |
| SC8             | 01/22/04         | 09/23/03      | 99.640                                    | 3.60  |
| SD6             | 01/23/04         | 08/29/03      | 99.559                                    | 4.41  |
| SG9             | 01/26/04         | 02/20/03      | 98.819                                    | 11.81   |
| SH7             | 01/27/04         | 06/06/03      | 99.341                                    | 6.59  |
| SJ3             | 01/28/04         | 04/21/03      | 99.068                                    | 9.32  |
| SK0             | 01/29/04         | 01/29/03      | 98.672                                    | 13.28   |
| SL8             | 01/30/04         | 02/05/03      | 98.744                                    | 12.56   |
| SP9             | 02/02/04         | 06/24/03      | 99.436                                    | 5.64  |
| SQ7             | 02/03/04         | 12/08/03      | 99.834                                    | 1.66  |
| SR5             | 02/04/04         | 09/05/03      | 99.544                                    | 4.56  |
| SS3             | 02/05/04         | 08/20/03      | 99.488                                    | 5.12  |
| ST1             | 02/06/04         | 02/18/03      | 98.804                                    | 11.96   |
| SW4             | 02/09/04         | 08/13/03      | 99.445                                    | 5.55  |
| SX2             | 02/10/04         | 03/28/03      | 98.954                                    | 10.46   |
| SY0             | 02/11/04         | 02/14/03      | 98.753                                    | 12.47   |
| SZ7             | 02/12/04         | 03/21/03      | 98.888                                    | 11.12   |
| 313396TA1       | 02/13/04         | 02/19/03      | 98.773                                    | 12.27   |
| TE3             | 02/17/04         | 04/07/03      | 99.008                                    | 9.92  |
| TF0             | 02/18/04         | 09/05/03      | 99.502                                    | 4.98  |
| TG8             | 02/19/04         | 07/17/03      | 99.397                                    | 6.03  |
| TH6             | 02/20/04         | 03/31/03      | 98.931                                    | 10.69   |
| TL7             | 02/23/04         | 04/11/03      | 99.011                                    | 9.89  |
| TM5             | 02/24/04         | 12/29/03      | 99.837                                    | 1.63  |
| TN3             | 02/25/04         | 10/29/03      | 99.650                                    | 3.50  |
| TP8             | 02/26/04         | 02/26/03      | 98.702                                    | 12.98   |
| TQ6             | 02/27/04         | 03/21/03      | 98.838                                    | 11.62   |
| TT0             | 03/01/04         | 04/29/03      | 99.028                                    | 9.72  |
| TU7             | 03/02/04         | 08/19/03      | 99.390                                    | 6.10  |
| TV5             | 03/03/04         | 09/03/03      | 99.429                                    | 5.71  |
| TW3             | 03/04/04         | 06/20/03      | 99.355                                    | 6.45  |
| TX1             | 03/05/04         | 05/02/03      | 99.059                                    | 9.41  |
| 313396UA9       | 03/08/04         | 08/04/03      | 99.313                                    | 6.87  |
| UB7             | 03/09/04         | 03/13/03      | 98.844                                    | 11.56   |

## Section III-F (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| UC5             | 03/10/04         | 03/20/03      | 98.774                                    | 12.26   |
| UD3             | 03/11/04         | 03/19/03      | 98.787                                    | 12.13   |
| UE1             | 03/12/04         | 03/13/03      | 98.856                                    | 11.44   |
| UH4             | 03/15/04         | 06/02/03      | 99.139                                    | 8.61  |
| UJ0             | 03/16/04         | 09/08/03      | 99.425                                    | 5.75  |
| UK7             | 03/17/04         | 06/27/03      | 99.281                                    | 7.19  |
| UL5             | 03/18/04         | 08/18/03      | 99.331                                    | 6.69  |
| UM3             | 03/19/04         | 04/15/03      | 98.842                                    | 11.58   |
| UQ4             | 03/22/04         | 10/27/03      | 99.559                                    | 4.41  |
| UR2             | 03/23/04         | 02/23/04      | 99.922                                    | 0.78  |
| US0             | 03/24/04         | 04/28/03      | 98.906                                    | 10.94   |
| UT8             | 03/25/04         | 03/26/03      | 98.702                                    | 12.98   |
| UU5             | 03/26/04         | 03/31/03      | 98.877                                    | 11.23   |
| UX9             | 03/29/04         | 09/08/03      | 99.385                                    | 6.15  |
| UY7             | 03/30/04         | 08/11/03      | 99.278                                    | 7.22  |
| UZ4             | 03/31/04         | 04/07/03      | 98.803                                    | 11.97   |
| 313396VA8       | 04/01/04         | 04/16/03      | 98.762                                    | 12.38   |
| VB6             | 04/02/04         | 04/17/03      | 98.762                                    | 12.38   |
| VE0             | 04/05/04         | 07/09/03      | 99.232                                    | 7.68  |
| VF7             | 04/06/04         | 09/04/03      | 99.313                                    | 6.87  |
| VG5             | 04/07/04         | 08/26/03      | 99.263                                    | 7.37  |
| VH3             | 04/08/04         | 10/09/03      | 99.464                                    | 5.36  |
| VJ9             | 04/09/04         | 04/29/03      | 98.895                                    | 11.05   |
| VM2             | 04/12/04         | 08/12/03      | 99.227                                    | 7.73  |
| VN0             | 04/13/04         | 11/10/03      | 99.513                                    | 4.87  |
| VP5             | 04/14/04         | 08/26/03      | 99.246                                    | 7.54  |
