

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 2011 are not included. See Section I-B for corporate discount debt instruments issued after 1984.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/12	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
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							2012 1st Period	2012 2nd 2013 1st	2013 2nd Period	2012	2013
Fannie Mae	313586QR3	07/05/84	07/05/14	3.625	0.000	722.70	0.229270	0.256779	0.286802	88.86	99.13
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	434.12	0.128562	0.142237	0.156936	48.20	53.15
Pepsico Cap Resources	713440BB0	04/14/82	04/01/12	2.643	0.000	965.48	0.088951			8.09	
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	334.05	0.095762	0.105564	0.116052	35.93	39.47
Transamerica Finl Corp	893502AP9	08/18/82	09/01/12	1.986	0.000	958.34	0.089331			21.80	

SECTION I-B

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after December 31, 1984. Debt instruments which matured or were entirely called before 2012 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
ABN Amro Bank N.V.	00078UER7	03/15/07	03/13/12	100.000	0.000	4.8108		0.165467					11.91	
ABN Amro Bank N.V.	00079FBH4	07/16/03	01/16/14	100.000	0.000	4.1274		0.158970	0.162251	0.165600	0.169017	0.172505	58.91	61.37
ABN Amro Bank N.V.	00079FBM3	08/13/03	11/13/13	100.000	0.000	4.3128		0.170363	0.174037	0.177790	0.181624		62.35	56.16
ABN Amro Bank N.V.	00079FBR2	09/10/03	09/10/13	100.000	0.000	5.0200		0.207331	0.212535	0.217869	0.223338		76.75	55.23
ABN Amro Bank N.V.	00079FBX9	10/08/03	10/08/13	100.000	0.000	5.1600		0.215454	0.221012	0.226714	0.232564		79.50	63.85
ABN Amro Bank N.V.	00079FCY6	03/10/04	12/10/13	100.000	0.000	4.7792		0.191449	0.196024	0.200709	0.205505		69.94	68.90
ABN Amro Bank N.V.	00079FDB5	03/24/04	12/24/13	100.000	0.000	4.7792		0.191449	0.196024	0.200709	0.205505		69.81	71.71
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500		0.130430	0.130723	0.131062	0.131410	0.131766	47.11	47.36
Acco Brands Corporation	00081TAC2	09/30/09	03/15/15*	98.502	10.625	10.9972	5.16	0.007108	0.007499				1.88*	
ACL I Corporation	00088JAA1	02/15/11	02/15/16	98.250	VARIES	N/A		0.308558	0.308463	0.308076	0.308807	0.309580	111.00	111.24
ACL I Corporation	00088JAB9	02/15/11	02/15/16	98.250	VARIES	N/A		0.308558	0.308463	0.308076	0.308807	0.309580	111.00	111.24
APP Finance VI	00202NAA3	11/18/97	11/18/12	20.424	0.000	10.8751	706.96	0.271732	0.286507				88.80	
Adams 12 Five Star SCH	006449EB4	12/22/11	12/15/13	97.370	0.000	1.3501	.33	0.036517	0.036756	0.037004	0.037254		13.20	12.77
Adams 12 Five Star SCH	006449EC2	12/22/11	12/15/14	94.659	0.000	1.8500	.44	0.048643	0.049077	0.049531	0.049990	0.050452	17.60	17.93
Adams 12 Five Star SCH	006449ED0	12/22/11	12/15/15	91.478	0.000	2.2501	.51	0.057176	0.057796	0.058447	0.059104	0.059769	20.72	21.18
Advanced Medical Optics	00763MAF5	06/22/04	07/15/24	100.000	VARIES	7.7883		0.320799	0.329909	0.339374	0.349129	0.359264	120.21	127.23
Advanced Medical Optics	00763MAG3	06/22/04	07/15/24	100.000	VARIES	7.7883		0.320799	0.329909	0.339374	0.349129	0.359264	120.21	127.23
Advanced Medical Optics	00763MAK4	06/13/06	08/01/26	100.000	VARIES	7.9982		0.281360	0.292257	0.297109	0.310521	0.314142	107.37	113.48
Advanced Medical Optics	00763MAL2	06/13/06	08/01/26	100.000	VARIES	7.9982		0.281360	0.292257	0.297109	0.310521	0.314142	107.37	113.48
Alameda, CA	010781AQ5	03/14/02	02/01/12	97.458	7.625	8.0020	25.12	0.010071					.30	
Alliance One Intl, Inc.	018772AL7	07/02/09	07/15/16	95.177	10.000	11.0023	13.16	0.016299	0.017196	0.018142	0.019140	0.020193	6.33	7.05
Alliance One Intl, Inc.	018772AM5	07/02/09	07/15/16	95.177	10.000	11.0023	13.16	0.016299	0.017196	0.018142	0.019140	0.020193	6.33	7.05
Alliance One Intl, Inc.	018772AN3	07/02/09	07/15/16	95.177	10.000	11.0023	13.16	0.016299	0.017196	0.018142	0.019140	0.020193	6.33	7.05
Alliant Techsystems Inc.	018804AJ3	08/13/04	08/15/24	100.000	VARIES	6.9757		0.261874	0.268101	0.274546	0.281215	0.288117	97.12	101.88
Alliant Techsystems Inc.	018804AK0	08/13/04	08/15/24	100.000	VARIES	6.9757		0.261874	0.268101	0.274546	0.281215	0.288117	97.12	101.88
Alza Corporation	022615AC2	07/14/94	07/14/14	35.471	0.000	5.2499	522.15	0.124835	0.128112	0.131475	0.134926	0.138468	46.64	49.12
American Medical Systems	02744MAA6	06/27/06	07/01/36	100.000	VARIES	9.1005		0.355271	0.366917	0.379093	0.391823		129.99	138.76
American Medical Systems	02744MAB4	09/21/09	09/15/41	103.658	VARIES	14.0090		0.493440	0.520220	0.548877	0.579540	0.612351	188.34	209.84
American Renal Holdings	029227AA3	03/04/11	03/01/16	98.000	10.500	N/A		0.284816	0.284768	0.284719	0.285446	0.286210	102.51	102.81
American Renal Holdings	029228AA1	03/04/11	03/01/16	98.000	10.500	N/A		0.284816	0.284768	0.284719	0.285446	0.286210	102.51	102.81
American Renal Holdings	029228AB9	03/04/11	03/01/16	98.000	10.500	N/A		0.284816	0.284768	0.284719	0.285446	0.286210	102.51	102.81
Amgen Inc.	031162AC4	03/01/02	03/01/32*	71.423	VARIES	N/A		0.120828					7.25*	
Amgen Inc.	031162AD2	03/01/02	03/01/32*	71.423	VARIES	N/A		0.120828					7.25*	
Amgen Inc.	031162AE0	03/01/02	03/01/32*	71.423	VARIES	N/A		0.120828					7.25*	
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4729		0.120831	0.123533	0.126296	0.129120	0.132008	44.64	46.66

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SECTION I-B

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Amgen Inc.	031162AL4	03/01/05	03/01/32*	72.947	VARIES	4.4729		0.120831					7.25*	
Anixter, Inc.	035287AC5	03/11/09	03/15/14	92.625	10.000	12.0007	36.01	0.041529	0.044020	0.046662	0.049462	0.052430	15.94	17.91
Anoka CNTY HSG & REDEV	03622CAA3	12/15/10	05/01/17	97.561	8.000	8.5032	3.17	0.008842	0.009218	0.009610	0.010018	0.010444	3.30	3.58
Anoka City, MN	03633CAA0	11/30/11	11/01/16	97.000	6.750	7.4901	.44	0.014317	0.014767	0.015320	0.015894	0.016489	5.30	5.69
Anoka City, MN	03633CAB8	11/30/11	11/01/15	97.000	6.500	7.3954	.58	0.018710	0.019290	0.020004	0.020744	0.021511	6.92	7.42
Apria Healthcare Group	037933AA6	08/20/03	09/01/33	100.000	VARIES	8.6241		0.380157	0.392086	0.404529	0.417509	0.430959	141.93	151.14
Apria Healthcare Group	037933AB4	08/20/03	09/01/33	100.000	VARIES	8.6241		0.380157	0.392086	0.404529	0.417509	0.430959	141.93	151.14
Apria Healthcare Group	037933AD0	05/27/09	11/01/14	97.050	11.250	12.0051	11.82	0.014785	0.015672	0.016613	0.017610	0.018667	5.59	6.28
Apria Healthcare Group	037933AE8	05/27/09	11/01/14	97.050	11.250	12.0051	11.82	0.014785	0.015672	0.016613	0.017610	0.018667	5.59	6.28
Ardagh MP Holdings Inc.	03968XAA9	01/26/12	10/15/20	96.356	9.125	9.7549		0.007624	0.007788	0.008167	0.008566	0.008984	2.62	3.07
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025178	0.025176	0.025174	0.025172	0.025170	9.06	9.06
Republic of Argentina	040114GA2	06/15/00	06/15/15	91.700	11.750	13.0226	48.48	0.022732	0.024213	0.025789	0.027468	0.029257	8.50	9.64
Republic of Argentina	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8669	15.29	0.006800	0.007238	0.007703	0.008199	0.008726	2.67	3.03
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.667586	0.672157	0.680789	0.682349	0.691805	245.34	248.92
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	12.000	N/A		0.594895	0.595450	0.599320	0.596683	0.600649	217.89	218.29
Armstrong Cnty Ind Dev	04233KAB2	07/29/99	08/20/34	6.955	0.000	7.7498	109.34	0.037454	0.038905	0.040413	0.041979	0.043606	14.13	15.25
Ashland Inc.	044209AC8	05/27/09	06/01/17	96.577	9.125	9.7504	8.39	0.010292	0.010794	0.011320	0.011872	0.012451	3.83	4.21
Ashland Inc.	044209AD6	05/27/09	06/01/17	96.577	9.125	9.7504	8.39	0.010292	0.010794	0.011320	0.011872	0.012451	3.83	4.21
Azusa Calif Redev Agy	05502MAB9	06/16/92	12/01/12	16.502	0.000	9.0030	757.55	0.229003	0.239311				77.43	
BNP Paribas	05567LA31	09/30/09	03/30/15	100.000	0.000	3.2105		0.095049	0.096574	0.098125	0.099700	0.101300	34.77	35.90
BNP Paribas	05567LB55	10/30/09	04/29/15	100.000	0.000	3.2308		0.095677	0.097223	0.098793	0.100389	0.102011	34.92	36.05
BNP Paribas	05567LD53	03/03/10	03/03/15	100.000	0.000	3.0717		0.089319	0.090691	0.092084	0.093498	0.094934	32.73	33.74
BNP Paribas	05567LE52	02/01/10	07/31/15	100.000	0.000	3.0492		0.086702	0.088991	0.089366	0.092232	0.092111	32.56	33.56
BNP Paribas	05567LH67	04/30/10	10/30/15	100.000	0.000	0.3103		0.008660	0.008673	0.008687	0.008700	0.008714	3.12	3.13
BNP Paribas	05567LYH4	03/31/09	03/31/14	100.000	0.000	2.9595		0.088475	0.089784	0.091113	0.092461	0.093829	32.33	33.29
BNP Paribas	05567LYQ4	04/30/09	04/30/15	100.000	0.000	2.9447		0.088001	0.089297	0.090611	0.091946	0.093299	32.07	33.02
BNP Paribas	05567LZA8	05/27/09	05/27/14	100.000	0.000	3.6129		0.109757	0.111739	0.113758	0.115813	0.117905	40.01	41.46
BNP Paribas	05567LZQ3	08/31/09	08/29/14	100.000	0.000	3.1719		0.091779	0.094259	0.095231	0.097272	0.098275	34.47	35.51
Ball Corporation	058498AM8	08/20/09	09/01/16	97.975	7.125	7.5008	5.68	0.007225	0.007495	0.007777	0.008068	0.008371	2.72	2.92
Ball Corporation	058498AN6	08/20/09	09/01/19	97.414	7.375	7.7505	4.46	0.005678	0.005898	0.006127	0.006364	0.006611	2.14	2.31
Banco Macro S.A.	05963GAA6	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833	0.270833	0.270833	0.270833	97.50	97.50
Banco Macro S.A.	05963GAB4	12/18/06	12/18/16	100.000	9.750	9.7499		0.270833	0.270833	0.270833	0.270833	0.270833	97.50	97.50
Bank of America Corp.	06048UAC8	05/28/08	05/28/14	100.000	0.000	4.8120		0.157874	0.161673	0.165562	0.169546	0.173625	57.77	60.59
Bank of America Corp.	06048UAD6	05/30/08	05/30/14	100.000	0.000	4.9682		0.163868	0.167939	0.172111	0.176386	0.180768	59.98	63.00
Bank of America Corp.	06048UAE4	05/30/08	05/30/14	100.000	0.000	4.8414		0.158997	0.162846	0.166788	0.170825	0.174960	58.17	61.02
Bank of America Corp.	06048UAH7	05/30/08	05/30/12	100.000	0.000	4.5482		0.147879					22.03	
Bank of America Corp.	06048UAK0	06/27/08	06/27/12	100.000	0.000	4.9877		0.164621					28.97	
Bank of America Corp.	06048UAN4	06/27/08	06/28/13	100.000	0.000	5.1535		0.171084	0.175493	0.180015			62.41	31.86
Bank of America Corp.	06048UAP9	06/27/08	06/28/13	100.000	0.000	5.1535		0.171084	0.175493	0.180015			62.41	31.86
Bank of America Corp.	06048UAX2	07/25/08	07/25/13	100.000	0.000	5.2510		0.170404	0.174878	0.179470	0.184182		63.56	37.46
Bank of America Corp.	06048UAY0	07/25/08	07/25/12	100.000	0.000	5.0268		0.162061	0.166134				33.79	

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Bank of America Corp.	06048UBB9	08/29/08	08/29/13	100.000	0.000	5.2705		0.167413	0.173713	0.177317	0.182989		63.66	43.59
Bank of America Corp.	06048UBC7	08/29/08	08/30/13	100.000	0.000	5.2706		0.168354	0.172791	0.178319	0.182018		63.67	43.65
Bank of America Corp.	06048UBF0	07/29/08	07/29/13	100.000	0.000	5.3290		0.173328	0.177946	0.182688	0.187556		64.65	38.88
Bank of America Corp.	06048UBJ2	08/28/08	08/28/12	100.000	0.000	4.9000		0.157389	0.161245				38.00	
Bank of America Corp.	06048UBP8	09/26/08	09/27/13	100.000	0.000	5.6306		0.184787	0.189989	0.195338	0.200837		68.45	52.95
Bank of America Corp.	06048UBQ6	09/26/08	09/27/13	100.000	0.000	5.6306		0.184787	0.189989	0.195338	0.200837		68.45	52.95
Bank of America Corp.	06048UBR4	09/26/08	09/27/13	100.000	0.000	5.5918		0.183306	0.188431	0.193699	0.199115		67.89	52.50
Bank of America Corp.	06048UBV5	10/21/08	10/21/13	100.000	0.000	5.5528		0.181793	0.186840	0.192028	0.197359		67.07	56.65
Bank of America Corp.	06048UBW3	10/30/08	10/30/13	100.000	0.000	5.1828		0.167855	0.172205	0.176668	0.181246		61.75	53.65
Bank of America Corp.	06048UCC6	10/31/08	10/31/13	100.000	0.000	5.3679		0.174794	0.179485	0.184303	0.189250		64.35	56.00
Bank of America Corp.	06048UCD4	10/22/08	10/22/13	100.000	0.000	5.5042		0.179944	0.184896	0.189985	0.195213		66.36	56.23
Bank of America Corp.	06048UCE2	11/28/08	11/29/13	100.000	0.000	4.6361		0.147785	0.151211	0.154716	0.158302		54.04	51.39
Bank of America Corp.	06048UCF9	11/28/08	11/29/13	100.000	0.000	4.4602		0.141443	0.144597	0.147822	0.151118		51.69	49.08
Bank of America Corp.	06048UCL6	12/26/08	12/26/13	100.000	0.000	3.6761		0.113907	0.116001	0.118133	0.120304		41.40	42.33
Bank of America Corp.	06048UCM4	12/26/08	12/26/13	100.000	0.000	3.7743		0.117290	0.119504	0.121759	0.124057		42.65	43.64
Bank of America Corp.	06048UCT9	01/30/09	01/30/15	100.000	0.000	4.1274		0.126979	0.129600	0.132274	0.135004	0.137790	46.98	48.94
Bank of America Corp.	06048UCU6	01/30/09	01/30/15	100.000	0.000	4.0392		0.123997	0.126502	0.129056	0.131663	0.134322	45.85	47.72
Bank of America Corp.	06048WAF7	08/13/09	08/13/19*	100.000	VARIES	6.4099		0.170459	0.170829				37.91*	
Bank of America Corp.	06048WAG5	09/25/09	09/25/19*	100.000	VARIES	5.6410		0.150380	0.150698				39.76*	
Bank of America Corp.	06048WAH3	09/28/09	09/27/27	100.000	VARIES	5.4085		0.151389	0.151697	0.152013	0.151587	0.151149	54.61	54.57
Bank of America Corp.	06048WAJ9	10/21/09	10/21/14	100.000	1.000	4.6199		0.137951	0.140495	0.143099	0.145763	0.148489	50.48	52.37
Bank of America Corp.	06048WAL4	11/23/09	11/23/29*	100.000	VARIES	5.3008		0.135912	0.136104				43.80*	
Bank of America Corp.	06048WAN0	01/13/10	01/13/25	100.000	VARIES	5.4890		0.144161	0.144372	0.144590	0.144813	0.145043	52.01	52.17
Bank of America Corp.	06048WAU4	02/22/10	02/22/17	100.000	VARIES	4.7710		0.133017	0.133831	0.134240	0.134658	0.134697	48.19	48.46
Bank of America Corp.	06048WAZ3	02/26/10	02/26/30	100.000	VARIES	5.3809		0.134227	0.128870	0.129216	0.129572	0.129937	46.73	46.67
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIES	5.5724		0.155061	0.156030	0.156544	0.157073	0.157318	56.15	56.53
Bank of America Corp.	06048WBG4	04/01/10	04/01/15	100.000	0.500	4.3270		0.127247	0.129699	0.132205	0.134765	0.137380	46.70	48.52
Bank of America Corp.	06048WBK5	04/08/10	04/08/30	100.000	VARIES	5.4991		0.137445	0.132059	0.132403	0.132756	0.133119	48.09	47.79
Bank of America Corp.	06048WBN9	04/13/10	04/13/17	100.000	VARIES	5.0917		0.143658	0.144330	0.144615	0.144908	0.144875	51.91	52.13
Bank of America Corp.	06048WBP4	04/28/10	04/28/15	100.000	0.500	4.1699		0.122344	0.124605	0.126914	0.129270	0.131676	44.74	46.41
Bank of America Corp.	06048WBQ2	05/03/10	05/03/17	100.000	5.020	5.0199		0.139444	0.139444	0.139444	0.139444	0.139444	50.20	50.20
Bank of America Corp.	06048WBS8	05/13/10	05/13/30	100.000	VARIES	5.1306		0.125260	0.119210	0.119611	0.120023	0.120446	43.73	43.17
Bank of America Corp.	06048WBT6	05/03/10	05/03/17	100.000	VARIES	4.8505		0.136364	0.136842	0.137050	0.137262	0.137191	49.22	49.38
Bank of America Corp.	06048WBYS	06/07/10	06/07/22	100.000	VARIES	4.6906		0.123544	0.123797	0.124055	0.124320	0.124590	44.53	44.72
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIES	5.5513		0.136493	0.130258	0.130654	0.131061	0.131479	47.82	47.14
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIES	5.2405		0.145501	0.146577	0.147034	0.147503	0.147699	52.62	53.04
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIES	5.5091		0.138533	0.138764	0.139001	0.139244	0.139494	49.92	50.09
Bank of America Corp.	06048WCL2	07/01/10	07/01/22	100.000	VARIES	5.4618		0.144974	0.145216	0.145465	0.145720		52.23	52.41
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIES	5.5309		0.153936	0.154993	0.155430	0.155879	0.156070	55.61	56.04
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIES	5.8002		0.147715	0.147913	0.148117	0.148326	0.148542	53.28	53.43
Bank of America Corp.	06048WCU2	06/28/10	06/28/30	100.000	VARIES	5.8695		0.153049	0.153202	0.153359	0.153522	0.153689	55.13	55.24

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Bank of America Corp.	06048WCY4	08/12/10	08/12/30	100.000	VARIES	5.3993		0.136907	0.137109	0.137316	0.137528	0.137746	49.38	49.53
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIES	2.4229		0.008195	0.007800	0.007399	0.007489	0.007580	2.77	2.70
Bank of America Corp.	06048WDJ6	08/18/10	08/18/17	100.000	VARIES	2.2826		0.006851	0.006929	0.007008	0.007088	0.007169	2.50	2.56
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIES	2.3834		0.008473	0.008071	0.007664	0.007755	0.007847	2.88	2.80
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIES	2.5928		0.013944	0.013225	0.012496	0.012658	0.012822	4.72	4.57
Bank of America Corp.	06048WDQ0	10/01/10	10/01/20	100.000	5.052	5.0519		0.140333	0.140333	0.140333	0.140333	0.140333	50.52	50.52
Bank of America Corp.	06048WDS6	09/08/10	09/08/15	100.000	VARIES	1.8483		0.008336	0.008221	0.008104	0.008179	0.008255	2.95	2.95
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIES	5.3198		0.136274	0.136453	0.136636	0.136825	0.137018	49.13	49.26
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIES	2.4733		0.014776	0.014048	0.013311	0.013476	0.013643	5.02	4.86
Bank of America Corp.	06048WDW7	09/28/10	09/28/20	100.000	VARIES	2.6604		0.016028	0.015554	0.015073	0.014586	0.014093	5.60	5.25
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIES	2.4632		0.009431	0.009547	0.009665	0.009784	0.009904	3.44	3.52
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIES	2.6493		0.015341	0.014533	0.013713	0.013895	0.014079	5.23	5.00
Bank of America Corp.	06048WEC0	09/28/10	09/28/15	100.000	VARIES	1.9786		0.012547	0.012671	0.012796	0.012923	0.013051	4.56	4.65
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIES	5.2016		0.137448	0.133798	0.130053	0.130300	0.130554	48.26	46.90
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIES	5.6998		0.151424	0.147823	0.144120	0.144351	0.144589	53.56	51.94
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIES	2.5529		0.014284	0.013877	0.013466	0.013049	0.012627	5.03	4.74
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIES	2.4291		0.019512	0.018569	0.017613	0.017827	0.018044	6.77	6.40
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIES	1.9846		0.009912	0.009520	0.009124	0.009214	0.009306	3.47	3.31
Bank of America Corp.	06048WER7	12/03/10	12/03/15	100.000	VARIES	1.8507		0.007762	0.007833	0.007906	0.007979	0.008053	2.81	2.86
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIES	2.5893		0.010761	0.010451	0.010136	0.009818	0.009496	3.80	3.57
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIES	5.9911		0.157960	0.153538	0.148985	0.149260	0.149544	55.93	53.69
Bank of America Corp.	06048WEX4	12/10/10	12/10/20	100.000	VARIES	2.5961		0.010676	0.010367	0.010055	0.009738	0.009418	3.77	3.55
Bank of America Corp.	06048WEY2	01/13/11	01/13/31	100.000	VARIES	5.1716		0.139472	0.135177	0.135311	0.135448	0.135589	48.74	48.78
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIES	5.4019		0.149605	0.149144	0.149184	0.149225	0.149267	53.70	53.73
Bank of America Corp.	06048WFC9	01/31/11	01/31/17	100.000	0.000	4.4000		0.124912	0.127660	0.130469	0.133339	0.136273	46.30	48.36
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIES	5.5089		0.152649	0.152263	0.152297	0.152331	0.152366	54.84	54.84
Bank of America Corp.	06048WFG0	02/24/11	02/24/31	100.000	VARIES	5.9293		0.161351	0.157899	0.157998	0.158100	0.158205	57.04	56.92
Bank of America Corp.	06048WFG4	03/04/11	03/04/31	100.000	VARIES	5.6398		0.152465	0.148148	0.148276	0.148408	0.148543	53.62	53.43
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIES	5.2649		0.145711	0.145160	0.145208	0.145257	0.145308	52.29	52.30
Bank of America Corp.	06048WFL9	02/17/11	02/17/21*	100.000	5.250	5.2499		0.145833	0.145833				24.50*	
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIES	5.0284		0.140397	0.141134	0.141888	0.142662	0.142508	50.84	51.29
Bank of America Corp.	06048WFR6	03/30/11	03/30/21*	100.000	VARIES	4.5800		0.123777					11.02*	
Bank of America Corp.	06048WFS4	04/08/11	04/08/26	100.000	VARIES	5.2991		0.147418	0.147644	0.147876	0.148115	0.148090	53.15	53.30
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIES	5.2101		0.145061	0.145402	0.145753	0.146113	0.146042	52.35	52.56
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIES	N/A		0.010197	0.009753	0.009304	0.008849	0.008951	3.51	3.24
Bank of America Corp.	06048WFW5	04/12/11	04/12/21	100.000	VARIES	5.3401		0.148589	0.148848	0.149113	0.149386	0.149333	53.58	53.75
Bank of America Corp.	06048WFX3	04/12/11	04/12/21*	100.000	VARIES	4.8603		0.132215					13.35*	
Bank of America Corp.	06048WFY1	04/12/11	04/12/31	100.000	VARIES	5.7107		0.152849	0.146903	0.147077	0.147257	0.147442	53.50	53.01
Bank of America Corp.	06048WFZ8	04/12/11	04/12/26*	100.000	VARIES	5.4304		0.147777	0.144625				40.96*	
Bank of America Corp.	06048WGC8	05/27/11	05/27/31	100.000	VARIES	5.1374		0.137811	0.132789	0.132946	0.133107	0.133273	48.54	47.90
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIES	2.2369		0.061590	0.061037	0.060478	0.059913	0.060041	22.05	21.66