| VQ3             | 04/15/04         | 07/09/03      | 99.204                                    | 7.96  |
| VR1             | 04/16/04         | 08/13/03      | 99.218                                    | 7.82  |
| VU4             | 04/19/04         | 08/04/03      | 99.144                                    | 8.56  |
| VV2             | 04/20/04         | 12/01/03      | 99.569                                    | 4.31  |
| VW0             | 04/21/04         | 10/15/03      | 99.433                                    | 5.67  |
| VX8             | 04/22/04         | 04/23/03      | 98.702                                    | 12.98   |
| VY6             | 04/23/04         | 08/22/03      | 99.224                                    | 7.76  |
| 313396WB5       | 04/26/04         | 08/22/03      | 99.215                                    | 7.85  |
| WC3             | 04/27/04         | 07/09/03      | 99.170                                    | 8.30  |
| WD1             | 04/28/04         | 11/04/03      | 99.467                                    | 5.33  |
| WE9             | 04/29/04         | 12/18/03      | 99.612                                    | 3.88  |
| WF6             | 04/30/04         | 07/02/03      | 99.167                                    | 8.33  |
| WJ8             | 05/03/04         | 07/25/03      | 99.159                                    | 8.41  |
| WK5             | 05/04/04         | 08/11/03      | 99.147                                    | 8.53  |
| WL3             | 05/05/04         | 09/12/03      | 99.272                                    | 7.28  |
| WM1             | 05/06/04         | 07/23/03      | 99.144                                    | 8.56  |
| WN9             | 05/07/04         | 07/21/03      | 99.143                                    | 8.57  |
| WR0             | 05/10/04         | 05/16/03      | 98.850                                    | 11.50   |
| WS8             | 05/11/04         | 02/09/04      | 99.742                                    | 2.58  |
| WT6             | 05/12/04         | 05/15/03      | 98.830                                    | 11.70   |

## Section III-F (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |       |
|-----------------|------------------|---------------|---|---|-------|
|                 | WU3              | 05/13/04      | 07/24/03                                  | 99.126  | 8.74  |
|                 | WV1              | 05/14/04      | 06/13/03                                  | 99.113  | 8.87  |
|                 | WY5              | 05/17/04      | 10/20/03                                  | 99.318  | 6.82  |
|                 | WZ2              | 05/18/04      | 01/14/04                                  | 99.656  | 3.44  |
| 313396          | XA6              | 05/19/04      | 07/24/03                                  | 99.108  | 8.92  |
|                 | XB4              | 05/20/04      | 05/21/03                                  | 98.854  | 11.46 |
|                 | XC2              | 05/21/04      | 07/25/03                                  | 99.105  | 8.95  |
|                 | XF5              | 05/24/04      | 12/11/03                                  | 99.505  | 4.95  |
|                 | XG3              | 05/25/04      | 12/10/03                                  | 99.504  | 4.96  |
|                 | XH1              | 05/26/04      | 08/04/03                                  | 98.989  | 10.11 |
|                 | XJ7              | 05/27/04      | 01/14/04                                  | 99.632  | 3.68  |
|                 | XK4              | 05/28/04      | 06/16/03                                  | 99.075  | 9.25  |
|                 | XP3              | 06/01/04      | 06/24/03                                  | 99.133  | 8.67  |
|                 | XQ1              | 06/02/04      | 06/05/03                                  | 98.941  | 10.59 |
|                 | XR9              | 06/03/04      | 07/23/03                                  | 99.043  | 9.57  |
|                 | XS7              | 06/04/04      | 07/01/03                                  | 99.021  | 9.79  |
|                 | XV0              | 06/07/04      | 08/06/03                                  | 98.938  | 10.62 |
|                 | XW8              | 06/08/04      | 03/08/04                                  | 99.750  | 2.50  |
|                 | XX6              | 06/09/04      | 08/06/03                                  | 98.931  | 10.69 |
|                 | XY4              | 06/10/04      | 07/08/03                                  | 99.033  | 9.67  |
|                 | XZ1              | 06/11/04      | 06/25/03                                  | 99.110  | 8.90  |
| 313396          | YC1              | 06/14/04      | 07/02/03                                  | 98.985  | 10.15 |
|                 | YD9              | 06/15/04      | 07/08/03                                  | 99.019  | 9.81  |
|                 | YE7              | 06/16/04      | 06/24/03                                  | 99.095  | 9.05  |
|                 | YF4              | 06/17/04      | 06/18/03                                  | 98.986  | 10.14 |
|                 | YG2              | 06/18/04      | 01/07/04                                  | 99.525  | 4.75  |
|                 | YK3              | 06/21/04      | 06/27/03                                  | 98.950  | 10.50 |
|                 | YL1              | 06/22/04      | 06/27/03                                  | 98.947  | 10.53 |
|                 | YM9              | 06/23/04      | 01/22/04                                  | 99.575  | 4.25  |
|                 | YN7              | 06/24/04      | 09/05/03                                  | 99.007  | 9.93  |
|                 | YP2              | 06/25/04      | 06/26/03                                  | 98.966  | 10.34 |
|                 | YS6              | 06/28/04      | 09/25/03                                  | 99.146  | 8.54  |
|                 | YT4              | 06/29/04      | 09/10/03                                  | 99.064  | 9.36  |
|                 | YU1              | 06/30/04      | 07/01/03                                  | 98.951  | 10.49 |
|                 | YV9              | 07/01/04      | 07/30/03                                  | 98.952  | 10.48 |