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIES	4.8973		0.135969	0.135897	0.135824	0.135832	0.135840	48.93	48.90
Bank of America Corp.	06048WGG9	06/27/11	06/27/31	100.000	VARIES	5.5241		0.148481	0.143375	0.143528	0.143686	0.143847	52.51	51.70
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIES	5.1061		0.141838	0.141913	0.141990	0.141983	0.141976	51.10	51.11
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIES	2.3482		0.016038	0.015329	0.014612	0.013887	0.014050	5.64	5.13
Bank of America Corp.	06048WQ7	07/14/11	07/14/31	100.000	VARIES	5.5581		0.154394	0.149421	0.144310	0.144463	0.144620	53.00	52.03
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIES	5.1475		0.142987	0.142735	0.142476	0.142211	0.142239	51.34	51.20
Bank of America Corp.	06048WGS3	07/14/11	07/14/31*	100.000	VARIES	5.5558		0.154330	0.153215	0.152070			29.89*	
Bank of America Corp.	06048WGU8	07/14/11	07/14/26	100.000	VARIES	5.3899		0.149722	0.146271	0.142727	0.142898	0.143073	52.11	51.47
Bank of America Corp.	06048WGZ7	08/15/11	08/15/31	100.000	VARIES	5.2773		0.146592	0.141664	0.136607	0.136763	0.136923	50.53	49.25
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIES	4.7456		0.131824	0.131657	0.131485	0.131309	0.131328	47.38	47.28
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIES	5.0293		0.139704	0.134485	0.129136	0.129305	0.129479	48.03	46.56
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIES	5.3141		0.147616	0.141943	0.136119	0.136298	0.136482	51.07	49.07
Bank of America Corp.	06048WHT0	10/13/11	10/13/31*	100.000	VARIES	4.6986		0.130519	0.125102				35.83*	
Bank of America Corp.	06048WJA9	11/04/11	11/04/31	100.000	VARIES	5.9879		0.166333	0.161333	0.156183	0.156330	0.156481	58.40	56.27
Bank of America Corp.	06048WJB7	11/02/11	11/02/15	100.000	VARIES	5.3627		0.148964	0.149235	0.149512	0.149427	0.149339	53.71	53.80
Bank of America Corp.	06048WJH4	11/21/11	11/21/31*	100.000	VARIES	5.0461		0.140171	0.135297				43.98*	
Bank of America Corp.	06048WJL5	11/08/11	11/08/13	100.000	VARIES	3.1041		0.011783	0.011966	0.011906	0.011845		4.28	3.64
Bank of America Corp.	06048WKB5	01/13/12	01/13/14	100.000	0.000	4.4917		0.124772	0.127574	0.127574	0.130440	0.133369	43.89	47.42
Bank of America Corp.	06048WKE9	02/15/12	02/15/32	100.000	VARIES	5.9033			0.163982	0.161443	0.158829	0.156958	51.47	57.04
Bank of America Corp.	06048WKG4	01/31/12	01/31/32	100.000	VARIES	5.8092			0.161369	0.157181	0.152871	0.152997	52.78	55.18
Bank of America Corp.	06048WKR0	02/23/12	02/23/32	100.000	VARIES	5.1903			0.144178	0.142873	0.141535	0.141577	44.24	51.03
Bank of America Corp.	06048WKU3	03/08/12	03/08/32	100.000	VARIES	5.6026			0.155629	0.152207	0.148689	0.148794	45.21	53.78
Bank of America Corp.	06048WKV1	03/12/12	03/12/28	100.000	VARIES	5.6078			0.155775	0.153912	0.151996	0.150806	44.82	54.72
Bank of America Corp.	06048WKW9	03/15/12	03/15/15	100.000	0.000	3.1634			0.087872	0.089262	0.090674	0.092108	25.28	32.69
Bank of America Corp.	06048WLF5	03/30/12	03/30/32	100.000	VARIES	5.3816			0.149490	0.147533	0.145523	0.145585	40.33	52.57
Bank of America Corp.	06048WLG3	03/27/12	03/27/29	100.000	VARIES	5.5079			0.152999	0.151092	0.149133	0.147886	41.74	53.74
Bank of America Corp.	06048WLM0	04/16/12	04/16/15	100.000	0.000	3.0060			0.083502	0.084758	0.086031	0.087325	21.39	30.93
Bank of America Corp.	06048WLN8	04/16/12	04/16/32	100.000	VARIES	5.1652			0.143479	0.140011	0.136453	0.136564	36.33	49.50
Bank of America Corp.	06048WLP3	04/27/12	04/27/16	100.000	VARIES	2.7773			0.022427	0.021542	0.020646	0.020932	5.42	7.55
Bank of America Corp.	06048WLQ1	04/16/12	04/16/30	100.000	VARIES	5.4873			0.152427	0.148797	0.145068	0.145202	38.60	52.63
Bank of America Corp.	06048WLU2	04/30/12	04/30/28	100.000	VARIES	5.6078			0.155775	0.153912	0.151996	0.150806	37.43	54.87
Bank of America Corp.	06048WLX6	05/04/12	05/04/32	100.000	VARIES	5.6985			0.158294	0.153900	0.149381	0.149515	37.27	54.34
Bank of America Corp.	06048WLY4	05/03/12	05/03/16	100.000	VARIES	2.6957			0.020160	0.019387	0.018604	0.018855	4.75	6.81
Bank of America Corp.	06048WME7	05/18/12	05/18/16	100.000	VARIES	2.4625			0.013683	0.013201	0.012714	0.012871	3.03	4.65
Bank of America Corp.	06048WMF4	05/17/12	05/17/17	100.000	VARIES	2.0467			0.016022	0.015399	0.014769	0.014920	3.56	5.41
Bank of America Corp.	06048WMH0	05/29/12	05/28/27	100.000	4.873	4.8729			0.132419	0.134613	0.132419	0.134613	28.81	48.73
Bank of America Corp.	06048WML1	06/08/12	06/08/27	100.000	5.159	5.1589			0.143306	0.143306	0.143306	0.143306	29.09	51.59
Bank of America Corp.	06048WMN7	06/15/12	06/15/16	100.000	VARIES	3.0325			0.022654	0.021684	0.020699	0.021012	4.42	7.62
Bank of America Corp.	06048WMT4	06/28/12	06/28/16	100.000	VARIES	2.6529			0.022025	0.021193	0.020351	0.020621	4.03	7.48
Bank of America Corp.	06048WMV9	07/13/12	07/13/27	100.000	4.516	4.5159				0.125444	0.125444	0.125444	21.07	45.16
Bank of America Corp.	06048WMW7	08/07/12	08/07/32	100.000	VARIES	N/A				0.117305	0.117436	0.117569	16.89	42.29

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Bank of America Corp.	06048WNA4	08/22/12	08/22/19	100.000	VARIES	2.0565				0.010433	0.010183	0.009931	1.35	3.65
Bank of America Corp.	06048WNB2	08/22/12	08/22/18	100.000	0.000	3.2065				0.089070	0.090498	0.091948	11.49	32.69
Bank of America Corp.	06048WNE6	09/26/12	09/26/27	100.000	4.438	4.4379				0.123278	0.123278	0.123278	11.71	44.38
Bank of America Corp.	06048WNF3	10/12/12	10/12/27	100.000	4.130	4.1299				0.114722	0.114722	0.114722	9.06	41.30
Bank of America Corp.	06048WNH9	11/09/12	11/09/22	100.000	VARIES	1.6065				0.009822	0.009530	0.009236	.51	3.45
Bank of America Corp.	06050MGP6	02/23/07	02/23/12	100.000	0.000	5.2024		0.182085					9.47	
Bank of America Corp.	06050MGQ4	01/26/07	01/27/12	100.000	0.000	5.1926		0.181691					4.72	
Bank of America Corp.	06050MGV3	02/23/07	02/24/12	100.000	0.000	5.1048		0.177933					9.43	
Bank of America Corp.	06050MGZ4	03/29/07	03/29/12	100.000	2.000	5.0300		0.160808					14.15	
Bank of America Corp.	06050MHB6	03/30/07	03/30/12	100.000	0.000	4.9829		0.172732					15.37	
Bank of America Corp.	06050MHD2	04/27/07	04/30/12	100.000	0.000	4.9782		0.172607					20.54	
Bank of America Corp.	06050MHF7	05/25/07	02/27/12	100.000	0.000	5.2687		0.182623					10.23	
Bank of America Corp.	06050MHL4	06/29/07	06/29/12	100.000	2.650	5.5699		0.177468					31.59	
Bank of America Corp.	06050MHV2	09/28/07	03/28/13	100.000	0.000	5.2121		0.177868	0.182504	0.187260			65.74	16.29
Bank of America Corp.	06050MHY6	11/30/07	11/30/12	100.000	1.250	4.9200		0.158548	0.161594				52.71	
Bank of America Corp.	06050MJE8	12/26/07	12/27/12	100.000	0.000	4.8121		0.161695	0.165585				58.26	
Bank of America Corp.	06050MJJ7	12/28/07	12/28/12	100.000	0.000	4.8609		0.163627	0.167604				59.13	
Bank of America Corp.	06050MJN8	02/29/08	02/28/13	100.000	0.000	4.2547		0.135445	0.136823	0.142049			50.64	8.24
Bank of America Corp.	06050MJP3	02/29/08	03/04/13	100.000	0.000	4.1447		0.131508	0.132774	0.137772			49.11	8.54
Bank of America Corp.	06050MJR9	02/29/08	02/28/13	100.000	0.000	4.3135		0.137595	0.139035	0.144388			51.46	8.37
Bank of America Corp.	06050MJS7	02/28/08	08/28/13	100.000	0.000	4.4798		0.145315	0.148570	0.151898	0.155300		53.71	36.61
Bank of America Corp.	06050MJU2	03/28/08	03/28/14	100.000	0.000	4.2156		0.135509	0.138366	0.141282	0.144260	0.147301	49.83	51.96
Bank of America Corp.	06050MJX6	03/28/08	03/28/14	100.000	0.000	4.1175		0.131914	0.134630	0.137401	0.140230	0.143117	48.49	50.51
Bank of America Corp.	06050MJY4	03/28/08	03/28/14	100.000	0.000	4.1175		0.131914	0.134630	0.137401	0.140230	0.143117	48.49	50.51
Bank of America Corp.	06050MKB2	04/25/08	04/25/14	100.000	0.000	4.4504		0.144215	0.147425	0.150705	0.154059	0.157487	52.92	55.31
Bank of America Corp.	06050MKC0	04/25/08	04/25/14	100.000	0.000	4.4113		0.142755	0.145904	0.149122	0.152411	0.155772	52.38	54.71
Bank of America Corp.	06050MKF3	04/25/08	04/25/13	100.000	0.000	4.1763		0.134069	0.136868	0.139727			49.14	15.93
Bank of America Corp.	06050R122	04/01/11	03/29/16	100.000	0.000	3.4400		0.097181	0.098853	0.100553	0.102282	0.104042	35.60	36.83
Bank of America Corp.	06050R155	04/01/11	04/01/14	100.000	0.000	2.2100		0.062068	0.062754	0.063448	0.064149	0.064858	22.59	23.09
Bank of America Corp.	06050R197	04/01/11	03/29/16	100.000	0.000	3.4499		0.097467	0.099149	0.100859	0.102599	0.104368	35.70	36.95
Bank of America Corp.	06050R205	04/01/11	04/04/17	100.000	3.958	3.9579		0.109944	0.109944	0.109944	0.109944	0.109944	39.58	39.58
Bank of America Corp.	06050R296	05/05/11	04/29/16	100.000	0.000	3.4948		0.098718	0.100443	0.102198	0.103984	0.105801	36.06	37.34
Bank of America Corp.	06050R403	05/05/11	05/05/17	100.000	3.979	3.9789		0.110528	0.110528	0.110528	0.110528	0.110528	39.79	39.79
Bank of America Corp.	06050R429	05/05/11	04/29/14	100.000	0.000	2.0863		0.058539	0.059150	0.059767	0.060390	0.061020	21.26	21.71
Bank of America Corp.	06050R544	06/03/11	05/27/16	100.000	0.000	3.0781		0.086777	0.088113	0.089469	0.090846	0.092244	31.57	32.55
Bank of America Corp.	06050R585	06/03/11	06/01/16	100.000	0.000	3.1878		0.089947	0.091380	0.092837	0.094317	0.095820	32.73	33.78
Bank of America Corp.	06050R619	05/16/11	05/16/14	100.000	0.000	1.8675		0.052360	0.052849	0.053342	0.053841	0.054343	18.98	19.34
Bank of America Corp.	06050R627	06/03/11	06/03/14	100.000	0.000	1.7681		0.049549	0.049987	0.050429	0.050875	0.051324	17.94	18.26
Bank of America Corp.	06050R718	07/06/11	06/24/16	100.000	0.000	3.3893		0.095638	0.097259	0.098907	0.100584	0.102288	34.74	35.93
Bank of America Corp.	06050R783	07/01/11	06/30/17	100.000	3.855	3.8549		0.105907	0.104755	0.106492	0.104755	0.106492	38.55	38.55
Bank of America Corp.	06050R833	07/06/11	06/28/16	100.000	0.000	3.4408		0.097150	0.098822	0.100522	0.102251	0.104010	35.29	36.51
Bank of America Corp.	06051N112	07/01/11	06/30/17	100.000	0.000	3.8314		0.107267	0.108133	0.112031	0.112316	0.116365	39.42	40.95
Bank of America Corp.	06051N153	08/04/11	07/28/17	100.000	0.000	3.7886		0.105241	0.107168	0.109198	0.111267	0.113375	38.84	40.32

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Bank of America Corp.	06051N179	08/04/11	08/01/16	100.000	0.000	3.3768		0.093802	0.095359	0.096969	0.098607	0.100272	34.52	35.70
Bank of America Corp.	06051N211	08/04/11	07/25/14	100.000	0.000	2.2505		0.062516	0.063184	0.063895	0.064614	0.065341	22.84	23.36
Bank of America Corp.	06051N286	07/14/11	07/14/15	100.000	3.046	3.0459		0.084611	0.084611	0.084611	0.084611	0.084611	30.46	30.46
Bank of America Corp.	06051N336	09/16/11	08/29/14	100.000	0.000	3.2883		0.089357	0.091679	0.092677	0.094718	0.095750	33.54	34.58
Bank of America Corp.	06051N351	09/16/11	09/16/15	100.000	3.922	3.9219		0.108944	0.108944	0.108944	0.108944	0.108944	39.22	39.22
Bank of America Corp.	06051N427	09/16/11	09/29/17	100.000	0.000	4.4513		0.123847	0.126604	0.129422	0.132302	0.135247	45.59	47.65
Bank of America Corp.	06051N443	09/16/11	09/01/16	100.000	0.000	4.1772		0.116034	0.118256	0.120726	0.123247	0.125821	42.74	44.53
Bank of America Corp.	06051N468	10/06/11	09/30/14	100.000	0.000	4.9274		0.134629	0.137837	0.142009	0.144713	0.149093	50.55	52.99
Bank of America Corp.	06051N518	10/06/11	09/29/17	100.000	0.000	5.1703		0.143621	0.147189	0.150994	0.154898	0.158902	53.02	55.79
Bank of America Corp.	06051N609	11/03/11	10/29/13	100.000	0.000	3.8828		0.107856	0.109903	0.112037	0.114212		39.46	33.78
Bank of America Corp.	06051N658	11/03/11	10/27/17	100.000	0.000	4.7610		0.132252	0.135295	0.138516	0.141813	0.145189	48.56	50.89
Bank of America Corp.	06051N732	11/03/11	10/31/14	100.000	0.000	4.0380		0.112167	0.114394	0.116703	0.119060	0.121463	41.06	42.73
Bank of America Corp.	06051N740	11/03/11	10/29/13	100.000	0.000	3.8828		0.107856	0.109903	0.112037	0.114212		39.46	33.78
Bank of America Corp.	06051N815	11/30/11	11/29/13	100.000	0.000	4.4100		0.122501	0.125187	0.127947	0.130768		44.76	42.47
Bank of America Corp.	06051N880	11/30/11	12/02/15	100.000	0.000	5.5599		0.154492	0.158787	0.163201	0.167738	0.172401	56.64	59.84
Bank of America Corp.	06051P117	11/30/11	11/29/13	100.000	0.000	4.9589		0.137748	0.141144	0.144644	0.148230		50.42	48.09
Bank of America Corp.	06051P273	01/11/12	12/23/16	100.000	0.000	5.0677		0.140772	0.143982	0.147631	0.151371	0.155207	49.90	53.88
Bank of America Corp.	06051P299	01/11/12	12/30/13	100.000	0.000	4.9590		0.137751	0.140958	0.144453	0.148035		48.80	52.50
Bank of America Corp.	06051P307	01/06/12	12/30/13	100.000	0.000	5.3595		0.148876	0.152733	0.156826	0.161028		53.55	57.06
Bank of America Corp.	06051P422	02/10/12	02/04/14	100.000	0.000	2.6217			0.072825	0.073748	0.074715	0.075694	23.51	27.01
Bank of America Corp.	06051P448	02/02/12	01/27/17	100.000	0.000	4.0038			0.111218	0.113383	0.115653	0.117968	36.92	41.93
Bank of America Corp.	06051P513	03/01/12	02/24/17	100.000	0.000	3.8487			0.106911	0.108888	0.110983	0.113119	32.32	40.11
Bank of America Corp.	06051P521	03/01/12	02/23/17	100.000	0.000	3.8617			0.107271	0.109251	0.111360	0.113510	32.43	40.26
Bank of America Corp.	06051P596	03/01/12	03/04/14	100.000	0.000	2.7663		0.076844	0.076862	0.077925	0.079003	0.080096	23.18	28.50
Bank of America Corp.	06051P703	04/05/12	03/27/15	100.000	0.000	2.9889			0.083026	0.084211	0.085470	0.086747	22.20	30.78
Bank of America Corp.	06051P760	04/05/12	04/02/18	100.000	0.000	3.7915			0.105321	0.107284	0.109318	0.111391	28.19	39.35
Bank of America Corp.	06051P885	05/03/12	04/24/15	100.000	0.000	3.1298			0.086940	0.088232	0.089613	0.091015	20.78	32.20
Bank of America Corp.	06051R139	06/01/12	06/02/15	100.000	0.000	3.5585		0.098848	0.098859	0.100618	0.102408	0.104230	20.81	36.65
Bank of America Corp.	06051R154	06/01/12	05/29/15	100.000	0.000	3.5535			0.098710	0.100444	0.102229	0.104045	20.78	36.60
Bank of America Corp.	06051R345	07/06/12	06/29/18	100.000	0.000	3.5614			0.098930	0.100623	0.102415	0.104239	17.32	36.55
Bank of America Corp.	06051R477	07/06/12	06/30/14	100.000	0.000	2.8018			0.077829	0.078889	0.079995	0.081115	13.70	28.60
Bank of America Corp.	06051R527	08/02/12	07/27/18	100.000	0.000	3.0742				0.085395	0.086671	0.088004	12.72	31.37
Bank of America Corp.	06051R634	08/02/12	07/29/14	100.000	0.000	2.3285				0.064682	0.065423	0.066185	9.64	23.65
Bank of America Corp.	06051R758	05/03/12	05/01/15	100.000	0.000	3.1842			0.088451	0.089844	0.091274	0.092728	21.13	32.77
Bank of America Corp.	06051R774	05/03/12	04/27/18	100.000	0.000	3.9751			0.110422	0.112544	0.114781	0.117062	26.42	41.21
Bank of America Corp.	06051R881	06/01/12	05/25/18	100.000	0.000	4.1954			0.116540	0.118903	0.121397	0.123944	24.56	43.44
Bank of America Corp.	06052E111	09/03/09	08/29/14	100.000	0.000	5.0623		0.151929	0.157486	0.160590	0.165559	0.168822	57.70	60.55
Bank of America Corp.	06052E277	10/06/09	09/27/13	100.000	0.000	4.5996		0.139777	0.142992	0.146281	0.149645		51.51	39.52
Bank of America Corp.	06052E285	10/01/09	10/01/13	100.000	0.000	4.5899		0.139611	0.142815	0.146092	0.149445		51.42	40.05
Bank of America Corp.	06052E467	11/05/09	11/04/14	100.000	0.000	4.6099		0.140258	0.143491	0.146799	0.150182	0.153644	51.45	53.85
Bank of America Corp.	06052E475	11/04/09	10/31/14	100.000	0.000	4.6625		0.141949	0.145258	0.148645	0.152110	0.155656	52.11	54.56
Bank of America Corp.	06052E517	12/02/09	12/02/14	100.000	0.000	4.1500		0.125149	0.127746	0.130397	0.133103	0.135865	45.67	47.59
Bank of America Corp.	06052E525	02/04/10	01/30/15	100.000	0.000	4.0898		0.120667	0.123134	0.125652	0.128222	0.130844	44.64	46.48