|                 | YW7              | 07/02/04      | 07/09/03                                  | 98.963  | 10.37 |
| 313396          | ZA4              | 07/06/04      | 07/11/03                                  | 98.937  | 10.63 |
|                 | ZB2              | 07/07/04      | 09/05/03                                  | 98.980  | 10.20 |
|                 | ZC0              | 07/08/04      | 08/28/03                                  | 98.863  | 11.37 |
|                 | ZD8              | 07/09/04      | 07/24/03                                  | 98.898  | 11.02 |
|                 | ZG1              | 07/12/04      | 08/20/03                                  | 98.883  | 11.17 |
|                 | ZH9              | 07/13/04      | 01/13/04                                  | 99.474  | 5.26  |
|                 | ZJ5              | 07/14/04      | 02/09/04                                  | 99.554  | 4.46  |
|                 | ZK2              | 07/15/04      | 07/16/03                                  | 98.895  | 11.05 |
|                 | ZL0              | 07/16/04      | 03/01/04                                  | 99.619  | 3.81  |
|                 | ZP1              | 07/19/04      | 07/31/03                                  | 98.850  | 11.50 |

## Section III-F (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| ZQ9             | 07/20/04         | 12/04/03      | 99.224                                    | 7.76  |
| ZR7             | 07/21/04         | 11/21/03      | 99.210                                    | 7.90  |
| ZS5             | 07/22/04         | 03/08/04      | 99.630                                    | 3.70  |
| ZT3             | 07/23/04         | 06/02/04      | 99.857                                    | 1.43  |
| ZW6             | 07/26/04         | 02/11/04      | 99.525                                    | 4.75  |
| ZX4             | 07/27/04         | 08/29/03      | 98.844                                    | 11.56   |
| ZY2             | 07/28/04         | 12/12/03      | 99.294                                    | 7.06  |
| ZZ9             | 07/29/04         | 07/30/03      | 98.814                                    | 11.86   |
| 313396A29       | 07/30/04         | 07/31/03      | 98.814                                    | 11.86   |
| A52             | 08/02/04         | 08/21/03      | 98.795                                    | 12.05   |
| A60             | 08/03/04         | 11/13/03      | 99.083                                    | 9.17  |
| A78             | 08/04/04         | 03/18/04      | 99.622                                    | 3.78  |
| A86             | 08/05/04         | 06/09/04      | 99.816                                    | 1.84  |
| A94             | 08/06/04         | 08/21/03      | 98.791                                    | 12.09   |
| 313396B44       | 08/09/04         | 08/25/03      | 98.707                                    | 12.93   |
| B51             | 08/10/04         | 02/10/04      | 99.449                                    | 5.51  |
| B69             | 08/11/04         | 03/25/04      | 99.606                                    | 3.94  |
| B77             | 08/12/04         | 08/13/03      | 98.672                                    | 13.28   |
| B85             | 08/13/04         | 01/08/04      | 99.328                                    | 6.72  |
| 313396C35       | 08/16/04         | 09/10/03      | 98.873                                    | 11.27   |
| C43             | 08/17/04         | 02/17/04      | 99.469                                    | 5.31  |
| C50             | 08/18/04         | 09/17/03      | 98.908                                    | 10.92   |
| C68             | 08/19/04         | 09/23/03      | 98.897                                    | 11.03   |
| C76             | 08/20/04         | 10/22/03      | 98.940                                    | 10.60   |
| 313396D26       | 08/23/04         | 11/14/03      | 98.994                                    | 10.06   |
| D34             | 08/24/04         | 02/24/04      | 99.469                                    | 5.31  |
| D42             | 08/25/04         | 01/05/04      | 99.275                                    | 7.25  |
| D59             | 08/26/04         | 08/28/03      | 98.635                                    | 13.65   |
| D67             | 08/27/04         | 11/19/03      | 99.060                                    | 9.40  |
| D91             | 08/30/04         | 10/16/03      | 98.928                                    | 10.72   |
| 313396E25       | 08/31/04         | 09/03/03      | 98.619                                    | 13.81   |
| E33             | 09/01/04         | 11/14/03      | 98.994                                    | 10.06   |
| E41             | 09/02/04         | 06/29/04      | 99.756                                    | 2.44  |
| E58             | 09/03/04         | 08/26/04      | 99.969                                    | 0.31  |
| E90             | 09/07/04         | 03/09/04      | 99.484                                    | 5.16  |
| 313396F24       | 09/08/04         | 12/03/03      | 98.981                                    | 10.19   |
| F32             | 09/09/04         | 09/10/03      | 98.712                                    | 12.88   |
| F40             | 09/10/04         | 05/07/04      | 99.622                                    | 3.78  |
| F73             | 09/13/04         | 01/16/04      | 99.290                                    | 7.10  |
| F81             | 09/14/04         | 03/16/04      | 99.474                                    | 5.26  |
| F99             | 09/15/04         | 12/03/03      | 98.940                                    | 10.60   |
| 313396G23       | 09/16/04         | 09/15/04      | 99.996                                    | 0.04  |
| G31             | 09/17/04         | 01/21/04      | 99.287                                    | 7.13  |
| G64             | 09/20/04         | 11/18/03      | 98.934                                    | 10.66   |
| G72             | 09/21/04         | 11/24/03      | 98.951                                    | 10.49   |
| G80             | 09/22/04         | 02/03/04      | 99.298                                    | 7.02  |

## Section III-F (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| G98             | 09/23/04         | 02/03/04      | 99.295                                    | 7.05  |
| 313396H22       | 09/24/04         | 09/30/03      | 98.820                                    | 11.80   |
| H55             | 09/27/04         | 11/26/03      | 98.912                                    | 10.88   |
| H63             | 09/28/04         | 03/30/04      | 99.469                                    | 5.31  |
| H71             | 09/29/04         | 11/06/03      | 98.834                                    | 11.66   |
| H89             | 09/30/04         | 10/27/03      | 98.795                                    | 12.05   |
| H97             | 10/01/04         | 11/24/03      | 98.934                                    | 10.66   |
| 313396J46       | 10/04/04         | 10/21/03      | 98.691                                    | 13.09   |
| J53             | 10/05/04         | 04/06/04      | 99.449                                    | 5.51  |
| J61             | 10/06/04         | 08/06/04      | 99.756                                    | 2.44  |
| J79             | 10/07/04         | 10/08/03      | 98.753                                    | 12.47   |
| J87             | 10/08/04         | 01/30/04      | 99.223                                    | 7.77  |
| 313396K44       | 10/12/04         | 02/17/04      | 99.299                                    | 7.01  |
| K51             | 10/13/04         | 01/12/04      | 99.167                                    | 8.33  |
| K69             | 10/14/04         | 10/21/03      | 98.654                                    | 13.46   |
| K77             | 10/15/04         | 10/21/03      | 98.650                                    | 13.50   |
| 313396L27       | 10/18/04         | 12/10/03      | 98.887                                    | 11.13   |
| L35             | 10/19/04         | 03/30/04      | 99.414                                    | 5.86  |
| L43             | 10/20/04         | 02/05/04      | 99.190                                    | 8.10  |
| L50             | 10/21/04         | 03/10/04      | 99.363                                    | 6.37  |
| L68             | 10/22/04         | 10/27/03      | 98.676                                    | 13.24   |
| L92             | 10/25/04         | 12/10/03      | 98.862                                    | 11.38   |
| 313396M26       | 10/26/04         | 02/02/04      | 99.147                                    | 8.53  |
| M34             | 10/27/04         | 06/15/04      | 99.442                                    | 5.58  |
| M42             | 10/28/04         | 02/05/04      | 99.165                                    | 8.35  |
| M59             | 10/29/04         | 11/20/03      | 98.758                                    | 12.42   |
| M83             | 11/01/04         | 01/13/04      | 99.088                                    | 9.12  |
| M91             | 11/02/04         | 05/04/04      | 99.363                                    | 6.37  |
| 313396N25       | 11/03/04         | 01/14/04      | 99.094                                    | 9.06  |
| N33             | 11/04/04         | 11/05/03      | 98.591                                    | 14.09   |
| N41             | 11/05/04         | 06/29/04      | 99.441                                    | 5.59  |
| N74             | 11/08/04         | 04/05/04      | 99.313                                    | 6.87  |
| N82             | 11/09/04         | 05/11/04      | 99.287                                    | 7.13  |
| N90             | 11/10/04         | 11/26/03      | 98.717                                    | 12.83   |
| 313396P31       | 11/12/04         | 01/15/04      | 99.069                                    | 9.31  |
| P64             | 11/15/04         | 01/16/04      | 99.063                                    | 9.37  |
| P72             | 11/16/04         | 05/18/04      | 99.282                                    | 7.18  |
| P80             | 11/17/04         | 02/06/04      | 99.085                                    | 9.15  |
| P98             | 11/18/04         | 06/22/04      | 99.330                                    | 6.70  |
| 313396Q22       | 11/19/04         | 03/31/04      | 99.314                                    | 6.86  |
| Q55             | 11/22/04         | 04/07/04      | 99.281                                    | 7.19  |
| Q63             | 11/23/04         | 05/25/04      | 99.267                                    | 7.33  |
| Q71             | 11/24/04         | 02/06/04      | 99.059                                    | 9.41  |
| Q97             | 11/26/04         | 04/23/04      | 99.259                                    | 7.41  |
| 313396R47       | 11/29/04         | 01/23/04      | 99.032                                    | 9.68  |
| R54             | 11/30/04         | 03/01/04      | 99.170                                    | 8.30  |

## Section III-F (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| R62             | 12/01/04         | 12/19/03      | 98.763                                    | 12.37   |
| R70             | 12/02/04         | 12/03/03      | 98.479                                    | 15.21   |
| R88             | 12/03/04         | 01/28/04      | 99.010                                    | 9.90  |
| 313396S38       | 12/06/04         | 02/12/04      | 99.056                                    | 9.44  |
| S46             | 12/07/04         | 06/08/04      | 99.181                                    | 8.19  |
| S53             | 12/08/04         | 04/27/04      | 99.219                                    | 7.81  |
| S61             | 12/09/04         | 07/08/04      | 99.311                                    | 6.89  |
| S79             | 12/10/04         | 12/12/03      | 98.696                                    | 13.04   |
| 313396T29       | 12/13/04         | 02/18/04      | 99.078                                    | 9.22  |
| T37             | 12/14/04         | 06/15/04      | 99.110                                    | 8.90  |
| T45             | 12/15/04         | 02/13/04      | 99.040                                    | 9.60  |
| T52             | 12/16/04         | 04/21/04      | 99.157                                    | 8.43  |