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Bank of America Corp.	06052E566	12/02/09	12/02/14	100.000	0.000	4.1500		0.125149	0.127746	0.130397	0.133103	0.135865	45.67	47.59
Bank of America Corp.	06052E574	12/02/09	12/02/14	100.000	0.000	4.1500		0.125149	0.127746	0.130397	0.133103	0.135865	45.67	47.59
Bank of America Corp.	06052E707	12/30/09	01/14/15	100.000	0.000	4.5896		0.136714	0.139851	0.143061	0.146344	0.149702	50.84	53.20
Bank of America Corp.	06052E848	02/04/10	02/03/15	100.000	0.000	4.0998		0.121021	0.123502	0.126033	0.128617	0.131254	44.76	46.61
Bank of America Corp.	06052E889	02/04/10	01/31/12	100.000	0.000	1.8526		0.051744					1.55	
Bank of America Corp.	06052H130	02/04/10	02/16/12	100.000	0.000	1.8998		0.054327					2.44	
Bank of America Corp.	06052H148	03/04/10	02/27/15	100.000	0.000	3.8898		0.114395	0.116620	0.118888	0.121200	0.123558	42.14	43.79
Bank of America Corp.	06052H262	03/04/10	02/29/12	100.000	0.000	1.7672		0.049841					2.94	
Bank of America Corp.	06052H353	04/06/10	03/27/15	100.000	0.000	4.2597		0.125919	0.128601	0.131340	0.134137	0.136994	46.32	48.32
Bank of America Corp.	06052H411	04/06/10	03/31/15	100.000	0.000	4.3022		0.127298	0.130036	0.132834	0.135691	0.138610	46.82	48.86
Bank of America Corp.	06052H486	04/05/10	03/30/12	100.000	0.000	1.9301		0.055169					4.91	
Bank of America Corp.	06052H551	05/06/10	04/28/15	100.000	0.000	4.0498		0.119364	0.121781	0.124247	0.126763	0.129330	43.71	45.50
Bank of America Corp.	06052H585	05/07/10	05/01/12	100.000	0.000	1.8799		0.053690					6.44	
Bank of America Corp.	06052H635	05/06/10	04/24/15	100.000	0.000	4.0496		0.119306	0.121722	0.124186	0.126701	0.129266	43.71	45.50
Bank of America Corp.	06052H676	05/06/10	04/24/15	100.000	0.000	4.1197		0.121493	0.123995	0.126550	0.129156	0.131817	44.53	46.38
Bank of America Corp.	06052H759	06/04/10	06/02/15	100.000	0.000	4.2100		0.124458	0.127078	0.129753	0.132484	0.135273	45.43	47.36
Bank of America Corp.	06052H783	06/04/10	05/30/12	100.000	0.000	1.7400		0.049599					7.39	
Bank of America Corp.	06052H809	05/12/10	05/30/12	100.000	0.000	1.7700		0.050529					7.53	
Bank of America Corp.	06052H825	06/04/10	05/29/15	100.000	0.000	4.1399		0.122219	0.124749	0.127331	0.129967	0.132657	44.62	46.48
Bank of America Corp.	06052H874	05/11/10	05/10/13	100.000	0.000	2.6499		0.076569	0.077583	0.078611			27.85	10.14
Bank of America Corp.	06052K174	07/02/10	06/26/15	100.000	0.000	4.2398		0.125337	0.127994	0.130708	0.133479	0.136308	45.63	47.58
Bank of America Corp.	06052K182	07/02/10	06/29/12	100.000	0.000	1.7498		0.049888					8.88	
Bank of America Corp.	06052K216	06/30/10	07/02/13	100.000	0.000	2.6998		0.077045	0.078085	0.079139	0.080207		28.30	14.52
Bank of America Corp.	06052K240	07/02/10	06/30/15	100.000	0.000	4.2198		0.123397	0.124631	0.129370	0.129946	0.134887	45.40	47.33
Bank of America Corp.	06052K257	07/02/10	06/30/15	100.000	0.000	4.2375		0.125336	0.127992	0.130704	0.133473	0.136301	45.60	47.56
Bank of America Corp.	06052K307	06/10/10	06/27/14	100.000	0.000	3.6995		0.108765	0.110777	0.112826	0.114913	0.117039	39.53	41.01
Bank of America Corp.	06052K406	08/05/10	07/27/12	100.000	0.000	1.6601		0.046866	0.047255				9.72	
Bank of America Corp.	06052K448	08/09/10	07/31/15	100.000	0.000	3.8416		0.108342	0.111636	0.112544	0.116607	0.116909	40.90	42.49
Bank of America Corp.	06052K463	08/05/10	08/03/15	100.000	0.000	3.8498		0.111075	0.113213	0.115392	0.117613	0.119877	41.01	42.60
Bank of America Corp.	06052K513	09/02/10	09/01/15	100.000	0.000	3.5799		0.103025	0.104869	0.106747	0.108657	0.110602	37.87	39.24
Bank of America Corp.	06052K539	09/02/10	08/31/12	100.000	0.000	1.6721		0.046705	0.046584				11.33	
Bank of America Corp.	06052K612	08/17/10	08/19/15	100.000	0.000	3.6100		0.103952	0.105828	0.107738	0.109683	0.111663	38.26	39.65
Bank of America Corp.	06052K679	10/01/10	10/01/15	100.000	0.000	3.5499		0.102143	0.103956	0.105801	0.107679	0.109590	37.43	38.77
Bank of America Corp.	06052K703	10/01/10	09/30/16	100.000	4.040	4.0399		0.110383	0.110383	0.110989	0.110383	0.110989	40.46	40.40
Bank of America Corp.	06052K745	10/01/10	10/01/12	100.000	0.000	1.4599		0.041148	0.041448				11.16	
Bank of America Corp.	06052K760	10/04/10	09/30/20	100.000	VARIES	4.7910		0.129320	0.129391	0.130176	0.129539	0.130328	47.42	47.41
Bank of America Corp.	06052K836	10/14/10	10/30/15	100.000	0.000	3.1997		0.091880	0.093350	0.094844	0.096361	0.097903	33.52	34.60
Bank of America Corp.	06052R120	11/04/10	11/04/16	100.000	3.694	3.6939		0.102611	0.102611	0.102611	0.102611	0.102611	36.94	36.94
Bank of America Corp.	06052R179	10/13/10	10/30/15	100.000	0.000	3.3096		0.095153	0.096727	0.098328	0.099955	0.101609	34.73	35.89
Bank of America Corp.	06052R187	11/04/10	10/29/12	100.000	0.000	1.2001		0.033733	0.033935				10.09	
Bank of America Corp.	06052R229	12/01/10	11/27/15	100.000	0.000	3.5799		0.102995	0.104839	0.106715	0.108626	0.110570	37.54	38.89
Bank of America Corp.	06052R278	12/01/10	12/01/16	100.000	4.030	4.0299		0.111944	0.111944	0.111944	0.111944	0.111944	40.30	40.30
Bank of America Corp.	06052R294	12/01/10	12/01/15	100.000	0.000	3.5800		0.103037	0.104881	0.106759	0.108670	0.110615	37.54	38.89

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Bank of America Corp.	06052R427	12/30/10	12/28/15	100.000	0.000	4.0699		0.117676	0.120071	0.122514	0.125008	0.127551	42.81	44.57
Bank of America Corp.	06052R476	12/16/10	12/16/22	100.000	5.612	5.6119		0.155889	0.155889	0.155889	0.155889	0.155889	56.12	56.12
Bank of America Corp.	06052R500	01/18/11	01/29/16	100.000	0.000	3.9297		0.111437	0.113627	0.115860	0.118136	0.120457	41.18	42.82
Bank of America Corp.	06052R518	02/04/11	02/04/14	100.000	0.000	2.5900		0.072877	0.073820	0.074776	0.075745	0.076726	26.68	27.38
Bank of America Corp.	06052R575	02/04/11	02/02/16	100.000	0.000	3.9799		0.112728	0.114972	0.117259	0.119593	0.121973	41.66	43.34
Bank of America Corp.	06052R625	01/18/11	01/18/23	100.000	5.240	5.2399		0.145556	0.145556	0.145556	0.145556	0.145556	52.40	52.40
Bank of America Corp.	06052R633	02/04/11	02/02/16	100.000	0.000	3.7599		0.106385	0.108385	0.110423	0.112499	0.114614	39.26	40.75
Bank of America Corp.	06052R658	01/31/11	01/31/23	100.000	5.390	5.3899		0.149722	0.149722	0.149722	0.149722	0.149722	53.90	53.90
Bank of America Corp.	06052R666	02/03/11	02/02/18	100.000	0.000	4.4999		0.127795	0.130670	0.133610	0.136616	0.139690	47.39	49.55
Bank of America Corp.	06052R757	03/04/11	02/26/16	100.000	0.000	3.7898		0.107181	0.109212	0.111281	0.113390	0.115539	39.46	40.97
Bank of America Corp.	06052R773	03/04/11	03/04/14	100.000	0.000	2.4898		0.070024	0.070896	0.071779	0.072672	0.073577	25.57	26.21
Bank of America Corp.	06052R781	02/17/11	02/17/23	100.000	5.630	5.6299		0.156389	0.156389	0.156389	0.156389	0.156389	56.30	56.30
Bank of America Corp.	06052R807	02/17/11	02/17/16	100.000	4.091	4.0909		0.113639	0.113639	0.113639	0.113639	0.113639	40.91	40.91
Bank of America Corp.	06052R872	03/04/11	03/04/16	100.000	3.673	3.6729		0.102028	0.102028	0.102028	0.102028	0.102028	36.73	36.73
Bank of America Corp.	06053D195	09/07/12	08/31/18	100.000	0.000	2.8935				0.079932	0.079722	0.082216	9.27	29.42
Bank of America Corp.	06053D203	09/07/12	08/27/15	100.000	0.000	1.9145				0.053181	0.053662	0.054176	6.06	19.36
Bank of America Corp.	06053D351	10/04/12	09/26/14	100.000	0.000	1.3064				0.036290	0.036517	0.036755	3.16	13.15
Bank of America Corp.	06053D559	11/02/12	10/26/18	100.000	0.000	2.2130				0.061472	0.062130	0.062817	3.63	22.34
Bank of America Corp.	06053D583	11/02/12	11/03/14	100.000	0.000	1.0919			0.030332	0.030334	0.030499	0.030666	1.79	10.97
Bank of America Corp.	060900164	03/05/09	09/05/12	100.000	0.000	4.2742		0.131971	0.134791				32.71	
Bank of America Corp.	060900198	02/27/09	03/04/14	100.000	0.000	4.4307		0.137444	0.140489	0.143601	0.146783	0.150034	50.75	53.02
Bank of America Corp.	060900206	02/27/09	02/28/14	100.000	0.000	4.6656		0.143860	0.145615	0.151482	0.152489	0.158632	53.91	56.36
Bank of America Corp.	060900248	03/05/09	03/06/12	100.000	0.000	4.1175		0.126659					8.23	
Bank of America Corp.	060900297	03/27/09	03/28/14	100.000	0.000	4.2742		0.131987	0.134807	0.137688	0.140631	0.143637	48.55	50.65
Bank of America Corp.	060900321	03/27/09	03/28/14	100.000	0.000	4.2350		0.130651	0.133418	0.136243	0.139128	0.142074	48.05	50.11
Bank of America Corp.	060900412	04/24/09	04/25/14	100.000	0.000	5.3679		0.170248	0.174818	0.179510	0.184328	0.189275	62.72	66.14
Bank of America Corp.	060900479	05/29/09	05/31/13	100.000	0.000	5.3386		0.166449	0.170892	0.176417			62.05	26.46
Bank of America Corp.	060900586	06/26/09	06/28/13	100.000	0.000	5.6500		0.180461	0.185559	0.190801			65.91	33.77
Bank of America Corp.	060900594	06/26/09	06/28/13	100.000	0.000	5.6890		0.181879	0.187052	0.192373			66.44	34.05
Bank of America Corp.	060900750	07/31/09	07/26/13	100.000	0.000	5.6592		0.171815	0.178618	0.181676	0.189913		65.69	38.92
Bank of America Corp.	060900776	07/31/09	07/30/13	100.000	0.000	5.6098		0.170254	0.176953	0.179939	0.188052		65.03	39.26
Bank of America Corp.	060900784	07/06/09	06/29/12	100.000	0.000	4.5283		0.140565					25.02	
Bank of America Corp.	060900826	09/03/09	09/04/13	100.000	0.000	4.7200		0.142371	0.144417	0.149995	0.151031		53.34	37.09
Barclays Bank PLC	067387AS9	10/30/09	10/30/14	100.000	VARIES	3.2808		0.092770	0.093004	0.093029	0.092843	0.092458	33.46	33.42
Barclays Bank PLC	067387AY6	11/30/10	02/28/13	100.000	0.000	1.3672		0.037947	0.037791	0.038680			13.95	2.24
Barclays Bank PLC	067387BC3	01/31/11	05/01/13	100.000	0.000	1.7399		0.048968	0.049394	0.049824			17.76	5.98
Barclays Bank PLC	067387BF6	02/25/11	01/02/13	100.000	0.000	1.5702		0.043859	0.044204	0.044551			15.98	.04
Barclays Bank PLC	067387BJ8	03/31/11	07/01/13	100.000	0.000	1.6999		0.047827	0.048233	0.048643			17.29	8.76
Barclays Bank PLC	06738CA33	02/28/07	08/28/12	100.000	0.000	4.9697		0.172176	0.176454				41.58	
Barclays Bank PLC	06738CA66	02/28/07	09/04/12	100.000	0.000	5.1701		0.178815	0.181444				44.65	
Barclays Bank PLC	06738CB24	03/28/07	09/28/12	100.000	0.000	4.9599		0.171762	0.176021				46.63	
Barclays Bank PLC	06738CM30	04/27/07	10/29/12	100.000	0.000	5.0799		0.176897	0.181390				53.52	
Barclays Bank PLC	06738CVD8	01/31/07	01/31/12	100.000	0.000	5.2399		0.183703					5.33	

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								Period	Period	2013 1st	Period	Period		
Barclays Bank PLC	06738CVE6	01/31/07	07/31/12	100.000	0.000	5.2399		0.183701	0.188514				39.26	
Barclays Bank PLC	06738CXS3	02/28/07	08/28/12	100.000	0.000	4.9697		0.172176	0.176454				41.58	
Barclays Bank PLC	06738CZX0	03/09/07	03/09/17	100.000	0.000	5.5899		0.199002	0.204564	0.210281	0.216159	0.222200	73.91	78.09
Barclays Bank PLC	06738G4Z0	01/31/08	07/30/12	100.000	0.000	3.6623		0.112988	0.116321				24.45	
Barclays Bank PLC	06738GEN6	06/29/07	09/28/12	100.000	0.000	5.9100		0.210266	0.216479				57.26	
Barclays Bank PLC	06738GES5	06/29/07	06/29/12	100.000	0.000	5.8900		0.212454					37.82	
Barclays Bank PLC	06738GH29	11/30/07	05/30/12	100.000	0.000	4.3699		0.144301					21.50	
Barclays Bank PLC	06738GW22	11/30/07	11/30/12	100.000	0.000	4.3699		0.144300	0.147453				48.04	
Barclays Bank PLC	06738GX70	12/31/07	06/26/12	100.000	0.000	4.4399		0.146943					25.71	
Barclays Bank PLC	06738JFK5	09/30/10	09/30/25*	100.000	VARIES	4.4611		0.123245	0.122896				22.28*	
Barclays Bank PLC	06738JFL3	11/12/10	11/12/22	100.000	VARIES	1.0910		0.027752	0.027865	0.027977	0.028091	0.028204	10.02	10.10
Barclays Bank PLC	06738JHK3	09/30/10	09/30/20	100.000	VARIES	4.0513		0.112311	0.112194	0.112076	0.113247	0.114442	40.39	40.77
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIES	4.2146		0.117033	0.117011	0.116989	0.118076	0.119186	42.12	42.48
Barclays Bank PLC	06738JJR6	10/07/10	10/07/20	100.000	VARIES	4.0416		0.112316	0.112340	0.112365	0.113613	0.114886	40.44	40.89
Barclays Bank PLC	06738JJX3	10/07/10	10/07/25*	100.000	VARIES	4.4615		0.123258	0.122909				23.14*	
Barclays Bank PLC	06738JLF9	11/04/10	11/04/25	100.000	VARIES	4.5900		0.128855	0.129367	0.129891	0.130426	0.130786	46.54	46.91
Barclays Bank PLC	06738JLS1	10/21/10	10/21/20	100.000	VARIES	4.0316		0.112027	0.112045	0.112064	0.113298	0.114558	40.34	40.74
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIES	4.2148		0.117037	0.117016	0.116994	0.118088	0.119206	42.13	42.50
Barclays Bank PLC	06738JNK6	10/15/10	10/15/25*	100.000	VARIES	4.7544		0.131741	0.131571				25.54*	
Barclays Bank PLC	06738K2E0	04/04/12	04/03/14	100.000	0.000	1.6800			0.046669	0.047059	0.047455	0.047853	12.50	17.08
Barclays Bank PLC	06738K2H3	04/04/12	04/04/14	100.000	0.000	1.6802			0.046672	0.047065	0.047460	0.047859	12.50	17.08
Barclays Bank PLC	06738K2S9	04/11/12	04/10/14	100.000	0.000	1.7298			0.048052	0.048466	0.048885	0.049308	12.53	17.59
Barclays Bank PLC	06738KA76	12/07/11	12/09/13	100.000	0.000	2.9799		0.082790	0.084024	0.085276	0.086546		30.08	29.05
Barclays Bank PLC	06738KAM3	02/25/11	02/25/31	100.000	VARIES	5.5650		0.149612	0.144500	0.140019	0.135413	0.130679	51.73	48.40
Barclays Bank PLC	06738KAP6	02/02/11	02/02/16	100.000	1.000	3.3894		0.095277	0.096421	0.097585	0.098768	0.099971	34.85	35.70
Barclays Bank PLC	06738KAS0	02/09/11	05/09/12	100.000	0.000	1.2299		0.034481					4.41	
Barclays Bank PLC	06738KB83	12/12/11	01/10/13	100.000	0.000	1.1004		0.030568	0.030594	0.030762			11.04	.28
Barclays Bank PLC	06738KBW0	02/09/11	02/09/21	100.000	VARIES	4.8413		0.134879	0.135286	0.135800	0.136328	0.136615	48.76	49.10
Barclays Bank PLC	06738KBZ3	02/16/11	02/17/15	100.000	0.000	3.3099		0.093473	0.095020	0.096592	0.098191	0.099816	34.35	35.49
Barclays Bank PLC	06738KC82	12/14/11	12/16/13	100.000	0.000	2.9298		0.081398	0.082591	0.083801	0.085028		29.55	29.13
Barclays Bank PLC	06738KCF6	02/24/11	05/23/12	100.000	0.000	0.7203		0.020117					2.86	
Barclays Bank PLC	06738KCK5	02/24/11	02/22/13	100.000	0.000	1.5698		0.043946	0.044291	0.044639			15.97	2.28
Barclays Bank PLC	06738KCL3	02/24/11	02/22/13	100.000	0.000	1.5698		0.043946	0.044291	0.044639			15.97	2.28
Barclays Bank PLC	06738KCN9	03/16/11	03/16/21	100.000	VARIES	4.8210		0.134299	0.134691	0.135092	0.135503	0.135817	48.50	48.78
Barclays Bank PLC	06738KCQ2	03/10/11	03/10/26*	100.000	VARIES	5.3754		0.145120	0.140808				35.36*	
Barclays Bank PLC	06738KDG3	03/09/11	06/07/12	100.000	0.000	1.2497		0.035039					5.47	
Barclays Bank PLC	06738KDX6	03/31/11	03/31/26*	100.000	VARIES	5.3512		0.147792	0.146916	0.147633			40.34*	
Barclays Bank PLC	06738KEA5	03/09/11	03/09/21	100.000	VARIES	5.1730		0.145867	0.148094	0.150379	0.152014	0.153691	53.42	54.80
Barclays Bank PLC	06738KEC1	03/16/11	06/14/12	100.000	0.000	1.2696		0.035602					5.80	
Barclays Bank PLC	06738KEG2	03/15/11	03/14/13	100.000	0.000	1.6600		0.046494	0.046880	0.047269			16.89	3.45
Barclays Bank PLC	06738KEH0	03/15/11	03/14/13	100.000	0.000	1.6600		0.046494	0.046880	0.047269			16.89	3.45

* Called in 2012; reportable OID is computed to call date.

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								Period	Period	2013 1st	Period	Period		
Barclays Bank PLC	06738KEM9	04/08/11	04/08/21	100.000	VARIES	5.0806		0.141646	0.142175	0.142717	0.143273	0.143515	51.18	51.54
Barclays Bank PLC	06738KEY3	04/08/11	04/08/26	100.000	VARIES	5.3548		0.149011	0.149282	0.150530	0.151811	0.153127	53.82	54.64
Barclays Bank PLC	06738KFN6	03/30/11	11/19/14	100.000	0.000	2.6999		0.076291	0.077321	0.078365	0.079423	0.080495	27.74	28.49
Barclays Bank PLC	06738KFQ9	04/28/11	04/28/31	100.000	VARIES	5.2023		0.140321	0.136023	0.134418	0.132770	0.131080	49.37	47.88
Barclays Bank PLC	06738KG88	01/20/12	01/23/14	100.000	0.000	1.6697		0.046383	0.046389	0.046777	0.047167	0.047561	15.88	17.03
Barclays Bank PLC	06738KGB1	04/28/11	04/28/26*	100.000	VARIES	5.0662		0.137257	0.133697				28.36*	
Barclays Bank PLC	06738KGC9	04/07/11	04/12/16	100.000	0.000	3.5299		0.099834	0.101596	0.103389	0.105214	0.107071	36.54	37.84
Barclays Bank PLC	06738KGD7	04/07/11	04/12/17	100.000	0.000	3.8999		0.110504	0.112659	0.114856	0.117095	0.119378	40.51	42.11
Barclays Bank PLC	06738KHG9	04/29/11	05/01/14	100.000	0.500	1.3951		0.038930	0.039105	0.039281	0.039458	0.039637	14.07	14.19
Barclays Bank PLC	06738KHK0	05/12/11	05/12/21	100.000	VARIES	4.6808		0.130467	0.130920	0.131384	0.131858	0.132006	47.09	47.41
Barclays Bank PLC	06738KHN4	04/21/11	04/23/13	100.000	0.000	1.4397		0.040285	0.040575	0.040867			14.59	4.58
Barclays Bank PLC	06738KJF9	05/31/11	05/29/26*	100.000	VARIES	4.6293		0.127715	0.126814				31.71*	
Barclays Bank PLC	06738KJH5	05/06/11	05/09/14	100.000	VARIES	2.0355		0.056984	0.057423	0.057866	0.058313	0.057432	20.64	20.89
Barclays Bank PLC	06738KK75	01/25/12	01/25/19	100.000	0.000	4.4000			0.122224	0.124913	0.127661	0.130469	41.49	46.33
Barclays Bank PLC	06738KKG5	05/18/11	06/18/12	100.000	0.000	0.7496		0.020915					3.49	
Barclays Bank PLC	06738KLP4	06/28/11	06/28/23	100.000	VARIES	4.8716		0.135914	0.136518	0.137137	0.137771	0.138370	49.04	49.49
Barclays Bank PLC	06738KMB4	06/21/11	06/19/15	100.000	0.000	2.6199		0.073718	0.074684	0.075662	0.076653	0.077657	26.74	27.44
Barclays Bank PLC	06738KMD0	06/30/11	06/30/14	100.000	0.000	2.0801		0.058383	0.058990	0.059604	0.060224	0.060850	21.13	21.57
Barclays Bank PLC	06738KME8	06/29/11	12/27/12	100.000	0.000	1.0702		0.029887	0.030047				10.67	
Barclays Bank PLC	06738KMR9	07/07/11	01/14/13	100.000	0.000	1.0701		0.029733	0.029892	0.030052			10.79	.39
Barclays Bank PLC	06738KMV0	07/28/11	07/28/21	100.000	VARIES	4.8122		0.133675	0.134217	0.134773	0.135750	0.136751	48.39	49.00
Barclays Bank PLC	06738KNF4	07/29/11	07/31/17	100.000	0.000	3.5900		0.099743	0.101533	0.103356	0.105211	0.107100	36.78	38.11
Barclays Bank PLC	06738KNJ6	07/29/11	07/29/16	100.000	0.000	3.2800		0.091112	0.092606	0.094125	0.095669	0.097238	33.53	34.64
Barclays Bank PLC	06738KPB1	07/22/11	07/22/26	100.000	VARIES	5.0342		0.139841	0.143361	0.138493	0.133504	0.128388	50.76	47.35
Barclays Bank PLC	06738KPD7	07/22/11	01/22/13	100.000	0.000	1.0201		0.028337	0.028481	0.028627			10.27	.60
Barclays Bank PLC	06738KQF1	08/31/11	08/31/17	100.000	0.000	3.9281		0.107916	0.108839	0.112816	0.113156	0.117291	40.27	41.79
Barclays Bank PLC	06738KQS3	08/31/11	08/31/31	100.000	VARIES	6.1335		0.168504	0.162409	0.160633	0.154390	0.153152	59.58	56.56
Barclays Bank PLC	06738KQT1	08/05/11	08/05/21	100.000	VARIES	4.6123		0.128121	0.128513	0.128914	0.129691	0.130485	46.31	46.78
Barclays Bank PLC	06738KQU8	08/03/11	08/03/16	100.000	0.000	3.0700		0.085278	0.086587	0.087916	0.089266	0.090636	31.33	32.30
Barclays Bank PLC	06738KR78	03/16/12	03/30/17	100.000	0.000	4.4000		0.122224	0.122433	0.125127	0.127880	0.130693	35.14	46.05
Barclays Bank PLC	06738KRA1	09/08/11	09/08/16	100.000	0.000	3.5399		0.098331	0.100072	0.101843	0.103645	0.105480	36.11	37.40
Barclays Bank PLC	06738KRT0	08/17/11	02/19/13	100.000	0.000	1.5101		0.041953	0.042270	0.042589			15.24	2.04
Barclays Bank PLC	06738KSV4	09/14/11	09/14/26	100.000	VARIES	5.0468		0.140190	0.143028	0.145937	0.148459	0.151045	51.59	53.54
Barclays Bank PLC	06738KTb7	09/30/11	09/30/31	100.000	VARIES	5.4569		0.151583	0.147382	0.143066	0.141543	0.139978	53.04	50.95
Barclays Bank PLC	06738KTW1	06/23/11	12/21/12	100.000	0.000	0.7499		0.020910	0.020988				7.33	
Barclays Bank PLC	06738KU33	03/06/12	03/06/17	100.000	0.000	2.8900			0.080279	0.081439	0.082616	0.083810	23.82	29.80
Barclays Bank PLC	06738KUD1	09/30/11	09/29/17	100.000	0.000	3.9799		0.110554	0.112742	0.114986	0.117274	0.119608	40.60	42.23
Barclays Bank PLC	06738KUP4	09/14/11	09/13/13	100.000	0.000	2.2199		0.061665	0.062346	0.063038	0.063738		22.47	16.01
Barclays Bank PLC	06738KUQ2	10/12/11	10/12/16	100.000	0.000	3.6299		0.100831	0.102661	0.104524	0.106421	0.108353	36.92	38.27
Barclays Bank PLC	06738KVA6	09/21/11	09/19/13	100.000	0.000	2.1002		0.058339	0.058945	0.059564	0.060189		21.24	15.48
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIES	5.2986		0.147168	0.144075	0.140901	0.139313	0.137683	51.85	50.15