| T60             | 12/17/04         | 01/12/04      | 98.933                                    | 10.67   |
| T94             | 12/20/04         | 01/26/04      | 98.940                                    | 10.60   |
| 313396U27       | 12/21/04         | 06/22/04      | 99.115                                    | 8.85  |
| U35             | 12/22/04         | 01/22/04      | 98.939                                    | 10.61   |
| U43             | 12/23/04         | 02/11/04      | 98.964                                    | 10.36   |
| U84             | 12/27/04         | 01/28/04      | 98.905                                    | 10.95   |
| U92             | 12/28/04         | 03/15/04      | 99.144                                    | 8.56  |
| 313396V26       | 12/29/04         | 04/06/04      | 99.117                                    | 8.83  |
| V34             | 12/30/04         | 12/31/03      | 98.631                                    | 13.69   |
| V42             | 12/31/04         | 05/28/04      | 99.126                                    | 8.74  |



## Section III-G

FEDERAL AGRICULTURAL MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2004

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| 31315KRG7       | 01/02/04         | 12/05/03      | 99.916                                    | 0.84  |
| RK8             | 01/05/04         | 09/30/03      | 99.704                                    | 2.96  |
| RL6             | 01/06/04         | 10/02/03      | 99.712                                    | 2.88  |
| RM4             | 01/07/04         | 12/08/03      | 99.910                                    | 0.90  |
| RN2             | 01/08/04         | 09/29/03      | 99.691                                    | 3.09  |
| RP7             | 01/09/04         | 10/01/03      | 99.697                                    | 3.03  |
| RS1             | 01/12/04         | 10/10/03      | 99.718                                    | 2.82  |
| RT9             | 01/13/04         | 08/21/03      | 99.557                                    | 4.43  |
| RU6             | 01/14/04         | 10/14/03      | 99.721                                    | 2.79  |
| RV4             | 01/15/04         | 01/14/04      | 99.997                                    | 0.03  |
| RW2             | 01/16/04         | 01/15/04      | 99.997                                    | 0.03  |
| 31315KSA9       | 01/20/04         | 10/15/03      | 99.709                                    | 2.91  |
| SB7             | 01/21/04         | 10/15/03      | 99.701                                    | 2.99  |
| SC5             | 01/22/04         | 12/22/03      | 99.910                                    | 0.90  |
| SD3             | 01/23/04         | 01/22/04      | 99.997                                    | 0.03  |
| SG6             | 01/26/04         | 12/23/03      | 99.901                                    | 0.99  |
| SH4             | 01/27/04         | 10/29/03      | 99.725                                    | 2.75  |
| SJ0             | 01/28/04         | 01/27/04      | 99.997                                    | 0.03  |
| SK7             | 01/29/04         | 10/30/03      | 99.719                                    | 2.81  |
| SL5             | 01/30/04         | 01/29/04      | 99.997                                    | 0.03  |
| SP6             | 02/02/04         | 10/06/03      | 99.651                                    | 3.49  |
| SQ4             | 02/03/04         | 02/02/04      | 99.997                                    | 0.03  |
| SR2             | 02/04/04         | 10/28/03      | 99.727                                    | 2.73  |
| SS0             | 02/05/04         | 02/04/04      | 99.997                                    | 0.03  |
| ST8             | 02/06/04         | 02/05/04      | 99.997                                    | 0.03  |
| SW1             | 02/09/04         | 02/06/04      | 99.992                                    | 0.08  |
| SX9             | 02/10/04         | 02/09/04      | 99.997                                    | 0.03  |
| SY7             | 02/11/04         | 02/10/04      | 99.997                                    | 0.03  |
| SZ4             | 02/12/04         | 11/13/03      | 99.795                                    | 2.05  |
| 31315KTA8       | 02/13/04         | 11/17/03      | 99.804                                    | 1.96  |
| TE0             | 02/17/04         | 02/13/04      | 99.989                                    | 0.11  |
| TF7             | 02/18/04         | 02/17/04      | 99.997                                    | 0.03  |
| TG5             | 02/19/04         | 02/18/04      | 99.997                                    | 0.03  |
| TH3             | 02/20/04         | 11/20/03      | 99.826                                    | 1.74  |
| TL4             | 02/23/04         | 02/20/04      | 99.992                                    | 0.08  |
| TM2             | 02/24/04         | 01/22/04      | 99.908                                    | 0.92  |
| TN0             | 02/25/04         | 02/24/04      | 99.997                                    | 0.03  |
| TP5             | 02/26/04         | 11/24/03      | 99.840                                    | 1.60  |
| TQ3             | 02/27/04         | 12/11/03      | 99.870                                    | 1.30  |
| TT7             | 03/01/04         | 02/27/04      | 99.992                                    | 0.08  |
| TU4             | 03/02/04         | 03/01/04      | 99.997                                    | 0.03  |
| TV2             | 03/03/04         | 03/02/04      | 99.997                                    | 0.03  |
| TW0             | 03/04/04         | 03/03/04      | 99.997                                    | 0.03  |
| TX8             | 03/05/04         | 03/04/04      | 99.997                                    | 0.03  |
| 31315KUA6       | 03/08/04         | 03/05/04      | 99.992                                    | 0.08  |
| UB4             | 03/09/04         | 03/08/04      | 99.997                                    | 0.03  |
| UC2             | 03/10/04         | 03/09/04      | 99.997                                    | 0.03  |