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SECTION I-B

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Barclays Bank PLC	06738KVN8	09/28/11	09/26/13	100.000	0.000	2.4199		0.067222	0.068026	0.068849	0.069683		24.50	18.40
Barclays Bank PLC	06738KVS7	09/30/11	10/01/26*	100.000	VARIES	5.0307		0.139736	0.138359				37.48*	
Barclays Bank PLC	06738KWV9	09/30/11	10/03/17	100.000	0.000	3.9899		0.110870	0.113082	0.115338	0.117639	0.119986	40.70	42.34
Barclays Bank PLC	06738KWX5	10/31/11	11/01/31	100.000	VARIES	4.5597		0.125247	0.120205	0.118370	0.115542	0.116524	44.49	42.57
Barclays Bank PLC	06738KXT3	10/26/11	10/26/26*	100.000	VARIES	5.0988		0.141636	0.139581				41.41*	
Barclays Bank PLC	06738KXV8	10/28/11	10/28/16	100.000	VARIES	3.8804		0.107790	0.107523	0.107251	0.106973	0.106690	38.72	38.53
Barclays Bank PLC	06738KY21	03/21/12	03/20/14	100.000	0.000	1.7001			0.047226	0.047625	0.048030	0.048438	13.26	17.30
Barclays Bank PLC	06738KYG0	12/01/11	12/01/16	100.000	0.000	4.3799		0.121666	0.124330	0.127053	0.129835	0.132679	44.44	46.41
Barclays Bank PLC	06738KYT2	11/28/11	11/26/14	100.000	0.000	3.5899		0.099720	0.101490	0.103312	0.105166	0.107054	36.34	37.66
Barclays Bank PLC	06738KZ38	03/28/12	03/27/14	100.000	0.000	1.6898			0.046941	0.047335	0.047735	0.048138	12.85	17.19
Barclays Bank PLC	06738KZM6	11/23/11	11/21/13	100.000	0.000	2.9002		0.080562	0.081717	0.082902	0.084104		29.30	26.74
Barclays Bank PLC	06738KZQ7	11/25/11	11/25/15	100.000	0.000	3.8199		0.106108	0.108135	0.110200	0.112305	0.114450	38.71	40.20
Barclays Bank PLC	06738Q3V8	04/30/09	05/07/14	100.000	0.000	5.2000		0.164393	0.168667	0.173053	0.177552	0.182169	60.42	63.60
Barclays Bank PLC	06738Q4D7	04/30/09	05/07/14	100.000	0.000	4.9000		0.153770	0.157537	0.161397	0.165351	0.169402	56.45	59.25
Barclays Bank PLC	06738QDB1	08/26/08	08/30/13	100.000	0.000	4.4602		0.139174	0.142278	0.146250	0.148695		52.38	35.69
Barclays Bank PLC	06738QK98	02/27/09	02/27/14	100.000	0.000	4.6599		0.145243	0.148627	0.152090	0.155634	0.159260	53.75	56.28
Barclays Bank PLC	06738QLE6	09/17/08	09/14/14	100.000	0.000	4.0500		0.126840	0.129408	0.132029	0.134702	0.137430	46.68	48.59
Barclays Bank PLC	06738QM21	02/27/09	03/07/14	100.000	0.000	4.6599		0.145431	0.148820	0.152287	0.155836	0.159467	53.75	56.28
Barclays Bank PLC	06738QV62	03/31/09	03/31/14	100.000	0.000	5.0055		0.157335	0.161273	0.165309	0.169446	0.173687	58.08	61.02
Barclays Bank PLC	06738QV70	03/31/09	03/31/14	100.000	0.000	5.0055		0.157335	0.161273	0.165309	0.169446	0.173687	58.08	61.02
Barclays Bank PLC	06738QX86	03/31/09	04/07/14	100.000	0.000	5.0056		0.154909	0.158786	0.163654	0.166834	0.171949	58.16	61.03
Barclays Bank PLC	06738R6V3	07/25/08	07/30/13	100.000	0.000	4.7399		0.151632	0.155226	0.158905	0.162671		56.33	33.89
Barclays Bank PLC	06738RBT2	01/24/08	07/23/12	100.000	0.000	3.8000		0.120411	0.122698				24.73	
Barclays Bank PLC	06738RDC7	02/29/08	11/29/12	100.000	0.000	3.5298		0.110566	0.111295				36.95	
Barclays Bank PLC	06738RHU3	02/27/08	11/26/13	100.000	0.000	3.7400		0.119369	0.121601	0.123875	0.126192		43.53	40.68
Barclays Bank PLC	06738RMA1	03/31/08	03/28/13	100.000	0.000	3.2999		0.102772	0.104468	0.106192			37.62	9.24
Barclays Bank PLC	06738RRP3	04/30/08	04/30/12	100.000	0.000	4.0000		0.127632					15.19	
Barclays Bank PLC	06738RRR9	04/30/08	04/25/14	100.000	0.000	3.9299		0.125029	0.127485	0.129991	0.132545	0.135149	45.78	47.60
Barclays Bank PLC	06738RVW3	04/18/08	03/20/13	100.000	0.000	3.7399		0.117937	0.120143	0.122389			43.30	9.67
Barclays Bank PLC	06738RWH5	05/19/08	11/20/12	100.000	0.000	4.0899		0.130920	0.133597				42.25	
Barclays Bank PLC	06739H461	01/31/08	02/28/14	100.000	0.000	4.0805		0.129549	0.130755	0.135634	0.136145	0.141226	48.39	50.29
Barclays Bank PLC	06739H479	01/31/08	05/30/14	100.000	0.000	4.0799		0.132316	0.135016	0.137770	0.140581	0.143448	48.29	50.28
Barclays Bank PLC	06739H545	12/31/07	08/31/13	100.000	0.000	4.7069		0.153359	0.155262	0.161550	0.162656		57.49	39.30
Barclays Bank PLC	06739H594	11/30/07	09/30/13	100.000	0.000	4.5700		0.150961	0.154410	0.157939	0.161548		55.60	43.14
Barclays Bank PLC	06739J2D4	11/19/09	11/21/12*	100.000	0.000	N/A		0.075137	0.076102				23.84*	
Barclays Bank PLC	06739J5D1	11/27/09	11/27/14	100.000	VARIES	3.3906		0.095913	0.096120	0.096073	0.095809	0.095391	34.57	34.52
Barclays Bank PLC	06739J5L3	12/18/09	02/25/13	100.000	0.000	2.6199		0.076043	0.077039	0.078048			27.81	4.21
Barclays Bank PLC	06739J5V1	12/31/09	12/31/15	100.000	0.000	4.2300		0.127762	0.130464	0.133223	0.136041	0.138918	46.49	48.47
Barclays Bank PLC	06739J5W9	12/31/09	12/31/15	100.000	0.000	4.2300		0.127762	0.130464	0.133223	0.136041	0.138918	46.49	48.47
Barclays Bank PLC	06739J863	10/28/09	04/28/15	100.000	0.000	4.1800		0.126129	0.128765	0.131456	0.134203	0.137008	46.22	48.17
Barclays Bank PLC	06739JAB9	05/29/09	05/31/12	100.000	0.000	3.1001		0.091490					13.81	

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								Period	Period	2013 1st	Period	Period		
Barclays Bank PLC	06739JAJ2	05/29/09	11/29/12	100.000	0.000	3.5899		0.108997	0.110954				36.10	
Barclays Bank PLC	06739JBB8	05/27/09	06/06/14	100.000	0.000	4.9200		0.154516	0.158317	0.162212	0.166203	0.170291	56.50	59.32
Barclays Bank PLC	06739JB11	05/29/09	06/06/14	100.000	0.000	3.5900		0.109076	0.111034	0.113027	0.115056	0.117121	39.72	41.16
Barclays Bank PLC	06739JD83	09/30/09	09/30/24*	100.000	VARIES	5.1625		0.128635	0.125368	0.124426			34.14*	
Barclays Bank PLC	06739JEB5	07/24/09	07/24/14	100.000	0.000	4.7799		0.145932	0.149420	0.152991	0.156647	0.160391	54.27	56.90
Barclays Bank PLC	06739JEK5	06/26/09	06/26/24	100.000	VARIES	5.6547		0.132809	0.127820	0.122690	0.122743	0.122798	46.86	44.18
Barclays Bank PLC	06739JEQ2	06/30/09	07/08/14	100.000	0.000	4.9699		0.152464	0.156253	0.160136	0.164115	0.168193	56.90	59.76
Barclays Bank PLC	06739JER0	06/30/09	07/08/14	100.000	0.000	4.9699		0.152464	0.156253	0.160136	0.164115	0.168193	56.90	59.76
Barclays Bank PLC	06739JES8	06/04/09	06/06/14	100.000	0.000	4.8900		0.153314	0.157062	0.160902	0.164837	0.168867	56.06	58.83
Barclays Bank PLC	06739JFY4	06/30/09	06/28/13	100.000	0.000	2.6799		0.079555	0.080621	0.081701			28.84	14.46
Barclays Bank PLC	06739JGP2	06/26/09	06/26/24	100.000	VARIES	5.6622		0.126069	0.120036	0.119223	0.118388	0.117529	44.26	42.76
Barclays Bank PLC	06739JGY3	06/17/09	06/15/12	100.000	0.000	4.8699		0.152527					25.01	
Barclays Bank PLC	06739JJU8	07/24/09	07/24/14	100.000	0.000	4.7799		0.145932	0.149420	0.152991	0.156647	0.160391	54.27	56.90
Barclays Bank PLC	06739JJC6	07/21/09	07/19/12	100.000	0.000	3.2699		0.096902	0.098487				19.47	
Barclays Bank PLC	06739JKE2	07/24/09	08/07/14	100.000	0.000	4.7800		0.146186	0.149680	0.153257	0.156920	0.160671	54.27	56.90
Barclays Bank PLC	06739JKG7	07/24/09	07/24/13	100.000	0.000	4.2998		0.130049	0.132845	0.135701	0.138619		48.21	28.07
Barclays Bank PLC	06739JKH5	07/24/09	07/24/14	100.000	0.000	4.7799		0.145932	0.149420	0.152991	0.156647	0.160391	54.27	56.90
Barclays Bank PLC	06739JKM4	07/24/09	07/24/14	100.000	VARIES	4.7816		0.135665	0.135891	0.135811	0.135613	0.135052	48.90	48.74
Barclays Bank PLC	06739JKN2	07/24/09	07/24/12	100.000	0.000	3.3900		0.100717	0.102424				20.75	
Barclays Bank PLC	06739JKP7	07/24/09	07/24/12	100.000	0.000	3.3900		0.100717	0.102424				20.75	
Barclays Bank PLC	06739JKS1	07/07/09	07/07/14	100.000	0.000	4.7699		0.145597	0.149070	0.152625	0.156265	0.159992	54.26	56.88
Barclays Bank PLC	06739JMG5	07/20/09	07/19/12	100.000	0.000	3.5001		0.104202	0.106026				20.96	
Barclays Bank PLC	06739JMH3	08/18/09	08/20/12	100.000	0.000	2.9800		0.087839	0.089148				20.35	
Barclays Bank PLC	06739JMK6	07/23/09	07/23/24	100.000	VARIES	6.1912		0.151217	0.145661	0.139932	0.134027	0.134296	51.66	48.42
Barclays Bank PLC	06739JNU3	08/12/09	08/12/13	100.000	0.000	3.8100		0.114133	0.116307	0.118523	0.120781		42.09	26.60
Barclays Bank PLC	06739JNW9	08/21/09	08/21/24	100.000	VARIES	5.5443		0.132396	0.127202	0.121864	0.121236	0.120590	45.36	43.59
Barclays Bank PLC	06739JPE7	08/30/09	09/08/14	100.000	0.000	3.8999		0.117133	0.119417	0.121746	0.124120	0.126540	43.10	44.80
Barclays Bank PLC	06739JQ63	11/30/09	11/30/15	100.000	0.000	3.9500		0.118652	0.120995	0.123385	0.125822	0.128307	43.28	45.01
Barclays Bank PLC	06739JQ71	11/30/09	11/30/15	100.000	0.000	3.9500		0.118652	0.120995	0.123385	0.125822	0.128307	43.28	45.01
Barclays Bank PLC	06739JR39	11/24/09	11/24/14	100.000	VARIES	3.4606		0.097127	0.097435	0.097498	0.097354	0.097063	35.03	35.06
Barclays Bank PLC	06739JR96	11/04/09	11/04/13	100.000	0.000	3.1800		0.094088	0.095584	0.097104	0.098648		34.31	29.70
Barclays Bank PLC	06739JSD6	09/17/09	09/19/12	100.000	0.000	2.8500		0.083793	0.084987				21.83	
Barclays Bank PLC	06739JSU8	08/27/09	08/27/24	100.000	VARIES	5.3980		0.130113	0.125408	0.120577	0.119962	0.119332	44.81	43.14
Barclays Bank PLC	06739JTL7	10/01/09	10/07/14	100.000	0.000	3.7799		0.113236	0.115376	0.117557	0.119779	0.122043	41.51	43.10
Barclays Bank PLC	06739JXR9	10/02/09	10/03/13	100.000	0.000	3.4021		0.101111	0.102831	0.104581	0.106360		37.01	28.77
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIES	5.0571		0.130954	0.130112	0.129250	0.129174	0.129096	46.84	46.50
Barclays Bank PLC	06739JYY3	11/02/09	11/07/14	100.000	0.000	3.7399		0.111937	0.114031	0.116163	0.118335	0.120548	40.90	42.45
Barclays Bank PLC	06740H286	05/21/10	05/24/17	100.000	2.500	4.9967		0.144159	0.146026	0.147939	0.149900	0.151910	52.37	53.76
Barclays Bank PLC	06740JED8	12/24/09	12/24/24	100.000	VARIES	5.1791		0.126717	0.122216	0.117598	0.116612	0.115600	44.74	42.14
Barclays Bank PLC	06740JEH9	12/28/09	12/28/12	100.000	0.000	2.4098		0.070227	0.071073				25.22	
Barclays Bank PLC	06740JEK2	12/28/09	12/26/14	100.000	0.000	3.6800		0.109936	0.111959	0.114019	0.116117	0.118253	39.96	41.45

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								Period	Period	2013 1st	Period	Period		
Barclays Bank PLC	06740JEL0	12/24/09	12/24/14	100.000	VARIES	3.3891		0.096263	0.096313	0.096133	0.095780	0.095306	34.66	34.54
Barclays Bank PLC	06740JEU0	12/21/09	12/19/14	100.000	0.000	3.6999		0.110573	0.112618	0.114702	0.116824	0.118985	40.22	41.73
Barclays Bank PLC	06740JEY2	01/29/10	01/29/16	100.000	0.000	4.2199		0.124799	0.127432	0.130121	0.132867	0.135670	46.21	48.18
Barclays Bank PLC	06740JEZ9	01/29/10	01/29/16	100.000	0.000	4.2199		0.124799	0.127432	0.130121	0.132867	0.135670	46.21	48.18
Barclays Bank PLC	06740JFA3	01/29/10	01/29/16	100.000	0.000	4.2199		0.124799	0.127432	0.130121	0.132867	0.135670	46.21	48.18
Barclays Bank PLC	06740JFQ8	01/29/10	01/29/25	100.000	VARIES	5.7144		0.147274	0.142583	0.137758	0.132795	0.131507	50.73	47.75
Barclays Bank PLC	06740JFR6	01/29/10	01/29/15	100.000	VARIES	3.7589		0.109171	0.109982	0.109643	0.109297	0.108263	39.52	39.20
Barclays Bank PLC	06740JK33	02/26/10	02/29/16	100.000	0.000	4.3199		0.126569	0.127898	0.132826	0.133483	0.138626	47.34	49.32
Barclays Bank PLC	06740JL40	02/26/10	02/26/30*	100.000	VARIES	5.5951		0.140444	0.133806	0.126981			32.06*	
Barclays Bank PLC	06740JL73	03/31/10	03/31/16	100.000	0.000	4.1299		0.121975	0.124494	0.127065	0.129689	0.132367	44.83	46.70
Barclays Bank PLC	06740JL81	03/31/10	03/31/16	100.000	0.000	4.1299		0.121975	0.124494	0.127065	0.129689	0.132367	44.83	46.70
Barclays Bank PLC	06740JL99	03/31/10	03/31/16	100.000	0.000	4.1299		0.121975	0.124494	0.127065	0.129689	0.132367	44.83	46.70
Barclays Bank PLC	06740JM64	03/12/10	03/12/25*	100.000	VARIES	5.5350		0.140040	0.134705				34.19*	
Barclays Bank PLC	06740JM98	03/10/10	03/10/17	100.000	VARIES	4.4514		0.123559	0.123527	0.124201	0.124891	0.125155	44.55	44.94
Barclays Bank PLC	06740JN71	03/04/10	03/04/15	100.000	VARIES	3.5183		0.101606	0.103392	0.105142	0.106922	0.108677	37.31	38.59
Barclays Bank PLC	06740JQW3	01/29/10	01/29/16	100.000	0.000	4.2199		0.124799	0.127432	0.130121	0.132867	0.135670	46.21	48.18
Barclays Bank PLC	06740JRD4	01/27/10	01/27/17	100.000	5.000	4.3944		0.123988	0.126712	0.127015	0.127325	0.128191	45.59	45.96
Barclays Bank PLC	06740JRE2	02/08/10	02/06/15	100.000	0.000	3.8699		0.113836	0.116039	0.118284	0.120573	0.122906	42.02	43.66
Barclays Bank PLC	06740JRH5	02/26/10	02/29/12	100.000	0.000	1.7202		0.048494					2.86	
Barclays Bank PLC	06740JRX0	01/26/10	11/05/12	100.000	0.000	2.4500		0.071063	0.071934				21.76	
Barclays Bank PLC	06740JRY8	01/26/10	11/05/12	100.000	0.000	2.4500		0.071063	0.071934				21.76	
Barclays Bank PLC	06740JSB7	02/22/10	02/20/15	100.000	VARIES	3.8626		0.113611	0.115805	0.116124	0.116450	0.114828	41.62	41.69
Barclays Bank PLC	06740JSC5	02/22/10	02/20/15	100.000	0.000	3.8600		0.113527	0.115718	0.117952	0.120228	0.122549	41.84	43.47
Barclays Bank PLC	06740JSJ0	02/19/10	02/19/25	100.000	VARIES	5.3591		0.135927	0.131378	0.126707	0.121911	0.120883	46.90	43.98
Barclays Bank PLC	06740JSM3	02/26/10	02/29/16	100.000	0.000	4.3199		0.126569	0.127898	0.132826	0.133483	0.138626	47.34	49.32
Barclays Bank PLC	06740JSN1	02/26/10	02/29/16	100.000	0.000	4.3199		0.126569	0.127898	0.132826	0.133483	0.138626	47.34	49.32
Barclays Bank PLC	06740JSP6	02/26/10	02/29/16	100.000	0.000	4.3199		0.126569	0.127898	0.132826	0.133483	0.138626	47.34	49.32
Barclays Bank PLC	06740JSY7	02/26/10	02/29/16	100.000	0.000	4.3199		0.126569	0.127898	0.132826	0.133483	0.138626	47.34	49.32
Barclays Bank PLC	06740JTK6	02/08/10	02/08/17	100.000	VARIES	4.5812		0.127417	0.127472	0.128007	0.128553	0.128694	45.96	46.28
Barclays Bank PLC	06740JVZ0	02/25/10	02/25/25*	100.000	VARIES	5.5194		0.139215	0.134273				7.79*	
Barclays Bank PLC	06740JWG1	02/17/10	07/24/14	100.000	0.000	3.4600		0.100969	0.102716	0.104493	0.106301	0.108140	37.22	38.52
Barclays Bank PLC	06740JZJ2	03/09/10	03/09/15	100.000	0.000	3.4999		0.102414	0.104206	0.106030	0.107885	0.109773	37.60	38.92
Barclays Bank PLC	06740L6Y6	06/24/10	06/24/25*	100.000	VARIES	5.6560		0.141651	0.137786				36.91*	
Barclays Bank PLC	06740LAB1	03/26/10	03/26/25*	100.000	VARIES	5.3753		0.134897	0.129608				34.80*	
Barclays Bank PLC	06740LAP0	04/07/10	04/07/15	100.000	0.000	3.6900		0.108280	0.110278	0.112313	0.114385	0.116496	39.68	41.16
Barclays Bank PLC	06740LAQ8	04/07/10	04/07/15	100.000	0.000	3.6900		0.108280	0.110278	0.112313	0.114385	0.116496	39.68	41.16
Barclays Bank PLC	06740LAR6	04/09/10	04/10/15	100.000	0.000	3.7199		0.109218	0.111250	0.113319	0.115427	0.117574	40.02	41.52
Barclays Bank PLC	06740LBD6	03/24/10	03/24/15	100.000	1.000	3.5999		0.103970	0.105341	0.106737	0.108159	0.109605	37.94	38.96
Barclays Bank PLC	06740LBJ3	04/30/10	04/29/16	100.000	0.000	4.4899		0.133294	0.136287	0.139346	0.142474	0.145673	48.90	51.12
Barclays Bank PLC	06740LBK0	04/30/10	04/29/16	100.000	0.000	4.4899		0.133294	0.136287	0.139346	0.142474	0.145673	48.90	51.12
Barclays Bank PLC	06740LBL8	04/30/10	04/29/16	100.000	0.000	4.4899		0.133294	0.136287	0.139346	0.142474	0.145673	48.90	51.12