## Section III-G (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| UD0             | 03/11/04         | 03/10/04      | 99.997                                    | 0.03  |
| UE8             | 03/12/04         | 12/04/03      | 99.866                                    | 1.34  |
| UH1             | 03/15/04         | 03/03/04      | 99.966                                    | 0.34  |
| UJ7             | 03/16/04         | 09/11/03      | 99.768                                    | 2.32  |
| UK4             | 03/17/04         | 03/16/04      | 99.997                                    | 0.03  |
| UL2             | 03/18/04         | 12/18/03      | 99.890                                    | 1.10  |
| UM0             | 03/19/04         | 03/18/04      | 99.997                                    | 0.03  |
| UQ1             | 03/22/04         | 03/19/04      | 99.992                                    | 0.08  |
| UR9             | 03/23/04         | 02/20/04      | 99.912                                    | 0.88  |
| US7             | 03/24/04         | 03/23/04      | 99.997                                    | 0.03  |
| UT5             | 03/25/04         | 02/24/04      | 99.918                                    | 0.82  |
| UU2             | 03/26/04         | 12/30/03      | 99.906                                    | 0.94  |
| UX6             | 03/29/04         | 12/29/03      | 99.905                                    | 0.95  |
| UY4             | 03/30/04         | 12/22/03      | 99.897                                    | 1.03  |
| UZ1             | 03/31/04         | 03/30/04      | 99.997                                    | 0.03  |
| 31315KVA5       | 04/01/04         | 03/31/04      | 99.997                                    | 0.03  |
| VB3             | 04/02/04         | 04/01/04      | 99.997                                    | 0.03  |
| VE7             | 04/05/04         | 03/25/04      | 99.970                                    | 0.30  |
| VF4             | 04/06/04         | 01/05/04      | 99.727                                    | 2.73  |
| VG2             | 04/07/04         | 01/06/04      | 99.727                                    | 2.73  |
| VH0             | 04/08/04         | 04/07/04      | 99.997                                    | 0.03  |
| VJ6             | 04/09/04         | 01/09/04      | 99.735                                    | 2.65  |
| VM9             | 04/12/04         | 01/09/04      | 99.723                                    | 2.77  |
| VN7             | 04/13/04         | 01/15/04      | 99.753                                    | 2.47  |
| VP2             | 04/14/04         | 01/14/04      | 99.737                                    | 2.63  |
| VQ0             | 04/15/04         | 04/14/04      | 99.997                                    | 0.03  |
| VR8             | 04/16/04         | 04/15/04      | 99.997                                    | 0.03  |
| VU1             | 04/19/04         | 04/16/04      | 99.992                                    | 0.08  |
| VV9             | 04/20/04         | 01/20/04      | 99.740                                    | 2.60  |
| VW7             | 04/21/04         | 04/20/04      | 99.997                                    | 0.03  |
| VX5             | 04/22/04         | 03/23/04      | 99.917                                    | 0.83  |
| VY3             | 04/23/04         | 04/22/04      | 99.997                                    | 0.03  |
| 31315KWB2       | 04/26/04         | 03/25/04      | 99.911                                    | 0.89  |
| WC0             | 04/27/04         | 01/27/04      | 99.735                                    | 2.65  |
| WD8             | 04/28/04         | 04/27/04      | 99.997                                    | 0.03  |
| WE6             | 04/29/04         | 02/02/04      | 99.749                                    | 2.51  |
| WF3             | 04/30/04         | 04/29/04      | 99.997                                    | 0.03  |
| WJ5             | 05/03/04         | 04/30/04      | 99.992                                    | 0.08  |
| WK2             | 05/04/04         | 02/04/04      | 99.740                                    | 2.60  |
| WL0             | 05/05/04         | 05/04/04      | 99.997                                    | 0.03  |
| WM8             | 05/06/04         | 12/05/03      | 99.882                                    | 1.18  |
| WN6             | 05/07/04         | 05/06/04      | 99.997                                    | 0.03  |
| WR7             | 05/10/04         | 02/10/04      | 99.740                                    | 2.60  |
| WS5             | 05/11/04         | 05/10/04      | 99.997                                    | 0.03  |
| WT3             | 05/12/04         | 05/11/04      | 99.997                                    | 0.03  |
| WU0             | 05/13/04         | 04/20/04      | 99.935                                    | 0.65  |
| WV8             | 05/14/04         | 04/15/04      | 99.917                                    | 0.83  |

## Section III-G (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |      |
|-----------------|------------------|---------------|---|---|------|
|                 | WY2              | 05/17/04      | 05/14/04                                  | 99.992  | 0.08 |
|                 | WZ9              | 05/18/04      | 04/22/04                                  | 99.929  | 0.71 |
| 31315KXA3       |                  | 05/19/04      | 05/18/04                                  | 99.997  | 0.03 |
|                 | XB1              | 05/20/04      | 05/19/04                                  | 99.997  | 0.03 |
|                 | XC9              | 05/21/04      | 04/21/04                                  | 99.915  | 0.85 |
|                 | XF2              | 05/24/04      | 04/26/04                                  | 99.925  | 0.75 |
|                 | XG0              | 05/25/04      | 05/24/04                                  | 99.997  | 0.03 |
|                 | XH8              | 05/26/04      | 05/25/04                                  | 99.997  | 0.03 |
|                 | XJ4              | 05/27/04      | 02/18/04                                  | 99.711  | 2.89 |
|                 | XK1              | 05/28/04      | 02/27/04                                  | 99.745  | 2.55 |
|                 | XP0              | 06/01/04      | 05/28/04                                  | 99.990  | 0.10 |