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Barclays Bank PLC	06740LBS3	04/30/10	04/30/13	100.000	0.000	2.6499		0.076576	0.077590	0.078618			27.87	9.36
Barclays Bank PLC	06740LBT1	04/30/10	04/30/13	100.000	0.000	2.6499		0.076576	0.077590	0.078618			27.87	9.36
Barclays Bank PLC	06740LBV6	04/07/10	04/07/25	100.000	VARIES	5.2962		0.132901	0.127799	0.122563	0.117188	0.116044	46.06	42.61
Barclays Bank PLC	06740LBW4	04/15/10	01/09/12	100.000	0.000	1.7702		0.050254					.40	
Barclays Bank PLC	06740LBV0	04/07/10	04/08/15	100.000	0.000	3.6920		0.108353	0.110353	0.112390	0.114465	0.116578	39.70	41.18
Barclays Bank PLC	06740LEM3	04/20/10	04/20/30	100.000	VARIES	5.5989		0.139700	0.133808	0.127752	0.121525	0.120037	48.38	44.32
Barclays Bank PLC	06740LEN1	04/30/10	04/30/12	100.000	0.000	1.9201		0.054889					6.53	
Barclays Bank PLC	06740LEZ4	04/22/10	04/22/25	100.000	VARIES	5.4765		0.138469	0.133188	0.127763	0.122190	0.121023	48.16	44.53
Barclays Bank PLC	06740LJ55	05/25/10	05/25/25*	100.000	VARIES	6.0883		0.152477	0.147555	0.142484			48.66*	
Barclays Bank PLC	06740LL78	06/09/10	06/09/14	100.000	0.000	3.9099		0.115106	0.117356	0.119651	0.121990	0.124375	41.94	43.60
Barclays Bank PLC	06740LNN84	06/30/10	06/28/12	100.000	0.000	2.3199		0.066704					11.81	
Barclays Bank PLC	06740LNNW1	05/28/10	05/31/16	100.000	0.000	4.7600		0.139620	0.142943	0.147149	0.149828	0.154236	51.95	54.43
Barclays Bank PLC	06740LNNY7	05/28/10	05/31/16	100.000	0.000	4.7600		0.139620	0.142943	0.147149	0.149828	0.154236	51.95	54.43
Barclays Bank PLC	06740LP66	06/02/10	06/02/25*	100.000	VARIES	6.0388		0.150244	0.144423	0.138426			48.82*	
Barclays Bank PLC	06740LP90	06/30/10	06/30/16	100.000	0.000	4.3499		0.128890	0.131694	0.134558	0.137485	0.140475	46.91	48.97
Barclays Bank PLC	06740LQ24	06/30/10	06/30/16	100.000	0.000	4.3499		0.128890	0.131694	0.134558	0.137485	0.140475	46.91	48.97
Barclays Bank PLC	06740LQG3	05/28/10	05/31/13	100.000	0.000	3.3199		0.096917	0.098526	0.100161			35.28	14.92
Barclays Bank PLC	06740LQH1	05/28/10	05/31/16	100.000	0.000	4.7600		0.139620	0.142943	0.147149	0.149828	0.154236	51.95	54.43
Barclays Bank PLC	06740LTF2	05/10/10	05/08/15	100.000	0.000	3.8699		0.113836	0.116039	0.118284	0.120573	0.122906	41.61	43.24
Barclays Bank PLC	06740P3E4	11/04/10	10/29/12	100.000	0.000	1.0600		0.029754	0.029911				8.89	
Barclays Bank PLC	06740P676	12/29/10	12/27/12	100.000	0.000	1.7601		0.049752	0.050190				17.79	
Barclays Bank PLC	06740PA30	10/28/10	06/01/16	100.000	0.000	3.0699		0.088162	0.089516	0.090890	0.092285	0.093701	32.06	33.06
Barclays Bank PLC	06740PAD8	06/11/10	06/11/15	100.000	0.000	3.8599		0.113549	0.115740	0.117974	0.120251	0.122571	41.36	42.97
Barclays Bank PLC	06740PB21	11/03/10	11/01/13	100.000	0.000	1.4698		0.041429	0.041734	0.042040	0.042349		15.01	12.67
Barclays Bank PLC	06740PB88	11/10/10	11/10/25*	100.000	VARIES	4.7537		0.126771	0.124038				27.52*	
Barclays Bank PLC	06740PBC9	06/24/10	06/26/18	100.000	0.000	4.9699		0.148646	0.152340	0.156125	0.160005	0.163981	54.21	56.94
Barclays Bank PLC	06740PBE5	06/25/10	06/25/17	100.000	1.000	4.7051		0.138136	0.140732	0.143390	0.146109	0.148893	50.23	52.14
Barclays Bank PLC	06740PBF2	07/28/10	07/28/16	100.000	0.000	3.6099		0.103930	0.105806	0.107716	0.109660	0.111640	38.33	39.73
Barclays Bank PLC	06740PBG0	07/28/10	07/28/16	100.000	0.000	3.6099		0.103930	0.105806	0.107716	0.109660	0.111640	38.33	39.73
Barclays Bank PLC	06740PBK1	06/30/10	06/30/15	100.000	VARIES	3.8043		0.109536	0.110469	0.110504	0.110541	0.109695	39.60	39.79
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIES	5.0546		0.145824	0.148017	0.150265	0.151537	0.152841	53.67	54.78
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIES	4.9295		0.129904	0.125904	0.121805	0.117605	0.113302	45.79	42.82
Barclays Bank PLC	06740PCY0	07/28/10	07/26/12	100.000	0.000	1.7298		0.048882	0.049305				10.10	
Barclays Bank PLC	06740PEV4	07/28/10	07/28/25*	100.000	VARIES	5.0303		0.132699	0.130636	0.128522			38.79*	
Barclays Bank PLC	06740PF76	11/30/10	11/29/12	100.000	0.000	1.4600		0.041148	0.041449				13.55	
Barclays Bank PLC	06740PHD1	08/31/10	08/31/16	100.000	0.000	3.3169		0.094172	0.094693	0.097859	0.097860	0.101132	35.02	36.12
Barclays Bank PLC	06740PHE9	08/31/10	08/31/16	100.000	0.000	3.3169		0.094172	0.094693	0.097859	0.097860	0.101132	35.02	36.12
Barclays Bank PLC	06740PHQ2	07/28/10	05/26/16	100.000	0.000	3.6099		0.105160	0.107058	0.108990	0.110957	0.112960	38.33	39.73
Barclays Bank PLC	06740PKG0	08/16/10	08/16/17	100.000	VARIES	3.6631		0.104728	0.105847	0.106986	0.107546	0.108117	38.21	38.77
Barclays Bank PLC	06740PKN5	08/31/10	08/31/15	100.000	0.000	2.6470		0.074659	0.074825	0.077072	0.076819	0.079125	27.65	28.34
Barclays Bank PLC	06740PKP0	09/03/10	09/03/15	100.000	0.000	2.6299		0.074989	0.075975	0.076974	0.077987	0.079012	27.41	28.13

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SECTION I-B

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Barclays Bank PLC	06740PL79	11/26/10	11/26/25	100.000	VARIES	5.0401		0.138285	0.137393	0.136479	0.136794	0.137116	49.56	49.21
Barclays Bank PLC	06740PM37	11/30/10	11/30/20	100.000	VARIES	4.6823		0.130963	0.131428	0.131904	0.132760	0.133636	47.26	47.69
Barclays Bank PLC	06740PMM5	08/27/10	08/29/18	100.000	0.000	3.8100		0.107539	0.110792	0.112286	0.115053	0.116604	40.54	42.03
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIES	4.4379		0.117591	0.115142	0.112639	0.110081	0.107465	41.37	39.55
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIES	4.3098		0.121907	0.123037	0.124192	0.124972	0.125769	44.38	45.05
Barclays Bank PLC	06740PNB8	09/30/10	09/30/13	100.000	0.000	1.6198		0.045727	0.046098	0.046471	0.046848		16.60	12.57
Barclays Bank PLC	06740PPZ3	09/30/10	09/28/12	100.000	0.000	1.2098		0.034014	0.034220				9.12	
Barclays Bank PLC	06740PQB5	09/22/10	09/22/25*	100.000	VARIES	4.6596		0.126369	0.126644	0.126926			33.29*	
Barclays Bank PLC	06740PQH2	09/30/10	09/29/17	100.000	0.000	3.3900		0.097379	0.099029	0.100708	0.102415	0.104151	35.66	36.88
Barclays Bank PLC	06740PR99	12/22/10	12/22/25*	100.000	VARIES	5.0102		0.144762					11.73*	
Barclays Bank PLC	06740PS23	12/22/10	12/22/25*	100.000	VARIES	5.0102		0.144762					11.73*	
Barclays Bank PLC	06740PSZ0	10/13/10	10/13/17	100.000	0.750	3.3000		0.094025	0.095232	0.096460	0.097708	0.098976	34.26	35.15
Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIES	5.2624		0.139162	0.136724	0.134221	0.131653	0.129017	49.65	47.85
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIES	4.6202		0.125901	0.126240	0.126587	0.126942	0.127306	45.43	45.69
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIES	4.7398		0.125988	0.122912	0.119763	0.116539	0.113239	44.24	41.94
Barclays Bank PLC	06740PX43	12/17/10	12/19/18	100.000	0.000	4.6599		0.135581	0.138740	0.141973	0.145281	0.148666	49.45	51.79
Barclays Bank PLC	06740PX50	12/17/10	12/19/18	100.000	0.000	4.6599		0.135581	0.138740	0.141973	0.145281	0.148666	49.45	51.79
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIES	5.6002		0.145468	0.141462	0.137343	0.133109	0.128756	51.64	48.67
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIES	4.9824		0.137698	0.136977	0.138598	0.140260	0.141308	49.59	50.65
Barclays Bank PLC	06740PYH3	12/27/10	12/24/15	100.000	0.700	3.3717		0.096161	0.097454	0.098769	0.100106	0.101466	34.87	35.82
Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIES	5.5228		0.149211	0.144893	0.142992	0.141038	0.139030	51.98	50.52
Barclays Bank PLC	06741JBM0	01/27/11	02/06/12	100.000	0.000	0.9002		0.025126					.88	
Barclays Bank PLC	06741JBW8	02/28/11	02/28/31	100.000	VARIES	5.4603		0.149041	0.146438	0.147839	0.144391	0.145701	53.92	53.06
Barclays Bank PLC	06741JCC1	02/03/11	02/03/26*	100.000	VARIES	5.6829		0.154059	0.150149				18.44*	
Barclays Bank PLC	06741JCE7	02/17/11	02/17/21	100.000	VARIES	4.9770		0.136162	0.134020	0.132613	0.131171	0.129888	48.16	47.12
Barclays Bank PLC	06741L427	03/02/12	03/05/18	100.000	0.000	3.1999		0.088887	0.088911	0.090334	0.091779	0.093248	26.75	33.12
Bill Barrett Corporation	06846NAB0	07/08/09	07/15/16	95.172	9.875	10.8760	13.16	0.016020	0.017076	0.017809	0.019089	0.019799	6.36	7.07
Bayonne Redev AGY, NJ	073009AR3	04/09/09	04/01/12	98.604	9.250	9.8017	12.64	0.014611					1.32	
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	5.9698	187.73	0.088804	0.091455	0.094185	0.096996		32.45	34.41
Bear Stearns Co., Inc.	073928WN9	02/27/02	08/15/13	49.000	0.000	6.3184	414.09	0.151611	0.158120	0.161342	0.169198		58.03	37.89
BellSouth Telecomm	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.141115	0.145949	0.150947	0.156117	0.161464	51.83	55.44
Berry Petroleum Company	085789AD7	05/27/09	06/01/14	93.546	10.250	12.0008	28.75	0.036342	0.038523	0.040835	0.043285	0.045882	13.61	15.29
Bexar Cnty Hsg Fin Corp	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7500	167.11	0.088077	0.090609	0.093214	0.095894	0.098651	32.63	34.53
Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2062	9.27	0.012796	0.013257	0.013734	0.014229	0.014742	4.79	5.14
Bumble Bee Holdco S.C.A.	12046QAA1	03/10/11	03/15/18	98.138	9.625	N/A		0.272895	0.273172	0.273463	0.273768	0.274088	98.35	98.57
Bumble Bee Holdco S.C.A.	12046QAB9	03/10/11	03/15/18	98.138	9.625	N/A		0.272895	0.273172	0.273463	0.273768	0.274088	98.35	98.57
Bureau County SD #84, IL	121012AL2	06/04/10	12/01/15	106.570	VARIES	4.3645		0.127342	0.126635	0.125913	0.125176	0.124422	45.67	45.15
Bureau County SD #84, IL	121012AM0	06/04/10	12/01/16	106.150	VARIES	4.6174		0.134683	0.134104	0.133513	0.132908	0.132289	48.35	47.92
Bureau County SD #84, IL	121012AN8	06/04/10	12/01/17	105.324	VARIES	4.8691		0.141390	0.140943	0.140486	0.140018	0.139538	50.79	50.46
Bureau County SD #84, IL	121012AP3	06/04/10	12/01/18	105.836	VARIES	5.1194		0.149497	0.149058	0.148607	0.148145	0.147671	53.71	53.39
Bureau County SD #84, IL	121012AQ1	06/04/10	12/01/19	106.299	VARIES	5.3692		0.157599	0.157170	0.156728	0.156275	0.155810	56.63	56.31

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Bureau County SD #84, IL	121012AR9	06/04/10	12/01/20	104.349	VARIES	5.6693		0.163858	0.163582	0.163298	0.163005	0.162705	58.92	58.72
Bureau County SD #84, IL	121012AS7	06/04/10	12/01/21	104.162	VARIES	5.9680		0.172349	0.172104	0.171852	0.171592	0.171325	61.99	61.80
Bureau County SD #84, IL	121012AT5	06/04/10	12/01/22	104.788	VARIES	6.1675		0.179207	0.178951	0.178687	0.178415	0.178135	64.45	64.26
Bureau County SD #175, IL	121088AJ7	09/15/10	12/01/12	105.544	0.000	2.1629		0.065088	0.065792				21.61	
Bureau County SD #175, IL	121088AK4	09/15/10	12/01/13	106.280	VARIES	2.8304		0.081690	0.080940	0.080179	0.079407		29.23	26.32
Bureau County SD #175, IL	121088AL2	09/15/10	12/01/14	106.822	VARIES	3.2818		0.095602	0.094892	0.094170	0.093436	0.092690	34.25	33.72
Bureau County SD #175, IL	121088AM0	09/15/10	12/01/15	108.915	VARIES	3.6318		0.107843	0.107027	0.106196	0.105350	0.104489	38.63	38.03
Bureau County SD #175, IL	121088AN8	09/15/10	12/01/16	107.815	VARIES	4.0822		0.120602	0.119945	0.119275	0.118591	0.117893	43.26	42.77
Bureau County SD #175, IL	121088AP3	09/15/10	12/01/17	106.920	VARIES	4.4822		0.131758	0.131225	0.130679	0.130122	0.129552	47.30	46.91
Bureau County SD #175, IL	121088AQ1	09/15/10	12/01/18	106.252	VARIES	4.8319		0.141467	0.141026	0.140574	0.140111	0.139638	50.82	50.50
Bureau County SD #175, IL	121088AR9	09/15/10	12/01/19	107.871	VARIES	5.0816		0.150970	0.150465	0.149947	0.149417	0.148872	54.23	53.85
Bureau County SD #175, IL	121088AS7	09/15/10	12/01/20	108.435	VARIES	5.2817		0.157828	0.157338	0.156835	0.156318	0.155788	56.70	56.34
Bureau CNTYS SD #340, IL	121158BL2	08/14/12	12/01/14	102.681	VARIES	1.8371			0.052399	0.052685	0.053169	0.051616	7.19	19.02
Bureau CNTYS SD #340, IL	121158BM0	08/14/12	12/01/15	103.922	VARIES	2.0391			0.058864	0.059220	0.059824	0.057980	8.08	21.39
Bureau CNTYS SD #340, IL	121158BN8	08/14/12	12/01/16	106.028	VARIES	2.3387			0.068880	0.069359	0.070170	0.067699	9.45	25.07
Bureau CNTYS SD #340, IL	121158BP3	08/14/12	12/01/17	106.030	VARIES	2.6392			0.077735	0.078345	0.079378	0.076662	10.67	28.34
Bureau CNTYS SD #340, IL	121158BQ1	08/14/12	12/01/18	105.273	VARIES	2.9397			0.085964	0.086715	0.087990	0.085092	11.80	31.40
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.351270	0.362760	0.374767	0.387315	0.400339	129.23	137.94
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.351270	0.362760	0.374767	0.387315	0.400339	129.23	137.94
CapitalSource Inc.	14055XAG7	07/30/07	07/15/12	98.000	7.250	7.7433	17.45	0.012701	0.013193				2.55	
Cardinal Health 409, Inc	14150BAA2	04/10/07	04/15/15	100.000	9.500	9.4999		0.259563	0.259563	0.260989	0.259563	0.260989	95.11	95.00
Carol Stream, IL	143735LM8	07/15/08	10/01/27	93.383	5.750	6.3510	6.89	0.006140	0.006335	0.006536	0.006744	0.006958	2.28	2.43
Carol Stream, IL	143735TM0	12/30/11	11/01/13	100.000	0.000	2.4994		0.069429	0.070012	0.070887	0.071773		25.19	21.43
Carol Stream, IL	143735TN8	12/30/11	11/01/14	100.000	0.000	2.8494		0.079153	0.079911	0.081049	0.082204	0.083375	28.75	29.53
Carol Stream, IL	143735TP3	12/30/11	11/01/15	100.000	0.000	3.3492		0.093035	0.094082	0.095658	0.097259	0.098888	33.84	34.92
Carol Stream, IL	143735TQ1	12/30/11	11/01/16	100.000	0.000	3.6494		0.101374	0.102617	0.104490	0.106396	0.108338	36.91	38.19
Carol Stream, IL	143735TR9	12/30/11	11/01/17	100.000	0.000	4.0492		0.112479	0.114010	0.116318	0.118673	0.121076	41.00	42.58
Carol Stream, IL	143735TS7	12/30/11	11/01/18	100.000	0.000	4.4492		0.123590	0.125439	0.128229	0.131082	0.133998	45.10	47.02
Carol Stream, IL	143735TT5	12/30/11	11/01/19	100.000	0.000	4.8492		0.134702	0.136897	0.140216	0.143616	0.147098	49.22	51.50
Carol Stream, IL	143735TU2	12/30/11	11/01/20	100.000	0.000	5.1992		0.144423	0.146946	0.150766	0.154686	0.158707	52.83	55.46
Carol Stream, IL	143735TV0	12/30/11	11/01/21	100.000	0.000	5.3992		0.149980	0.152701	0.156824	0.161057	0.165405	54.89	57.73
Carol Stream, IL	143735TW8	12/30/11	11/01/22	100.000	0.000	5.5992		0.155536	0.158463	0.162900	0.167460	0.172149	56.96	60.02
Carol Stream, IL	143735TX6	12/30/11	11/01/23	100.000	0.000	5.7993		0.161093	0.164233	0.168995	0.173895	0.178938	59.03	62.32
Carol Stream, IL	143735TY4	12/30/11	11/01/24	100.000	0.000	6.0492		0.168034	0.171451	0.176637	0.181979	0.187483	61.62	65.20
Carol Stream, IL	143735TZ1	12/30/11	11/01/25	100.000	0.000	6.1993		0.172205	0.175793	0.181242	0.186860	0.192653	63.18	66.94
Carol Stream, IL	143735UA4	12/30/11	11/01/26	100.000	0.000	6.3492		0.176369	0.180133	0.185852	0.191752	0.197839	64.74	68.69
Carol Stream, IL	143735UB2	12/30/11	11/01/27	100.000	0.000	6.4493		0.179148	0.183032	0.188934	0.195026	0.201315	65.78	69.86
Carol Stream, IL	143735UC0	12/30/11	11/01/28	100.000	0.000	6.5994		0.183318	0.187384	0.193567	0.199954	0.206552	67.34	71.61
Carol Stream, IL	143735UD8	12/30/11	11/01/29	100.000	0.000	6.6993		0.186094	0.190284	0.196658	0.203245	0.210054	68.38	72.79
Carol Stream, IL	143735UE6	12/30/11	11/01/30	100.000	0.000	6.7994		0.188875	0.193191	0.199759	0.206550	0.213573	69.42	73.96
Carol Stream, IL	143735UF3	12/30/11	11/01/31	100.000	0.000	6.8495		0.190265	0.194645	0.201311	0.208206	0.215336	69.95	74.55
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	VARIES	9.9395		0.741904	0.775588	0.810945	0.848060	0.887019	280.47	306.68
Century Aluminum Company	156431AJ7	12/10/09	05/15/14	97.000	8.000	8.8326	12.54	0.018635	0.019458	0.020318	0.021215	0.022152	6.93	7.56