|                 | XQ8              | 06/02/04      | 06/01/04                                  | 99.997  | 0.03 |
|                 | XR6              | 06/03/04      | 06/02/04                                  | 99.997  | 0.03 |
|                 | XS4              | 06/04/04      | 06/03/04                                  | 99.997  | 0.03 |
|                 | XV7              | 06/07/04      | 06/04/04                                  | 99.992  | 0.08 |
|                 | XW5              | 06/08/04      | 06/07/04                                  | 99.997  | 0.03 |
|                 | XX3              | 06/09/04      | 06/08/04                                  | 99.997  | 0.03 |
|                 | XY1              | 06/10/04      | 06/09/04                                  | 99.997  | 0.03 |
|                 | XZ8              | 06/11/04      | 03/12/04                                  | 99.740  | 2.60 |
| 31315KYC8       |                  | 06/14/04      | 06/10/04                                  | 99.990  | 0.10 |
|                 | YD6              | 06/15/04      | 06/16/03                                  | 99.811  | 1.89 |
|                 | YE4              | 06/16/04      | 06/15/04                                  | 99.997  | 0.03 |
|                 | YF1              | 06/17/04      | 03/18/04                                  | 99.745  | 2.55 |
|                 | YG9              | 06/18/04      | 05/18/04                                  | 99.912  | 0.88 |
|                 | YK0              | 06/21/04      | 06/18/04                                  | 99.992  | 0.08 |
|                 | YL8              | 06/22/04      | 06/21/04                                  | 99.997  | 0.03 |
|                 | YM6              | 06/23/04      | 05/24/04                                  | 99.915  | 0.85 |
|                 | YN4              | 06/24/04      | 03/26/04                                  | 99.745  | 2.55 |
|                 | YP9              | 06/25/04      | 06/24/04                                  | 99.997  | 0.03 |
|                 | YS3              | 06/28/04      | 03/29/04                                  | 99.737  | 2.63 |
|                 | YT1              | 06/29/04      | 04/07/04                                  | 99.758  | 2.42 |
|                 | YU8              | 06/30/04      | 06/29/04                                  | 99.997  | 0.03 |
|                 | YV6              | 07/01/04      | 06/15/04                                  | 99.951  | 0.49 |
|                 | YW4              | 07/02/04      | 07/01/04                                  | 99.996  | 0.04 |
| 31315KZA1       |                  | 07/06/04      | 04/05/04                                  | 99.732  | 2.68 |
|                 | ZB9              | 07/07/04      | 07/06/04                                  | 99.997  | 0.03 |
|                 | ZC7              | 07/08/04      | 04/06/04                                  | 99.731  | 2.69 |
|                 | ZD5              | 07/09/04      | 07/08/04                                  | 99.997  | 0.03 |
|                 | ZG8              | 07/12/04      | 04/12/04                                  | 99.735  | 2.65 |
|                 | ZH6              | 07/13/04      | 04/14/04                                  | 99.730  | 2.70 |
|                 | ZJ2              | 07/14/04      | 04/20/04                                  | 99.752  | 2.48 |
|                 | ZK9              | 07/15/04      | 01/15/04                                  | 99.474  | 5.26 |
|                 | ZL7              | 07/16/04      | 07/15/04                                  | 99.997  | 0.03 |
|                 | ZP8              | 07/19/04      | 07/16/04                                  | 99.990  | 0.10 |
|                 | ZQ6              | 07/20/04      | 04/20/04                                  | 99.737  | 2.63 |
|                 | ZR4              | 07/21/04      | 07/20/04                                  | 99.997  | 0.03 |
|                 | ZS2              | 07/22/04      | 07/21/04                                  | 99.997  | 0.03 |

## Section III-G (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| ZT0             | 07/23/04         | 06/23/04      | 99.900                                    | 1.00  |
| ZW3             | 07/26/04         | 07/23/04      | 99.990                                    | 0.10  |
| ZX1             | 07/27/04         | 04/27/04      | 99.730                                    | 2.70  |
| ZY9             | 07/28/04         | 06/29/04      | 99.895                                    | 1.05  |
| ZZ6             | 07/29/04         | 04/29/04      | 99.732                                    | 2.68  |
| 31315KA26       | 07/30/04         | 05/06/04      | 99.747                                    | 2.53  |
| A59             | 08/02/04         | 05/04/04      | 99.733                                    | 2.67  |
| A67             | 08/03/04         | 05/21/04      | 99.760                                    | 2.40  |
| A75             | 08/04/04         | 05/06/04      | 99.730                                    | 2.70  |
| A83             | 08/05/04         | 08/04/04      | 99.997                                    | 0.03  |
| A91             | 08/06/04         | 08/05/04      | 99.996                                    | 0.04  |
| 31315KB41       | 08/09/04         | 05/11/04      | 99.710                                    | 2.90  |
| B58             | 08/10/04         | 08/09/04      | 99.996                                    | 0.04  |
| B66             | 08/11/04         | 08/10/04      | 99.996                                    | 0.04  |
| B74             | 08/12/04         | 07/13/04      | 99.896                                    | 1.04  |
| B82             | 08/13/04         | 08/12/04      | 99.996                                    | 0.04  |
| 31315KC32       | 08/16/04         | 08/13/04      | 99.988                                    | 0.12  |
| C40             | 08/17/04         | 08/16/04      | 99.996                                    | 0.04  |
| C57             | 08/18/04         | 07/16/04      | 99.885                                    | 1.15  |
| C65             | 08/19/04         | 07/08/04      | 99.851                                    | 1.49  |
| C73             | 08/20/04         | 05/21/04      | 99.702                                    | 2.98  |
| 31315KD23       | 08/23/04         | 07/23/04      | 99.887                                    | 1.13  |
| D31             | 08/24/04         | 07/13/04      | 99.850                                    | 1.50  |
| D49             | 08/25/04         | 09/03/03      | 99.818                                    | 1.82  |
| D56             | 08/26/04         | 08/25/04      | 99.996                                    | 0.04  |
| D64             | 08/27/04         | 08/26/04      | 99.996                                    | 0.04  |
| D98             | 08/30/04         | 05/28/04      | 99.684                                    | 3.16  |
| 31315KE22       | 08/31/04         | 08/30/04      | 99.996                                    | 0.04  |
| E30             | 09/01/04         | 08/31/04      | 99.996                                    | 0.04  |
| E48             | 09/02/04         | 09/01/04      | 99.996                                    | 0.04  |
| E55             | 09/03/04         | 09/02/04      | 99.996                                    | 0.04  |
| E97             | 09/07/04         | 09/03/04      | 99.984                                    | 0.16  |
| 31315KF21       | 09/08/04         | 09/07/04      | 99.996                                    | 0.04  |
| F39             | 09/09/04         | 09/08/04      | 99.996                                    | 0.04  |
| F47             | 09/10/04         | 08/09/04      | 99.865                                    | 1.35  |
| F70             | 09/13/04         | 06/15/04      | 99.630                                    | 3.70  |
| F88             | 09/14/04         | 06/17/04      | 99.639                                    | 3.61  |
| F96             | 09/15/04         | 06/15/04      | 99.622                                    | 3.78  |
| 31315KG20       | 09/16/04         | 08/16/04      | 99.870                                    | 1.30  |
| G38             | 09/17/04         | 06/17/04      | 99.627                                    | 3.73  |
| G61             | 09/20/04         | 09/17/04      | 99.988                                    | 0.12  |
| G79             | 09/21/04         | 09/20/04      | 99.996                                    | 0.04  |
| G87             | 09/22/04         | 07/20/04      | 99.749                                    | 2.51  |
| G95             | 09/23/04         | 08/23/04      | 99.868                                    | 1.32  |
| 31315KH29       | 09/24/04         | 09/23/04      | 99.995                                    | 0.05  |
| H52             | 09/27/04         | 06/25/04      | 99.616                                    | 3.84  |
| H60             | 09/28/04         | 06/24/04      | 99.608                                    | 3.92  |

## Section III-G (continued)

| CUSIP<br>Number | Maturity<br>Date | Issue<br>Date | Issue Price<br>(% of Principal<br>Amount) | Discount to be<br>Reported as 2004<br>Interest(Per \$1,000<br>Maturity Value) |
|-----------------|------------------|---------------|---|---|
| H78             | 09/29/04         | 06/28/04      | 99.607                                    | 3.93  |
| H86             | 09/30/04         | 08/23/04      | 99.839                                    | 1.61  |
| H94             | 10/01/04         | 07/06/04      | 99.640                                    | 3.60  |
| 31315KJ43       | 10/04/04         | 07/08/04      | 99.633                                    | 3.67  |
| J50             | 10/05/04         | 09/02/04      | 99.853                                    | 1.47  |
| J68             | 10/06/04         | 07/08/04      | 99.628                                    | 3.72  |
| J76             | 10/07/04         | 08/13/04      | 99.760                                    | 2.40  |
| 31315KK41       | 10/12/04         | 07/12/04      | 99.614                                    | 3.86  |
| K58             | 10/13/04         | 07/13/04      | 99.614                                    | 3.86  |
| K74             | 10/15/04         | 09/16/04      | 99.861                                    | 1.39  |
| 31315KL24       | 10/18/04         | 09/16/04      | 99.846                                    | 1.54  |
| L32             | 10/19/04         | 07/21/04      | 99.610                                    | 3.90  |
| L40             | 10/20/04         | 07/20/04      | 99.606                                    | 3.94  |
| L65             | 10/22/04         | 09/23/04      | 99.857                                    | 1.43  |
| L99             | 10/25/04         | 09/23/04      | 99.843                                    | 1.57  |
| 31315KM31       | 10/27/04         | 07/29/04      | 99.595                                    | 4.05  |
| M49             | 10/28/04         | 07/27/04      | 99.587                                    | 4.13  |
| M98             | 11/02/04         | 08/02/04      | 99.583                                    | 4.17  |
| 31315KN89       | 11/09/04         | 09/13/04      | 99.723                                    | 2.77  |
| 31315KQ52       | 11/22/04         | 08/20/04      | 99.569                                    | 4.31  |
| Q78             | 11/24/04         | 08/30/04      | 99.589                                    | 4.11  |
| 31315KR77       | 12/02/04         | 09/14/04      | 99.609                                    | 3.91  |
| R85             | 12/03/04         | 12/03/03      | 99.855                                    | 1.45  |
| 31315KS68       | 12/09/04         | 09/10/04      | 99.550                                    | 4.50  |
| 31315KT26       | 12/13/04         | 09/14/04      | 99.545                                    | 4.55  |
| T42             | 12/15/04         | 09/15/04      | 99.537                                    | 4.63  |
| 31315KU81       | 12/27/04         | 09/28/04      | 99.528                                    | 4.72  |
| U99             | 12/28/04         | 09/28/04      | 99.522                                    | 4.78  |
| 31315KV23       | 12/29/04         | 09/28/04      | 99.517                                    | 4.83  |
| V31             | 12/30/04         | 12/30/03      | 99.881                                    | 1.19  |