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								Period	Period	2013 1st	Period	Period		
Chesapeake Energy Corp.	165167BZ9	05/15/07	05/15/37	100.000	VARIES	6.7505		0.228628	0.234001	0.239555	0.245297	0.251233	83.78	87.81
Chesapeake Energy Corp.	165167CA3	08/14/07	05/15/37	97.625	VARIES	8.0008		0.275430	0.283671	0.292240	0.301153	0.310423	101.41	107.65
Chesapeake Energy Corp.	165167CB1	05/27/08	12/15/38	100.000	VARIES	8.0007		0.273558	0.282001	0.290782	0.299915	0.309412	100.28	106.62
Chesapeake Energy Corp.	165167CD7	02/02/09	02/15/15	97.750	9.500	10.0055	9.23	0.009977	0.010477	0.011001	0.011551	0.012129	3.82	4.21
Citigroup, Inc.	172967416	12/22/09	12/15/12	100.000	6.150	N/A		0.053381	0.023209				12.93	
Citigroup, Inc.	172967432	12/22/09	12/15/12	100.000	6.150	N/A		0.053381	0.023209				12.93	
Citibank CR Card Iss Tr	17305EEL5	06/25/08	06/20/12	94.946	6.300	7.7994	43.76	0.040089					6.78	
Citigroup Global Markets	17307EBE2	07/01/04	09/07/16	51.400	0.000	5.5371	260.36	0.117053	0.120294	0.123624	0.127047	0.130564	43.47	45.91
Citigroup Funding, Inc.	17308CKY1	08/24/07	08/31/12	100.000	1.080	5.0702		0.163732	0.165314				40.08	
Citigroup Funding, Inc.	17308CMW3	02/26/09	02/26/14	100.000	1.500	7.7625		0.252109	0.260277	0.268762	0.277576	0.286733	94.31	100.59
Citigroup Funding, Inc.	17308CMX1	04/28/09	04/28/14	100.000	VARIES	7.9615		0.261640	0.268738	0.279436	0.287242	0.298677	96.59	103.21
Citigroup Funding, Inc.	17308CMY9	06/29/09	06/29/14	100.000	VARIES	6.6887		0.188508	0.188001	0.187477	0.186936	0.186376	67.77	67.39
Citigroup Funding, Inc.	17308CMZ6	08/28/09	08/28/14	100.000	1.500	5.6150		0.169360	0.172945	0.176631	0.180420	0.184315	62.51	65.21
Citigroup Funding, Inc.	17308CNM4	02/12/10	02/12/20	100.000	VARIES	4.5259		0.118506	0.116944	0.116266	0.115573	0.115476	42.07	41.62
Citigroup Funding, Inc.	17308CNQ5	03/17/10	03/19/12	100.000	0.000	1.5048		0.042756					3.33	
Citigroup Funding, Inc.	17308CPA8	04/29/10	04/29/25	100.000	VARIES	5.9021		0.153572	0.149906	0.146133	0.142248	0.142199	54.16	51.66
Citigroup Funding, Inc.	17308CPC4	05/07/10	05/07/20	100.000	VARIES	5.0486		0.133101	0.131534	0.130967	0.130386	0.130512	47.52	47.02
Citigroup Funding, Inc.	17308CPQ3	05/24/10	05/24/16	100.000	0.000	4.5502		0.135222	0.138299	0.141445	0.144663	0.147955	49.46	51.74
Citigroup Funding, Inc.	17308CPT7	06/30/10	06/30/25	100.000	VARIES	5.8893		0.155058	0.153295	0.151481	0.149613	0.149565	55.50	54.19
Citigroup Funding, Inc.	17308CQH2	09/28/10	09/28/15	100.000	VARIES	2.0287		0.012523	0.012650	0.012779	0.012908	0.013039	4.55	4.65
Citigroup Funding, Inc.	17308CRW8	06/29/11	12/21/16	100.000	0.500	3.5733		0.100718	0.102269	0.103848	0.105456	0.107092	36.57	37.71
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3199	57.72	0.034935	0.036214	0.037539	0.038913	0.040337	12.93	13.89
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8403		0.156256	0.156308	0.156362	0.156417	0.156474	56.28	56.32
Citigroup Funding, Inc.	1730T0CU1	05/25/07	05/25/22*	100.000	VARIES	5.6847		0.145681	0.146114				34.13*	
Citigroup Funding, Inc.	1730T0DN6	08/06/07	08/06/37*	100.000	7.100	7.0999		0.260709	0.269965				57.72*	
Citigroup Funding, Inc.	1730T0EX3	01/30/08	01/30/13	100.000	2.000	4.5340		0.137904	0.139771	0.141680			50.55	4.11
Citigroup Funding, Inc.	1730T0FG9	02/08/08	02/09/15	100.000	0.250	4.4200		0.141950	0.144934	0.147983	0.151100	0.154286	52.50	54.73
Citigroup Funding, Inc.	1730T0FT1	05/28/08	05/28/13	100.000	VARIES	5.2999		0.176801	0.181486	0.186295			64.80	27.39
Citigroup Funding, Inc.	1730T0GD5	07/30/08	07/30/13	100.000	4.000	5.6733		0.166089	0.167648	0.169252	0.170901		60.55	35.67
Citigroup Funding, Inc.	1730T0GK9	08/29/08	08/29/13	100.000	VARIES	5.6500		0.161968	0.168373	0.166009	0.171637		60.95	40.87
Citigroup Funding, Inc.	1730T0GQ6	10/30/08	10/30/13	100.000	0.000	8.1000		0.285521	0.297085	0.309117	0.321636		106.31	94.68
Citigroup Funding, Inc.	1730T0GY9	04/28/09	04/28/24	100.000	VARIES	8.1831		0.209168	0.205082	0.200829	0.196402	0.197296	74.04	71.28
Citigroup Funding, Inc.	1730T0GZ6	05/28/09	05/28/24	100.000	VARIES	8.3422		0.211844	0.207356	0.202680	0.197810	0.198781	75.15	71.96
Citigroup Funding, Inc.	1730T0HA0	06/26/09	06/26/24	100.000	VARIES	8.1209		0.201857	0.196519	0.190963	0.185182	0.186354	71.65	67.68
Citigroup Funding, Inc.	1730T0HG7	08/27/09	08/27/24	100.000	VARIES	6.9432		0.176385	0.171901	0.167261	0.162460	0.157492	61.56	58.14
Citigroup Funding, Inc.	1730T0HL6	04/29/10	04/29/25	100.000	VARIES	5.9253		0.154232	0.150572	0.146803	0.142922	0.142894	54.40	51.91
Citigroup Funding, Inc.	1730T0HN2	04/29/10	04/29/30	100.000	VARIES	5.9941		0.148851	0.146344	0.143762	0.141102	0.140722	52.82	51.09
Citigroup Funding, Inc.	1730T0HQ5	10/29/09	10/29/24	100.000	VARIES	5.8766		0.149174	0.149541	0.149920	0.150309	0.150710	53.81	54.09
Citigroup Funding, Inc.	1730T0HY8	04/16/10	04/16/15	100.000	VARIES	1.3863		0.010120	0.010189	0.010260	0.010331	0.010403	3.67	3.72
Citigroup Funding, Inc.	1730T0JB6	04/26/10	04/26/20*	100.000	VARIES	5.0570		0.133033					15.30*	
Citigroup Funding, Inc.	1730T0JB6	05/28/10	05/28/25	100.000	VARIES	5.1185		0.134066	0.132952	0.131808	0.130636	0.130729	47.99	47.20

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Citigroup Funding, Inc.	1730T0JC4	05/14/10	05/14/15	100.000	VARIES	1.6896		0.014081	0.014199	0.014319	0.014440	0.014562	5.10	5.19
Citigroup Funding, Inc.	1730T0JF7	06/29/10	06/29/22	100.000	VARIES	5.2411		0.137512	0.136429	0.135318	0.134177	0.134477	49.31	48.51
Citigroup Funding, Inc.	1730T0JG5	06/11/10	06/11/13	100.000	VARIES	2.1871		0.017399	0.017589	0.017782			6.31	2.85
Citigroup Funding, Inc.	1730T0JH3	06/24/10	06/24/20	100.000	VARIES	5.3515		0.149008	0.150375	0.151025	0.151693	0.151837	53.90	54.50
Citigroup Funding, Inc.	1730T0KE8	09/09/10	09/09/20	100.000	VARIES	4.7845		0.135461	0.136785	0.138141	0.139529	0.140594	49.30	50.26
Citigroup Funding, Inc.	1730T0KF5	09/14/10	09/14/15	100.000	VARIES	2.0255		0.019786	0.019485	0.019182	0.019376	0.019573	7.00	6.98
Citigroup Funding, Inc.	1730T0KG3	09/14/10	09/14/17	100.000	VARIES	2.5063		0.018696	0.018111	0.017519	0.017739	0.017961	6.50	6.39
Citigroup Funding, Inc.	1730T0KH1	09/23/10	09/23/17	100.000	VARIES	2.6179		0.018488	0.018730	0.018976	0.019224	0.019476	6.75	6.93
Citigroup Funding, Inc.	1730T0KJ7	09/30/10	09/30/20*	100.000	VARIES	4.6622		0.131744	0.132901				13.19*	
Citigroup Funding, Inc.	1730T0KK4	10/13/10	10/13/15	100.000	VARIES	2.0006		0.019118	0.018832	0.018543	0.018728	0.018915	6.79	6.74
Citigroup Funding, Inc.	1730T0KR9	10/29/10	10/29/15	100.000	VARIES	1.9200		0.017073	0.016827	0.016579	0.016738	0.016899	6.07	6.02
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4350		0.022702	0.021601	0.020487	0.020736	0.020989	7.85	7.45
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5364		0.025184	0.023913	0.022625	0.022912	0.023203	8.69	8.23
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1245		0.135320	0.131670	0.127926	0.128175	0.128430	47.75	46.12
Citigroup Funding, Inc.	1730T0KW8	11/30/10	11/28/16	100.000	0.000	3.8990		0.112546	0.114740	0.116977	0.119257	0.121582	41.06	42.67
Citigroup Funding, Inc.	1730T0KX6	11/23/10	11/23/16	100.000	VARIES	1.4929		0.018283	0.018419	0.018557	0.018695	0.018835	6.62	6.72
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7108		0.129151	0.129838	0.130541	0.130928	0.131325	46.68	47.10
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5698		0.145415	0.140569	0.135587	0.132967	0.130274	50.97	48.06
Citigroup Funding, Inc.	1730T0LA5	11/15/10	11/15/15	100.000	VARIES	1.7358		0.009121	0.009200	0.009280	0.009360	0.009442	3.31	3.36
Citigroup Funding, Inc.	1730T0LB3	11/15/10	11/15/20	100.000	VARIES	2.2798		0.018969	0.018108	0.017236	0.017433	0.017632	6.59	6.26
Citigroup Funding, Inc.	1730T0LT4	03/14/11	03/18/13	100.000	0.000	1.5300		0.042835	0.043163	0.043493			15.55	3.35
Citigroup Funding, Inc.	1730T0LU1	03/30/11	09/21/16	100.000	0.500	3.9296		0.110937	0.112843	0.114788	0.116770	0.118792	40.67	42.08
Citigroup Funding, Inc.	1730T0LW7	03/16/11	03/16/26*	100.000	VARIES	4.7595		0.130067					9.76*	
Citigroup Funding, Inc.	1730T0LZ0	03/31/11	04/01/26*	100.000	VARIES	5.1428		0.141680	0.140481				38.04*	
Citigroup Funding, Inc.	1730T0MA4	04/01/11	04/01/21	100.000	VARIES	5.0031		0.138926	0.138874	0.138821	0.138767	0.138778	49.99	49.96
Citigroup Funding, Inc.	1730T0MB2	04/28/11	10/26/16	100.000	0.500	3.6902		0.104125	0.105790	0.107485	0.109212	0.110971	38.00	39.23
Citigroup Funding, Inc.	1730T0ME6	04/26/11	04/26/21	100.000	VARIES	1.9784		0.018706	0.018002	0.017292	0.016575	0.016739	6.52	6.06
Citigroup Funding, Inc.	1730T0MQ9	06/29/11	06/27/18	100.000	0.000	3.9199		0.110999	0.113174	0.115392	0.117654	0.119960	40.37	41.97
Citigroup Funding, Inc.	1730T0MR7	06/20/11	06/20/21	100.000	VARIES	4.6545		0.129070	0.128842	0.128862	0.128883	0.128905	46.42	46.39
Citigroup Funding, Inc.	1730T0MU0	07/28/11	01/25/17	100.000	0.500	3.3819		0.093944	0.095275	0.096651	0.098051	0.099474	34.48	35.49
Citigroup Funding, Inc.	1730T0NB1	08/10/11	08/08/13	100.000	0.000	1.7601		0.048893	0.049318	0.049752	0.050190		17.80	10.88
Citigroup Funding, Inc.	1730T0ND7	08/05/11	08/05/21	100.000	VARIES	3.3224		0.092289	0.092438	0.092589	0.092743	0.092899	33.29	33.41
Citigroup Funding, Inc.	1730T0NH8	08/30/11	02/24/17	100.000	0.500	3.8048		0.105692	0.107380	0.109159	0.110971	0.112818	38.79	40.09
Citigroup Funding, Inc.	1730T0NK1	08/26/11	08/26/16	100.000	VARIES	1.7275		0.011543	0.011161	0.010775	0.010868	0.010962	3.99	3.92
Citigroup Funding, Inc.	1730T0NM7	08/31/11	08/31/21	100.000	VARIES	2.3031		0.018988	0.018009	0.017513	0.016437	0.015897	6.59	6.00
Citigroup Funding, Inc.	1730T0NN5	09/07/11	09/07/18	100.000	VARIES	2.5979		0.021137	0.020510	0.019874	0.019230	0.018578	7.35	6.89
Citigroup Funding, Inc.	1730T0NQ8	09/29/11	09/29/26	100.000	VARIES	6.2445		0.173459	0.172154	0.170807	0.169419	0.167987	61.97	60.98
Citigroup Funding, Inc.	1730T0NS4	09/29/11	09/27/17	100.000	0.500	4.1394		0.114985	0.117054	0.119190	0.121369	0.123594	42.16	43.71
Citigroup Funding, Inc.	1730T0PD5	10/28/11	10/27/17	100.000	0.500	3.9008		0.108357	0.110189	0.112067	0.113982	0.115934	39.58	40.94
Citigroup Funding, Inc.	1730T0PS2	11/10/11	11/10/14	100.000	VARIES	2.9384		0.013819	0.013431	0.013036	0.013228	0.013422	4.87	4.75
Citigroup Funding, Inc.	1730T0QC6	11/28/11	11/28/17	100.000	0.500	4.2510		0.118085	0.120299	0.122561	0.124871	0.127230	43.06	44.69

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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								2012 1st Period	2012 2nd Period	2012 3rd 2013 1st	2013 2nd Period	2013 3rd Period	2012	2013
Citigroup Funding, Inc.	1730T0QM4	12/05/11	12/05/16	100.000	VARIES	2.9298		0.081384	0.081157	0.080926	0.080691	0.080454	29.25	29.08
Citigroup Funding, Inc.	1730T0QN2	12/21/11	12/19/13	100.000	0.000	3.7402		0.103896	0.105817	0.107796	0.109812		37.80	37.88
Citigroup Funding, Inc.	1730T0QQ5	12/22/11	12/24/13	100.000	1.500	3.7373		0.103827	0.104989	0.106172	0.107377		37.60	37.70
Citigroup Funding, Inc.	1730T0VR7	01/23/12	01/23/16	100.000	VARIES	3.3341			0.021477	0.020471	0.019449	0.019773	7.10	7.08
Citigroup Funding, Inc.	1730T0VU0	02/01/12	02/01/15	100.000	VARIES	2.5688			0.021272	0.020746	0.020214	0.020473	6.94	7.33
Citigroup Funding, Inc.	1730T0WA3	02/28/12	08/27/15	100.000	0.000	2.6600			0.073890	0.074868	0.075863	0.076872	22.51	27.38
Citigroup Funding, Inc.	1730T0WC9	02/15/12	02/14/16	100.000	VARIES	2.0055			0.009709	0.009429	0.009145	0.009236	3.03	3.32
Citigroup Funding, Inc.	1730T0WF2	02/24/12	02/24/20	100.000	VARIES	2.8625			0.010264	0.009871	0.009471	0.009066	3.10	3.38
Citigroup Funding, Inc.	1730T0WK1	03/29/12	03/30/16	100.000	1.000	2.5858		0.071829	0.071833	0.072403	0.072980	0.073564	19.59	26.27
Citigroup Funding, Inc.	1730T0WN5	03/16/12	03/16/15	100.000	VARIES	1.3116			0.009381	0.092600	0.091385	0.091984	2.66	3.31
Citigroup Funding, Inc.	1730T0WR6	03/30/12	03/30/22	100.000	VARIES	3.8302			0.106396	0.105774	0.105140	0.105518	28.78	37.94
Citigroup Funding, Inc.	1730T0WU9	04/02/12	04/02/16	100.000	VARIES	1.4378			0.010119	0.009907	0.009694	0.009763	2.70	3.52
Citigroup Funding, Inc.	1730T0XG9	05/30/12	06/07/18	100.000	0.500	3.6727		0.102022	0.102085	0.103705	0.105354	0.107034	21.58	37.71
Citigroup Funding, Inc.	1730T0XP9	06/05/12	06/05/15	100.000	VARIES	1.3507			0.007883	0.007778	0.007673	0.007725	1.62	2.78
Citigroup Funding, Inc.	1730T0XW4	06/20/12	06/20/15	100.000	VARIES	1.7222			0.007064	0.006945	0.006826	0.006885	1.35	2.48
Citigroup Funding, Inc.	1730T0XX2	08/06/12	08/04/16	100.000	0.000	2.5430				0.070639	0.071527	0.072437	10.24	25.85
Citigroup Funding, Inc.	1730T0YD5	08/30/12	03/02/18	100.000	0.750	2.7849			0.077359	0.077368	0.078155	0.078953	9.36	28.18
Citigroup Funding, Inc.	17311G250	12/21/07	07/17/12*	100.000	0.000	5.0040		0.165849					2.65*	
Citigroup Funding, Inc.	17311G540	08/24/07	08/31/12	100.000	2.800	5.0771		0.153448	0.153702				37.33	
Citigroup Funding, Inc.	17311GBD3	10/10/07	10/10/14	100.000	0.000	5.1599		0.175730	0.180264	0.184915	0.189686	0.194580	64.82	68.21
Citigroup Funding, Inc.	17313G746	04/29/08	05/07/13	100.000	0.000	5.5901		0.188565	0.193836	0.199254			69.41	25.11
Citigroup Funding, Inc.	17313T250	10/29/09	11/08/12	100.000	0.000	3.5401		0.105581	0.107449				32.75	
Citigroup Funding, Inc.	17313T375	08/28/09	02/27/12	100.000	0.000	4.0753		0.122705					6.87	
Citigroup Funding, Inc.	17314V346	05/27/10	05/26/16	100.000	0.000	4.4491		0.132004	0.134940	0.137942	0.141011	0.144148	48.26	50.43
Citigroup Funding, Inc.	17314V569	03/30/10	09/28/15	100.000	0.000	4.6162		0.137281	0.140450	0.143692	0.147008	0.150401	50.59	52.95
Citigroup Funding, Inc.	17314V585	02/17/10	02/14/14	100.000	0.000	3.4655		0.101327	0.103083	0.104869	0.106686	0.108535	37.28	38.58
Citigroup Funding, Inc.	17314V593	02/17/10	02/14/13	100.000	0.000	2.5263		0.072854	0.073774	0.074706			26.65	3.21
Citigroup Funding, Inc.	17314V668	02/25/10	08/26/15	100.000	0.000	4.3617		0.129278	0.132097	0.134978	0.137922	0.140930	47.76	49.87
Citigroup Funding, Inc.	17314V767	01/28/10	07/29/15	100.000	0.000	4.4348		0.131585	0.134503	0.137486	0.140534	0.143651	48.79	50.98
Citigroup Funding, Inc.	17314V841	12/29/09	06/24/15	100.000	0.000	3.7789		0.113073	0.115210	0.117387	0.119605	0.121864	41.12	42.69
Citigroup Funding, Inc.	17316G784	10/28/10	10/27/16	100.000	0.000	3.6054		0.103786	0.105657	0.107562	0.109501	0.111475	37.94	39.32
Citigroup Funding, Inc.	17317U360	01/30/12	01/29/15	100.000	0.000	3.4204			0.095014	0.096630	0.098282	0.099963	31.70	35.59
Citigroup Funding, Inc.	17317U717	08/30/11	11/23/16	100.000	0.000	3.7251		0.104365	0.106309	0.108289	0.110306	0.112361	38.07	39.50
Citigroup Funding, Inc.	17318Q574	10/02/12	09/27/18	100.000	0.000	2.4948			0.069300	0.070141	0.071015		6.17	25.26
Clark CNTY SCH DIST, NV	181059QF6	07/08/10	06/15/24	91.490	5.510	6.4444	5.90	0.011747	0.012126	0.012517	0.012920	0.013336	4.31	4.59
Clark CNTY SCH DIST, NV	181059QG4	07/08/10	06/15/20	94.976	5.510	6.1946	5.70	0.011322	0.011673	0.012035	0.012407	0.012792	4.15	4.41
Clark CNTY SCH DIST, NV	181059QH2	07/08/10	06/15/20	94.976	5.510	6.1946	5.70	0.011322	0.011673	0.012035	0.012407	0.012792	4.15	4.41
Cogent Communications	19239VAA2	06/11/07	06/15/14	97.750	1.000	1.3372	14.38	0.009062	0.009122	0.009183	0.009245	0.009306	3.27	3.32
Cogent Communications	19239VAB0	06/11/07	06/15/14	97.750	1.000	1.3372	14.38	0.009062	0.009122	0.009183	0.009245	0.009306	3.27	3.32
Community Unit SD #5, IL	193863AG2	06/26/08	12/01/12	102.941	VARIES	4.8027		0.134308	0.133865				44.24	
Community Unit SD #5, IL	193863AH0	06/26/08	12/01/13	102.730	VARIES	4.9590		0.139153	0.138815	0.138469	0.138114		50.01	45.63

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Community Unit SD #5, IL	193863AJ6	06/26/08	12/01/14	102.273	VARIES	5.1132		0.143545	0.143309	0.143067	0.142818	0.142564	51.62	51.44
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		0.864649	0.907189	0.951966	0.999096	1.048705	325.57	358.54
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3810		0.839777	0.880483	0.923301	0.968341	1.015720	313.49	344.75
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1300		0.369994	0.378183	0.396992	0.403420	0.423819	137.79	146.94
CompuCredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1300		0.369994	0.378183	0.396992	0.403420	0.423819	137.79	146.94
CompuCredit Corporation	20478NAC4	11/23/05	01/31/36	100.000	5.875	N/A		0.301581	0.311376	0.314691	0.327025	0.329011	114.18	119.30
CompuCredit Corporation	20478NAD2	11/23/05	01/31/36	100.000	5.875	N/A		0.301581	0.311376	0.314691	0.327025	0.329011	114.18	119.30
Conseco, Inc.	208464BG1	08/15/05	09/30/35	99.000	3.500	7.3752		0.269099	0.279023	0.289312	0.299262	0.309580	100.50	107.79
Conseco, Inc.	208464BH9	08/15/05	09/30/35	99.000	3.500	7.3752		0.269099	0.279023	0.289312	0.299262	0.309580	100.50	107.79
Convergys Corporation	212485AE6	10/13/09	09/15/29	114.396	VARIES	14.1017		0.534574	0.561004	0.589298	0.619587	0.652012	203.00	224.25
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	5.5696	234.39	0.117553	0.120827	0.124191	0.127650	0.131205	43.11	45.54
Cook County, Illinois	213309KS5	04/28/05	12/01/17	49.824	0.000	5.6095	222.64	0.111807	0.114943	0.118167	0.121481	0.124888	41.01	43.34
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	212.76	0.107288	0.110367	0.113534	0.116792	0.120144	39.37	41.66
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	201.44	0.101678	0.104612	0.107630	0.110734	0.113929	37.31	39.49
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	190.81	0.096466	0.099273	0.102162	0.105134	0.108194	35.40	37.49
Cook County, IL SD #88	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998	28.55	0.054641	0.056526	0.058476	0.060494	0.062581	20.13	21.54
Cook County, IL SD #88	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6997	36.25	0.069256	0.071576	0.073974	0.076452	0.079013	25.49	27.23
Cook County, IL SD #88	214183KS3	06/15/10	12/01/27	31.374	0.000	6.7498	33.91	0.064819	0.067007	0.069268	0.071606	0.074023	23.86	25.50
Cook County, IL SD #88	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998	31.70	0.060605	0.062666	0.064796	0.066999	0.069277	22.31	23.86
Cook County, IL SD #88	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498	29.59	0.056607	0.058546	0.060551	0.062625	0.064770	20.85	22.30
Cook County, IL SD #89	214201FX8	09/07/05	12/01/12	70.159	0.000	4.9590	254.54	0.131167	0.134419				43.87	
Cook County, IL SD #89	214201FY6	09/07/05	12/01/13	66.377	0.000	5.0390	245.29	0.126713	0.129905	0.133178	0.136534		46.39	44.55
Cook County, IL SD #89	214201FZ3	09/07/05	12/01/14	62.531	0.000	5.1492	236.91	0.122800	0.125962	0.129205	0.132532	0.135944	44.97	47.31
Cook County, IL SD #89	214201GB5	12/13/07	12/01/14	67.830	0.000	5.6497	171.76	0.132781	0.136532	0.140389	0.144355	0.148433	48.70	51.50
Cook County, IL SD #89	214201GC3	12/13/07	12/01/15	63.659	0.000	5.7497	164.35	0.127313	0.130973	0.134739	0.138612	0.142597	46.71	49.44
Cook County, IL SD #89	214201GD1	12/13/07	12/01/16	59.629	0.000	5.8497	156.91	0.121795	0.125358	0.129024	0.132798	0.136682	44.70	47.36
Cook County, IL SD #89	214201GE9	12/13/07	12/01/17	55.745	0.000	5.9498	149.47	0.116259	0.119718	0.123279	0.126947	0.130724	42.69	45.26
Cook County, IL SD #89	214201GF6	12/13/07	12/01/18	52.014	0.000	6.0498	142.06	0.110726	0.114075	0.117526	0.121081	0.124744	40.67	43.17
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1497	134.73	0.105223	0.108459	0.111794	0.115231	0.118774	38.66	41.07
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	127.49	0.099775	0.102893	0.106108	0.109424	0.112843	36.67	39.00
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3498	120.38	0.094401	0.097399	0.100491	0.103682	0.106973	34.71	36.95
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	113.25	0.088904	0.091749	0.094685	0.097714	0.100841	32.69	34.82
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4498	106.44	0.083641	0.086338	0.089122	0.091996	0.094963	30.76	32.78
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4698	99.91	0.078541	0.081082	0.083705	0.086413	0.089208	28.89	30.79
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796	29.71	0.080123	0.083240	0.086478	0.089842	0.093336	29.51	31.85
Cook County, IL SD #89	214201GQ2	11/29/10	12/15/25	30.724	0.000	7.9996	27.44	0.074106	0.077070	0.080153	0.083359	0.086693	27.31	29.54
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIES	7.6950		0.233614	0.233251	0.232873	0.232482	0.232075	84.02	83.75
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2496	25.19	0.068156	0.070967	0.073895	0.076943	0.080116	25.13	27.25
Cook County, IL SD #104	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7496	216.19	0.093272	0.096886	0.100641	0.104540	0.108591	34.45	37.17
Cook County, IL SD #104	214471JU9	02/08/07	12/01/12	73.485	0.000	5.3685	217.79	0.141432	0.145229				47.36	
Cook County, IL SD #104	214471JV7	02/08/07	12/01/13	69.553	0.000	5.3989	207.45	0.134813	0.138452	0.142190	0.146028		49.41	47.61
Cook County, IL SD #123	214651JV4	10/15/07	12/01/13	71.288	0.000	5.5988	186.74	0.139262	0.143160	0.147168	0.151288		51.07	49.31
Cook County, IL SD #123	214651JW2	10/15/07	12/01/14	66.759	0.000	5.7491	180.08	0.134726	0.138598	0.142582	0.146681	0.150897	49.43	52.32

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2012 1st Period	2012 2nd Period	2012 3rd 2013 1st	2013 2nd Period	2013 3rd Period	2012	2013
Cook County, IL SD #123	214651JX0	10/15/07	12/01/15	62.337	0.000	5.8991	173.03	0.129864	0.133695	0.137638	0.141698	0.145877	47.67	50.53
Cook County, IL SD #123	214651JY8	10/15/07	12/01/16	58.297	0.000	5.9991	164.87	0.124003	0.127723	0.131554	0.135500	0.139564	45.54	48.31
Cook County, IL SD #123	214651JZ5	10/15/07	12/01/17	54.681	0.000	6.0492	156.09	0.117518	0.121073	0.124735	0.128507	0.132394	43.16	45.81
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992	147.61	0.111256	0.114649	0.118145	0.121748	0.125461	40.87	43.40
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1392	139.37	0.105129	0.108356	0.111682	0.115111	0.118644	38.62	41.03
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	131.82	0.099626	0.102729	0.105929	0.109228	0.112631	36.61	38.93
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2694	124.19	0.093935	0.096880	0.099917	0.103049	0.106279	34.53	36.72
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	116.79	0.088358	0.091132	0.093994	0.096945	0.099989	32.48	34.55
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	109.81	0.083097	0.085710	0.088405	0.091185	0.094053	30.54	32.50
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	103.23	0.078132	0.080593	0.083132	0.085750	0.088451	28.72	30.56
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3095	97.02	0.073451	0.075768	0.078158	0.080624	0.083167	27.00	28.73
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	91.17	0.069035	0.071217	0.073467	0.075788	0.078183	25.38	27.01
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3295	88.37	0.066926	0.069044	0.071229	0.073484	0.075809	24.60	26.19
Cook County, IL SD #127	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	187.21	0.097724	0.100352	0.103052	0.105823	0.108670	35.81	37.77
Cook County, IL SD #127	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4494	178.36	0.093304	0.095847	0.098458	0.101141	0.103897	34.20	36.09
Cook County, IL SD #127	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5194	169.67	0.088948	0.091402	0.093925	0.096517	0.099181	32.61	34.44
Cook County, IL SD #127	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5794	161.09	0.084605	0.086965	0.089391	0.091885	0.094448	31.03	32.78
Cook County, IL SD #127	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6395	152.75	0.080372	0.082638	0.084968	0.087364	0.089828	29.48	31.17
Cook County, IL SD #127	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	144.63	0.076214	0.078382	0.080612	0.082905	0.085264	27.96	29.57
Cook County, IL SD #127	214723DC9	09/07/05	12/01/13	66.537	0.000	5.0090	244.20	0.126033	0.129190	0.132425	0.135742		46.13	44.30
Cook County, IL SD #133	214813BZ9	06/26/12	12/15/16	98.000	4.250	N/A			0.014832	0.015171	0.015542	0.015921	2.75	5.54
Cook County, IL SD #133	214813CA3	06/26/12	12/15/20	98.000	5.000	N/A			0.006913	0.007087	0.007276	0.007471	1.28	2.59
Cook County, Illinois	215030CN5	01/08/04	12/01/12	63.060	0.000	5.2494	323.06	0.138454	0.142088				46.34	
Cook County, Illinois	215030CP0	01/08/04	12/01/13	58.732	0.000	5.4494	314.81	0.135941	0.139645	0.143450	0.147358		49.83	48.04
Cook County, Illinois	215030CQ8	01/08/04	12/01/14	54.489	0.000	5.6495	305.18	0.132777	0.136528	0.140385	0.144350	0.148428	48.70	51.49
Cook County, Illinois	215030CR6	01/08/04	12/01/15	50.650	0.000	5.7994	292.93	0.128166	0.131883	0.135707	0.139642	0.143691	47.03	49.80
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.6229		0.009018	0.009317	0.009626	0.009944	0.010274	3.32	3.54
Cook County, Illinois	215093EV3	06/17/03	12/01/13	59.669	0.000	4.9998	313.04	0.125823	0.128968	0.132192	0.135497		46.05	44.22
Cook County, Illinois	215093EW1	06/17/03	12/01/14	55.539	0.000	5.1998	305.60	0.123824	0.127043	0.130346	0.133735	0.137212	45.35	47.74
Cook County, Illinois	215093EX9	06/17/03	12/01/15	51.495	0.000	5.3998	296.74	0.121204	0.124476	0.127837	0.131288	0.134833	44.42	46.85
Cook County, IL SD #153	215183FW9	12/10/03	12/01/12	60.122	0.000	5.7499	348.20	0.150917	0.155256				50.58	
Cook County, IL SD #153	215183FX7	12/10/03	12/01/13	55.449	0.000	5.9998	338.44	0.148078	0.152521	0.157096	0.161809		54.38	52.69
Cook County, IL SD #153	215183FY5	12/10/03	12/01/14	51.438	0.000	6.1497	323.73	0.142443	0.146823	0.151338	0.155991	0.160788	52.33	55.60
Cook County, IL SD #153	215183FZ2	12/10/03	12/01/15	47.578	0.000	6.2999	308.59	0.136546	0.140847	0.145284	0.149860	0.154581	50.19	53.40
Cook County, IL SD #153	215183GJ7	05/14/08	12/15/13	74.458	0.000	5.3491	157.36	0.133700	0.137276	0.140948	0.144718		48.89	49.16
Cook County, IL SD #153	215183GK4	05/14/08	12/15/14	69.640	0.000	5.5691	153.77	0.131196	0.134849	0.138604	0.142463	0.146430	48.01	50.72
Cook County, IL SD #153	215183GL2	05/14/08	12/15/15	64.808	0.000	5.7992	149.56	0.128162	0.131879	0.135703	0.139638	0.143687	46.93	49.69
Cook County, IL SD #153	215183GM0	05/14/08	12/15/16	59.694	0.000	6.0984	145.70	0.123393	0.127155	0.131753	0.135028	0.139910	45.99	48.83
Cook County, IL SD #153	215183GN8	05/14/08	12/15/17	55.331	0.000	6.2694	139.08	0.120245	0.124014	0.127902	0.131911	0.136046	44.09	46.90
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3994	131.97	0.114378	0.118038	0.121814	0.125712	0.129735	41.95	44.68
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5593	125.07	0.108723	0.112289	0.115972	0.119775	0.123703	39.90	42.56
Cook County, IL SD #155	215219EG7	02/01/01	12/01/14	37.337	0.000	7.2490	439.16	0.162632	0.168526	0.174635	0.180964	0.187523	59.97	64.39
Cook County, IL SD #155	215219EH5	02/01/01	12/01/15	34.277	0.000	7.3490	411.06	0.152950	0.158570	0.164397	0.170438	0.176701	56.42	60.64

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Cook County, IL SD #155	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	250.09	0.102079	0.104784	0.107561	0.110411	0.113337	37.40	39.41
Cook County, IL SD #155	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	238.99	0.097939	0.100583	0.103299	0.106088	0.108952	35.89	37.86
Cook County, IL SD #155	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	227.23	0.093307	0.095850	0.098462	0.101145	0.103901	34.20	36.09
Cook County, IL SD #155	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	216.30	0.089172	0.091647	0.094190	0.096803	0.099490	32.70	34.54
Cook County, IL SD #155	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	205.43	0.085029	0.087431	0.089901	0.092440	0.095052	31.19	32.98
Cook County, IL SD #155	215219GA8	06/02/05	12/01/15	59.242	0.000	5.0500	230.17	0.114910	0.117811	0.120786	0.123836	0.126963	42.07	44.22
Cook County, IL SD #155	215219GB6	06/02/05	12/01/16	55.669	0.000	5.1601	221.77	0.111103	0.113970	0.116910	0.119927	0.123021	40.69	42.81
Cook County, IL SD #155	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	212.69	0.106863	0.109668	0.112547	0.115501	0.118533	39.15	41.23
Cook County, IL SD #155	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3100	203.03	0.102206	0.104919	0.107705	0.110565	0.113500	37.45	39.46
Cook County, IL SD #155	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3600	193.42	0.097520	0.100133	0.102817	0.105573	0.108402	35.74	37.68
Cook County, IL SD #155	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	183.70	0.092678	0.095171	0.097732	0.100361	0.103060	33.96	35.82
Cook County, IL SD #155	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	175.07	0.088576	0.090999	0.093488	0.096044	0.098671	32.47	34.27
Cook County, IL SD #155	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	166.09	0.084112	0.086426	0.088802	0.091244	0.093754	30.84	32.56
Cook County, IL SD #155	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5600	157.62	0.079977	0.082201	0.084486	0.086835	0.089249	29.33	30.98
Cook County, IL SD #155	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6100	149.37	0.075909	0.078038	0.080227	0.082477	0.084791	27.84	29.42
Cook County, IL SD #155	215219HB5	06/29/06	12/01/16	54.002	0.000	5.9995	207.81	0.124009	0.127729	0.131561	0.135507	0.139572	45.54	48.31
Cook County, IL SD #155	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	196.67	0.117522	0.121077	0.124739	0.128512	0.132399	43.16	45.81
Cook County, IL SD #155	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	185.95	0.111260	0.114653	0.118150	0.121753	0.125467	40.87	43.40
Cook County, IL SD #155	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1196	175.31	0.104953	0.108164	0.111474	0.114885	0.118400	38.56	40.95
Cook County, IL SD #155	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1496	165.30	0.099038	0.102083	0.105222	0.108457	0.111792	36.39	38.66
Cook County, IL SD #155	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1696	155.70	0.093339	0.096219	0.099187	0.102247	0.105401	34.30	36.44
Cook County, IL SD #155	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1996	146.65	0.087981	0.090709	0.093520	0.096419	0.099408	32.33	34.37
Cook County, IL SD #155	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2197	138.01	0.082845	0.085421	0.088077	0.090817	0.093641	30.44	32.37
Cook County, IL SD #155	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	129.84	0.078003	0.080441	0.082954	0.085547	0.088220	28.67	30.49
Cook County, IL SD #155	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	122.08	0.073382	0.075683	0.078055	0.080502	0.083026	26.97	28.69
Cook County, IL SD #155	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2996	118.34	0.071191	0.073434	0.075747	0.078133	0.080594	26.17	27.84
Cook County, IL SD #155	215219JF4	06/29/06	12/01/12	69.397	0.000	5.7692	255.28	0.151398	0.155765				50.75	
Cook County, IL SD #155	215219JG2	06/29/06	12/01/13	65.418	0.000	5.7993	242.09	0.143688	0.147855	0.152142	0.156554		52.73	51.00
Cook County, IL SD #155	215219JH0	06/29/06	12/01/14	61.530	0.000	5.8495	229.96	0.136678	0.140675	0.144789	0.149024	0.153383	50.17	53.14
Cook County, IL SD #155	215219JJ6	06/29/06	12/01/15	57.818	0.000	5.8994	218.22	0.129869	0.133700	0.137643	0.141703	0.145883	47.68	50.53
Cook County, IL SD #155	215219JK3	06/29/06	12/01/16	54.002	0.000	5.9995	207.81	0.124009	0.127729	0.131561	0.135507	0.139572	45.54	48.31
Cook County, IL SD #155	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	196.67	0.117522	0.121077	0.124739	0.128512	0.132399	43.16	45.81
Cook County, IL SD #155	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	185.95	0.111260	0.114653	0.118150	0.121753	0.125467	40.87	43.40
Cook County, IL SD #155	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1196	175.31	0.104953	0.108164	0.111474	0.114885	0.118400	38.56	40.95
Cook County, IL SD #155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	62.48	0.084532	0.087384	0.090333	0.093382	0.096533	31.12	33.25
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7993	58.49	0.079189	0.081881	0.084665	0.087544	0.090520	29.16	31.17
Cook County, IL SD #155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8493	54.71	0.074109	0.076647	0.079272	0.081987	0.084794	27.29	29.19
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	51.11	0.069284	0.071674	0.074146	0.076704	0.079350	25.52	27.31
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	47.65	0.064671	0.066934	0.069276	0.071701	0.074210	23.83	25.52
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0994	44.33	0.060236	0.062374	0.064589	0.066881	0.069255	22.20	23.80
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	42.73	0.058088	0.060165	0.062315	0.064543	0.066850	21.41	22.97
Cook County, Illinois	215255EX4	06/30/04	12/01/12	62.198	0.000	5.7195	327.69	0.150164	0.154458				50.33	
Cook County, Illinois	215255EY2	06/30/04	12/01/13	57.985	0.000	5.8696	315.25	0.145231	0.149493	0.153881	0.158397		53.31	51.59

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Cook County, Illinois	215255EZ9	06/30/04	12/01/14	53.847	0.000	6.0295	302.50	0.140148	0.144373	0.148726	0.153209	0.157828	51.47	54.62
Cook County, Illinois	215255FA3	06/30/04	12/01/15	50.015	0.000	6.1596	288.41	0.134235	0.138369	0.142631	0.147023	0.151551	49.32	52.41
Cook County, IL SD #162	215291LD5	06/30/11	12/01/13	100.000	0.000	2.9998		0.084376	0.085642	0.086926	0.088230		30.68	28.92
Cook County, IL SD #162	215291LE3	06/30/11	12/01/14	100.000	0.000	3.2494		0.091494	0.092981	0.094491	0.096026	0.097587	33.30	34.39
Cook County, IL SD #162	215291LF0	06/30/11	12/01/15	100.000	0.000	3.9996		0.112965	0.115224	0.117529	0.119879	0.122276	41.21	42.88
Cook County, IL SD #162	215291LG8	06/30/11	12/01/16	100.000	0.000	4.3994		0.124463	0.127201	0.129999	0.132858	0.135781	45.47	47.49
Cook County, IL SD #162	215291LH6	06/30/11	12/01/17	100.000	0.000	4.7493		0.134555	0.137750	0.141021	0.144370	0.147798	49.21	51.57
Cook County, IL SD #162	215291LJ2	06/30/11	12/01/18	100.000	0.000	4.9995		0.141790	0.145334	0.148967	0.152691	0.156508	51.90	54.52
Cook County, IL SD #162	215291LK9	06/30/11	12/01/19	100.000	0.000	5.2494		0.149030	0.152941	0.156956	0.161075	0.165303	54.59	57.50
Cook County, IL SD #162	215291LL7	06/30/11	12/01/20	100.000	0.000	5.5207		0.156905	0.161237	0.165687	0.170261	0.174961	57.53	60.75
Cook County, IL SD #162	215291LM5	06/30/11	12/01/21	100.000	0.000	5.7496		0.163563	0.168265	0.173102	0.178079	0.183198	60.02	63.52
Cook County, IL SD #162	215291LP8	06/30/11	12/01/23	100.000	0.000	6.1246		0.174500	0.179844	0.185351	0.191027	0.196877	64.11	68.09
Cook County, IL SD #162	215291LQ6	06/30/11	12/01/24	100.000	0.000	6.2495		0.178149	0.183715	0.189456	0.195376	0.201481	65.47	69.63
Cook County, IL SD #162	215291LT0	06/30/11	12/01/27	100.000	0.000	6.7497		0.192800	0.199307	0.206033	0.212987	0.220175	70.98	75.85
Cook County, IL SD #162	215291LU7	06/30/11	12/01/28	100.000	0.000	6.8747		0.196471	0.203225	0.210210	0.217436	0.224910	72.36	77.42
Cook County, IL SD #162	215291LV5	06/30/11	12/01/29	100.000	0.000	6.9496		0.198673	0.205577	0.212720	0.220112	0.227761	73.19	78.36
Cook County, IL SD #162	215291LW3	06/30/11	12/01/30	100.000	0.000	6.9996		0.200144	0.207149	0.214399	0.221903	0.229669	73.74	78.99
Cook County, Illinois	215381HQ0	08/07/03	12/01/12	61.760	0.000	5.2392	336.14	0.138198	0.141819				46.26	
Cook County, Illinois	215381HR8	08/07/03	12/01/13	57.537	0.000	5.4293	327.09	0.135492	0.139170	0.142948	0.146829		49.66	47.87
Cook County, Illinois	215381HS6	08/07/03	12/01/14	53.466	0.000	5.6091	316.38	0.131984	0.135686	0.139492	0.143404	0.147426	48.41	51.16
Cook County, Illinois	215903EV3	06/17/03	12/01/13	59.669	0.000	4.9998	313.04	0.125823	0.128968	0.132192	0.135497		46.05	44.22
Cook County, Illinois	215903EW1	06/17/03	12/01/14	55.539	0.000	5.1998	305.60	0.123824	0.127043	0.130346	0.133735	0.137212	45.35	47.74
Cook County, Illinois	215903EX9	06/17/03	12/01/15	51.495	0.000	5.3998	296.74	0.121204	0.124476	0.127837	0.131288	0.134833	44.42	46.85
Corvallie, Benton County	2208855H6	03/12/02	01/01/13	49.793	0.000	6.5588	439.57	0.170805	0.176406				62.50	
Corvallie, Benton County	2208855J2	03/12/02	01/01/14	46.414	0.000	6.6090	413.92	0.161198	0.166525	0.172028	0.177713		58.99	62.95
Corvallie, Benton County	2208855K9	03/12/02	01/01/15	43.223	0.000	6.6591	389.35	0.151974	0.157034	0.162262	0.167665		55.62	59.39
Corvallie, Benton County	2208855L7	03/12/02	01/01/16	39.945	0.000	6.7591	367.07	0.143917	0.148781	0.153809	0.159007		52.69	56.31
Corvallie, Benton County	2208855M5	03/12/02	01/01/17	37.109	0.000	6.8092	344.39	0.135331	0.139938	0.144703	0.149629		49.55	52.98
Corvallie, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	322.79	0.127124	0.131484	0.135994	0.140658		46.55	49.80
Corvallie, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9091	302.24	0.119296	0.123417	0.127681	0.132092		43.69	46.76
Corvallie, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	282.71	0.111836	0.115727	0.119754	0.123921		40.96	43.86
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9893	264.11	0.104619	0.108275	0.112059	0.115975		38.32	41.05
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0193	246.59	0.097808	0.101241	0.104794	0.108472		35.83	38.39
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	230.07	0.091419	0.094646	0.097986	0.101445		33.49	35.90
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	322.88	0.078950	0.080332	0.081738	0.083168	0.084624	29.04	30.06
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	322.88	0.078950	0.080332	0.081738	0.083168	0.084624	29.04	30.06
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	322.88	0.078950	0.080332	0.081738	0.083168	0.084624	29.04	30.06
Credit Suisse USA, Inc.	22541FDR4	04/28/06	04/29/13	100.000	0.000	5.5223		0.207020	0.212736	0.218610			76.27	25.80
Credit Suisse USA, Inc.	22541HBF8	09/01/06	08/26/13	100.000	1.000	5.3576		0.185337	0.189558	0.193892	0.198342		68.55	46.37
Credit Suisse USA, Inc.	22541HBU5	04/27/07	04/21/14	100.000	0.250	5.0791		0.174914	0.179180	0.183554	0.188039	0.192638	64.34	67.52
Credit Suisse USA, Inc.	22541HBV3	05/11/07	05/05/14	100.000	1.750	5.1032		0.165369	0.168348	0.171403	0.174537	0.177750	60.41	62.62
Credit Suisse USA, Inc.	22541HCU4	03/04/11	03/01/16	100.000	0.000	3.0020		0.084620	0.085890	0.087180	0.088488	0.089816	31.00	31.94
Credit Suisse USA, Inc.	22541HCW0	06/23/11	06/22/18	100.000	0.000	3.6401		0.102947	0.104820	0.106728	0.108671	0.110649	37.43	38.81

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Credit Suisse USA, Inc.	22546E2G8	03/31/11	03/31/15	100.000	0.000	2.6796		0.075432	0.076443	0.077467	0.078505	0.079557	27.52	28.27
Credit Suisse USA, Inc.	22546E4R2	04/29/11	04/29/16	100.000	0.000	3.1146		0.087864	0.089233	0.090622	0.092034	0.093467	32.05	33.05
Credit Suisse USA, Inc.	22546E4S0	04/28/11	04/27/15	100.000	0.000	2.6068		0.073353	0.074309	0.075277	0.076258	0.077252	26.70	27.40
Credit Suisse USA, Inc.	22546E6C3	05/31/11	05/31/16	100.000	0.000	2.8780		0.081097	0.082264	0.083448	0.084649	0.085867	29.48	30.33
Credit Suisse USA, Inc.	22546E6E9	05/31/11	05/31/16	100.000	0.000	2.7670		0.077925	0.079003	0.080096	0.081204	0.082328	28.31	29.10
Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30	100.000	VARIES	3.9512		0.110257	0.110515	0.110777	0.111045	0.111318	39.77	39.96
Credit Suisse USA, Inc.	22546EN59	02/16/11	05/16/12	100.000	0.000	0.7902		0.022083					2.98	
Credit Suisse USA, Inc.	22546TAL5	06/30/11	06/30/16	100.000	0.000	3.0499		0.086013	0.087325	0.088656	0.090008	0.091381	31.20	32.16
Credit Suisse USA, Inc.	22546TEK3	09/29/11	10/01/15	100.000	0.000	1.1278		0.031331	0.031508	0.031685	0.031864	0.032044	11.34	11.47
Credit Suisse USA, Inc.	22546TMY4	02/15/12	08/20/13	100.000	0.000	2.1160		0.058779	0.058796	0.059418	0.060047		18.66	13.72
Credit Suisse USA, Inc.	22546TNB3	03/26/12	03/24/17	100.000	0.000	1.3843			0.038453	0.038716	0.038984	0.039254	10.60	14.04
Credit Suisse USA, Inc.	22546TQX2	05/07/12	05/05/17	100.000	0.000	1.1036			0.030658	0.030825	0.030995	0.031166	7.18	11.15
Credit Suisse USA, Inc.	22546TRE3	04/26/12	04/25/16	100.000	0.000	0.9090			0.025252	0.025366	0.025481	0.025597	6.19	9.17
Credit Suisse USA, Inc.	2254CQNP8	05/17/07	05/17/12	100.000	0.000	5.0303		0.174738					23.76	
Credit Suisse USA, Inc.	2254M0BJ4	12/31/10	04/01/13	100.000	0.000	1.3660		0.038336	0.038598	0.038862			13.90	3.50
Credit Suisse USA, Inc.	2254M0CR5	02/18/11	02/18/21	100.000	VARIES	2.0492		0.011708	0.011253	0.010793	0.010329	0.010435	4.01	3.75
Credit Suisse USA, Inc.	2254M0DD5	02/28/11	05/28/13	100.000	0.000	1.5362		0.043163	0.043495	0.043829			15.62	6.44
Credit Suisse USA, Inc.	2254M0GM2	07/29/11	07/29/16	100.000	VARIES	0.9093		0.001648	0.001656	0.001663	0.001671	0.001678	.60	.60
Credit Suisse USA, Inc.	2254M0H58	08/17/11	08/17/17	100.000	VARIES	1.2913		0.026678	0.026850	0.027023	0.026990	0.026956	9.68	9.71
Credit Suisse USA, Inc.	2254M0HK5	08/18/11	08/18/16	100.000	VARIES	1.4617		0.004882	0.004831	0.004779	0.004726	0.004674	1.73	1.70
Credit Suisse USA, Inc.	2254M0HML	08/26/11	08/26/17	100.000	VARIES	1.7291		0.000364	0.000367	0.000370	0.000374	0.000377	.13	.13
Credit Suisse USA, Inc.	2254M0HP4	09/06/11	09/06/18	100.000	VARIES	1.6149		0.000083	0.000081	0.000079	0.000078	0.000076	.03	.28
Credit Suisse USA, Inc.	2254M0HV1	09/13/11	09/13/16	100.000	VARIES	1.4720		0.003975	0.003932	0.003890	0.003847	0.003804	1.41	1.38
Credit Suisse USA, Inc.	2254M0J64	09/15/11	09/15/14	100.000	VARIES	1.3976		0.015850	0.015796	0.015741	0.015686	0.015631	5.68	5.65
Credit Suisse USA, Inc.	2254M0JB3	09/30/11	09/30/14	100.000	VARIES	1.0663		0.015648	0.015731	0.015815	0.015774	0.015732	5.66	5.68
Credit Suisse USA, Inc.	2254M0MX1	03/30/12	06/30/14	100.000	0.000	0.5250		0.014586	0.014605	0.014644	0.014682	0.014721	3.96	5.28
Credit Suisse USA, Inc.	2254M0RQ1	09/06/12	03/06/14	100.000	5.000	0.4189				0.011637	0.011370	0.011103	1.34	4.08
Credit Suisse USA, Inc.	2254M0SJ6	09/28/12	04/01/14	100.000	4.500	0.3788			0.010523	0.010520	0.010303	0.010085	.98	3.71
Credit Suisse USA, Inc.	2254M0T22	10/23/12	04/23/14	100.000	5.000	0.3589				0.009972	0.009741	0.009509	.68	3.52
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23	94.618	4.800	5.4004	3.42	0.009038		0.009532	0.009790	0.010054	3.33	3.51
Crosstex Energy, L.P.	22764LAA1	02/10/10	02/15/18	97.907	8.875	9.2505	3.67	0.005796	0.006064	0.006344	0.006638	0.006945	2.21	2.42
Crosstex Energy, L.P.	22764LAB9	02/10/10	02/15/18	97.907	8.875	9.2505	3.67	0.005796	0.006064	0.006344	0.006638	0.006945	2.21	2.42
Da-Lite screen Co., Inc.	233393AD9	03/24/10	04/15/15	97.305	12.500	13.2477	7.54	0.013258	0.014136	0.015072	0.016071	0.017135	5.07	5.76
Commnty Unit SD #429, IL	240847GK3	03/17/10	01/15/12	100.000	0.000	1.2395		0.035001					.49	
Commnty Unit SD #429, IL	240847GL1	03/17/10	01/15/13	100.000	0.000	1.8589		0.052923	0.053415	0.053911			19.30	.75
De Witt Ford, IL	242015EQ4	10/28/10	12/01/13	100.029	VARIES	2.3589		0.065546	0.065541	0.065536	0.065531		23.60	21.63
Deutsche Bank AG	25152C791	02/28/07	02/29/12	100.000	0.000	5.0466		0.173502					10.24	
Deutsche Bank AG	25152CCG9	02/03/05	02/03/12	100.000	0.000	4.3481		0.159749					5.11	
Deutsche Bank AG	25152CHY5	01/05/07	01/06/12	100.000	0.000	5.0371		0.175051					.88	
Deutsche Bank AG	25153Q609	09/28/07	09/30/13	100.000	0.000	4.9679		0.167975	0.172147	0.176424	0.180806		61.99	48.25
Deutsche Bank AG	25154K239	08/12/09	02/12/13	100.000	0.000	2.6600		0.077900	0.078936	0.079986			28.52	3.28
Deutsche Bank AG	2515A02U6	03/05/10	09/08/14	100.000	0.000	2.3900		0.068812	0.069634	0.070467	0.071309	0.072161	25.11	25.71
Deutsche Bank AG	2515A0AY9	02/20/07	02/20/22*	100.000	VARIES	5.3403		0.136281	0.135448				6.81*	

* Called in 2012; reportable OID is computed to call date.

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Deutsche Bank AG	2515A0C92	04/30/09	04/30/14	100.000	VARIES	3.7553		0.105840	0.105547	0.105247	0.104942	0.104632	38.01	37.80
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2125		0.127098	0.125135	0.126257	0.127904	0.129593	45.30	46.14
Deutsche Bank AG	2515A0FN8	11/30/07	05/31/12	100.000	0.000	4.1077		0.134257					20.00	
Deutsche Bank AG	2515A0GL1	12/24/07	06/24/13	100.000	0.000	4.1474		0.135768	0.138583	0.141457			49.42	24.47
Deutsche Bank AG	2515A0HD8	11/29/07	11/29/12	100.000	0.000	4.2034		0.137903	0.140801				45.75	
Deutsche Bank AG	2515A0L68	07/23/09	07/23/15	100.000	0.000	4.4552		0.135159	0.138170	0.141248	0.144395	0.147611	50.16	52.42
Deutsche Bank AG	2515A0MH3	01/29/08	01/29/13	100.000	0.000	3.4575		0.108285	0.110157	0.112061			39.89	3.14
Deutsche Bank AG	2515A0MM2	01/25/08	01/25/13	100.000	0.000	3.4550		0.108199	0.110068	0.111969			39.88	2.69
Deutsche Bank AG	2515A0NN9	03/20/08	03/22/12	100.000	0.000	3.4000		0.106294					8.61	
Deutsche Bank AG	2515A0NP4	03/20/08	03/22/12	100.000	0.000	2.9999		0.092502					7.49	
Deutsche Bank AG	2515A0NZ2	07/07/08	07/07/14	100.000	0.000	5.6904		0.187048	0.192370	0.197844	0.203473	0.209262	70.17	74.22
Deutsche Bank AG	2515A0PD9	06/25/08	12/27/12	100.000	0.000	4.4215		0.143170	0.146335				51.54	
Deutsche Bank AG	2515A0PM9	05/30/08	05/30/12	100.000	0.000	4.0000		0.127632					19.02	
Deutsche Bank AG	2515A0R62	11/30/09	11/30/12	100.000	1.683	1.6829		0.046750	0.046750				15.38	
Deutsche Bank AG	2515A0R70	11/30/09	11/28/14	100.000	2.791	2.7909		0.077528	0.077528	0.077528	0.077528	0.077528	27.91	27.91
Deutsche Bank AG	2515A0RP0	02/04/09	02/04/14	100.000	VARIES	2.1662		0.058852	0.059020	0.059226	0.059486	0.059802	21.27	21.45
Deutsche Bank AG	2515A0RU9	09/17/08	09/16/13	100.000	0.000	3.8059		0.118368	0.120620	0.122916	0.125255		43.50	31.76
Deutsche Bank AG	2515A0S61	09/23/09	09/24/12	100.000	0.000	2.1657		0.062811	0.063491				16.64	
Deutsche Bank AG	2515A0VZ3	12/03/09	12/05/12	100.000	0.000	1.7995		0.051815	0.052281				17.39	
Deutsche Bank AG	2515A0Y23	03/24/10	03/25/13	100.000	0.000	1.8011		0.051400	0.051863	0.052330			18.68	4.40
Diamond Resorts Corp.	25272PAA0	08/13/10	08/15/18	97.513	12.000	12.5004	2.78	0.005949	0.006321	0.006716	0.007136	0.007582	2.31	2.61
Diamond Resorts Corp.	25272PAB8	08/13/10	08/15/18	97.513	12.000	12.5004	2.78	0.005949	0.006321	0.006716	0.007136	0.007582	2.31	2.61
Diamond Resorts Corp.	25272PAC6	08/13/10	08/15/18	97.513	12.000	12.5004	2.78	0.005949	0.006321	0.006716	0.007136	0.007582	2.31	2.61
Domtar Corporation	257559AB0	11/19/07	12/01/13	93.400	5.375	6.7237	42.13	0.032823	0.033926	0.035067	0.036246		12.08	11.78
Domtar Corporation	257559AG9	06/09/09	06/01/17	96.157	10.750	11.4987	8.86	0.011246	0.011892	0.012576	0.013299	0.014064	4.20	4.70
Douglas Cnty SD #302, IL	258741BP1	11/30/10	12/01/13	99.896	VARIES	2.3941		0.066383	0.066413	0.066443	0.066474		23.91	21.93
Douglas Cnty SD #302, IL	258741BQ9	11/30/10	12/01/14	107.319	VARIES	2.9881		0.087407	0.086700	0.085982	0.085254	0.084515	31.30	30.78
Douglas Cnty SD #302, IL	258741BR7	11/30/10	12/01/15	107.706	VARIES	3.3886		0.099758	0.099095	0.098421	0.097735	0.097038	35.75	35.27
Douglas Cnty SD #302, IL	258741BS5	11/30/10	12/01/16	109.259	VARIES	3.5892		0.107219	0.106526	0.105821	0.105103	0.104372	38.43	37.92
Downtown Dallas Dev Auth	261149BE7	11/07/07	08/15/12	77.223	0.000	5.4882	194.71	0.144417	0.148380				33.06	
Downtown Dallas Dev Auth	261149BF4	11/07/07	08/15/13	72.742	0.000	5.5885	187.11	0.139033	0.142918	0.146912	0.151017		51.82	33.65
Downtown Dallas Dev Auth	261149BG2	11/07/07	08/15/14	68.074	0.000	5.7585	181.01	0.134910	0.138795	0.142791	0.146903	0.151132	50.34	53.28
Downtown Dallas Dev Auth	261149BH0	11/07/07	08/15/15	63.688	0.000	5.8886	173.59	0.129686	0.133504	0.137435	0.141482	0.145647	48.43	51.32
Downtown Dallas Dev Auth	261149BJ6	11/07/07	08/15/16	59.688	0.000	5.9687	165.15	0.123557	0.127245	0.131042	0.134953	0.138980	46.16	48.96
Downtown Dallas Dev Auth	261149BK3	11/07/07	08/15/17	55.746	0.000	6.0689	157.12	0.117767	0.121340	0.125022	0.128816	0.132725	44.03	46.74
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	148.93	0.111786	0.115223	0.118765	0.122417	0.126180	41.81	44.42
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1989	140.64	0.105661	0.108936	0.112312	0.115793	0.119382	39.53	42.02
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	132.90	0.099986	0.103126	0.106363	0.109703	0.113147	37.43	39.81
DuPage County SD #12, IL	262777CT0	06/28/12	01/01/16	100.000	VARIES	1.8474		0.051317	0.051325	0.051800	0.051321		9.39	18.56
DuPage County SD #12, IL	262777CU7	06/28/12	01/01/17	100.000	VARIES	1.9976		0.055490	0.055499	0.056054	0.055494		10.16	20.08
DuPage County SD #12, IL	262777CV5	06/28/12	01/01/18	100.000	VARIES	2.3971		0.066588	0.066601	0.067400	0.066596		12.19	24.12
DuPage County SD #12, IL	262777CW3	06/28/12	01/01/19	100.000	VARIES	2.6969		0.074914	0.074931	0.075942	0.074926		13.71	27.16
DuPage County SD #12, IL	262777CX1	06/28/12	01/01/20	100.000	VARIES	2.8968		0.080468	0.080488	0.081653	0.080483		14.73	29.18

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
DuPage County SD #12, IL	262777CY9	06/28/12	01/01/21	100.000	VARIES	3.2464		0.090178	0.090203	0.091667	0.090200		16.51	32.74
DuPage County SD #12, IL	262777CZ6	06/28/12	01/01/22	100.000	VARIES	3.7455		0.104044	0.104077	0.106026	0.104077		19.05	37.82
Duarte, Calif Redev Agy	263594AB9	06/16/92	12/01/12	16.484	0.000	9.0085	757.69	0.229132	0.239453				77.47	
Dune Energy, Inc.	265338AD5	12/22/11	12/15/16	100.000	14.500	N/A		0.381481	0.401157	0.422686	0.445370	0.469271	141.53	157.00
Dynegy Holdings, Inc.	26816LBA9	12/01/09	06/01/15	85.000	7.500	11.2291	46.59	0.070671	0.074639	0.078830	0.083256	0.087930	26.40	29.45
Dynegy Holdings, Inc.	26816LBB7	12/01/09	06/01/15	85.000	7.500	11.2291	46.59	0.070671	0.074639	0.078830	0.083256	0.087930	26.40	29.45
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4698	221.79	0.092094	0.095073	0.098149	0.101324	0.104602	34.24	36.49
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.4999	208.14	0.086525	0.089337	0.092240	0.095238	0.098333	32.17	34.29
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	195.23	0.081190	0.083832	0.086561	0.089379	0.092288	30.19	32.18
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	183.06	0.076186	0.078674	0.081242	0.083895	0.086634	28.33	30.21
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5498	171.58	0.071462	0.073803	0.076220	0.078716	0.081294	26.58	28.35
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	160.81	0.067004	0.069201	0.071471	0.073815	0.076237	24.92	26.58
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5699	150.69	0.062811	0.064874	0.067005	0.069206	0.071480	23.36	24.92
Eastern Comm College, IA	276540XT3	06/18/09	06/01/12	103.664	4.000	2.7007		0.075502					11.33	
Eastern Comm College, IA	276540XU0	06/18/09	06/01/13	103.700	4.000	3.0004		0.084558	0.084160	0.083756			30.35	12.56
Eastern Comm College, IA	276540XV8	06/01/09	06/01/14	103.173	4.000	3.3062		0.093358	0.093064	0.092766	0.092463	0.092155	33.54	33.32
Eastern Comm College, IA	276540XW6	06/01/09	06/01/15	102.124	4.000	3.6031		0.101384	0.101208	0.101030	0.100848	0.100664	36.46	36.33
Eksportfinans ASA	282645UV0	05/03/10	02/05/16	100.000	0.000	2.8500		0.082032	0.083201	0.084387	0.085589	0.086809	30.09	30.95
EL Paso Corporation	28336LAA7	02/28/01	02/28/21	45.289	0.000	4.0000	242.82	0.075432	0.076104	0.078913	0.079179	0.082101	28.16	29.24
EL Paso Corporation	28336LAC3	02/28/01	02/28/21	45.289	0.000	4.0000	242.82	0.075432	0.076104	0.078913	0.079179	0.082101	28.16	29.24
EL Paso Corporation	28336LBS7	12/12/08	12/12/13	88.909	12.000	15.2500	57.91	0.067288	0.072419	0.077941	0.083884		25.35	27.65
EL Paso Corporation	28336LBT5	02/09/09	02/15/16	95.535	8.250	9.1255	15.13	0.016278	0.017020	0.017797	0.018609	0.019458	6.20	6.78
Electronic Data SYS Corp	285661AB0	10/10/01	10/10/21	77.941	VARIES	5.3200		0.187798	0.192369	0.198144	0.201879	0.207962	70.43	73.82
Electronic Data SYS Corp	285661AE4	06/30/03	07/15/23	100.000	VARIES	5.7999		0.192326	0.194241	0.196211	0.198239	0.200258	70.23	71.67
Electronic Data SYS Corp	285661AF1	06/30/03	07/15/23	100.000	VARIES	5.7999		0.192326	0.194241	0.196211	0.198239	0.200258	70.23	71.67
Encore Acquisition Co.	29255WAJ9	04/27/09	05/01/16	92.228	9.500	11.1255	23.03	0.027740	0.029283	0.030912	0.032631	0.034446	10.45	11.65
Essex Cnty Util Auth	296816AY7	03/30/99	04/01/12	60.121	0.000	3.9516	389.10	0.107640					9.69	
Euronet Worldwide, Inc.	298736AE9	10/04/05	10/15/25	100.000	VARIES	8.5029		0.321422	0.331022	0.342903	0.350887	0.363147	121.07	128.20
Euronet Worldwide, Inc.	298736AF6	10/04/05	10/15/25	100.000	VARIES	8.5029		0.321422	0.331022	0.342903	0.350887	0.363147	121.07	128.20
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000	5.4449	163.64	0.090792	0.093264	0.095803	0.098411	0.101090	33.69	35.55
First Citizens Bancorp	30244CAC0	03/24/98	03/15/28	100.000	8.250	8.2499		0.229167	0.229167	0.229167	0.229167	0.229167	82.50	82.50
FPL Group Inc.	302570BF2	05/26/09	06/01/14	98.500	VARIES	4.3841		0.122253	0.122741	0.122509	0.122272	0.122029	44.11	44.05
FPL Group Inc.	302570BK1	09/21/10	09/01/15	98.500	VARIES	2.7001		0.074421	0.074713	0.075009	0.075309	0.075613	26.91	27.13
FPL Group Inc.	302571609	05/26/09	06/01/14	98.500	VARIES	4.3841		0.122253	0.122741	0.122509	0.122272	0.122029	44.11	44.05
Freddie Mac	3128X0AS8	10/03/02	01/02/13	63.710	0.000	4.4476	319.75	0.115657	0.118229	0.120858			43.03	.12
Freddie Mac	3128X0AT6	10/03/02	01/02/22	36.810	0.000	5.2599	226.81	0.084707	0.086935	0.089222	0.091568	0.093976	31.70	33.39
Freddie Mac	3128X0AU3	10/03/02	01/02/30	23.710	0.000	5.3523	149.29	0.055958	0.057456	0.058993	0.060572	0.062193	20.96	22.09
Freddie Mac	3128X0AV1	10/03/02	04/15/32	21.010	0.000	5.3530	132.32	0.050348	0.051695	0.053079	0.054500	0.055958	18.58	19.58
Freddie Mac	3128X0AW9	10/03/02	06/15/32	20.810	0.000	5.3554	131.14	0.050346	0.051694	0.053079	0.054500	0.055959	18.41	19.41
Freddie Mac	3128X0AX7	10/03/02	09/15/32	20.510	0.000	5.3601	129.39	0.049029	0.050343	0.051692	0.053078	0.054500	18.17	19.16
Freddie Mac	3128X0AY5	10/03/02	12/15/32	20.210	0.000	5.3650	127.64	0.049025	0.050340	0.051690	0.053077	0.054501	17.93	18.90
Freddie Mac	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	120.81	0.045292	0.046506	0.047752	0.049031	0.050345	16.96	17.88

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Freddie Mac	3128X2SF3	01/30/04	04/01/12	70.491	0.000	4.3258	284.50	0.117620					10.59	
Freddie Mac	3128X2SG1	01/30/04	10/01/12	68.379	0.000	4.4321	283.92	0.117836	0.120447				32.29	
Freddie Mac	3128X2SH9	01/30/04	04/01/13	66.275	0.000	4.5362	282.78	0.117807	0.120479	0.123212			43.38	11.09
Freddie Mac	3128X2SJ5	01/30/04	10/01/13	64.227	0.000	4.6310	280.80	0.117384	0.120102	0.122883	0.125728		43.24	33.69
Freddie Mac	3128X2SK2	01/30/04	04/01/14	62.210	0.000	4.7217	278.28	0.116716	0.119471	0.122292	0.125179	0.128134	43.02	45.07
Freddie Mac	3128X2SL0	01/30/04	10/01/14	60.256	0.000	4.8040	275.11	0.115732	0.118512	0.121358	0.124273	0.127258	42.67	44.74
Freddie Mac	3128X2SM8	01/30/04	04/01/15	58.361	0.000	4.8793	271.43	0.114494	0.117288	0.120149	0.123080	0.126083	42.23	44.32
Freddie Mac	3128X2SN6	01/30/04	10/01/15	56.535	0.000	4.9468	267.27	0.113015	0.115810	0.118674	0.121610	0.124618	41.70	43.79
Freddie Mac	3128X2SP1	01/30/04	04/01/16	54.741	0.000	5.0126	262.90	0.111431	0.114224	0.117087	0.120021	0.123029	41.13	43.21
Freddie Mac	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	5.0758	258.32	0.109738	0.112523	0.115379	0.118307	0.121310	40.51	42.60
Freddie Mac	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1327	253.46	0.107893	0.110662	0.113502	0.116415	0.119402	39.84	41.92
Freddie Mac	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	248.43	0.105955	0.108703	0.111522	0.114413	0.117380	39.14	41.20
Freddie Mac	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	243.30	0.103961	0.106683	0.109477	0.112344	0.115286	38.41	40.45
Freddie Mac	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2834	238.04	0.101878	0.104570	0.107332	0.110167	0.113078	37.65	39.67
Freddie Mac	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3272	232.72	0.099759	0.102416	0.105144	0.107945	0.110820	36.88	38.87
Freddie Mac	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	227.36	0.097603	0.100222	0.102912	0.105674	0.108511	36.09	38.05
Freddie Mac	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	221.96	0.095412	0.097991	0.100639	0.103358	0.106151	35.28	37.22
Freddie Mac	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	216.57	0.093205	0.095740	0.098343	0.101017	0.103764	34.47	36.37
Freddie Mac	3128X34E0	03/01/05	03/28/13	70.400	0.000	4.3936	243.52	0.114343	0.116855	0.119422			42.09	10.39
Freddie Mac	3128X44Z1	04/20/06	06/28/12	72.625	0.000	5.2343	248.67	0.141691					25.08	
Freddie Mac	3128X4AC5	04/19/05	04/15/14	65.973	0.000	4.6809	239.84	0.115823	0.118534	0.121308	0.124148	0.127053	42.60	44.62
Freddie Mac	3128X4AD3	04/19/05	12/15/14	63.722	0.000	4.7214	233.97	0.114017	0.116709	0.119464	0.122284	0.125171	41.62	43.61
Freddie Mac	3128X4AE1	04/19/05	04/15/17	56.285	0.000	4.8518	213.25	0.103537	0.106048	0.108621	0.111256	0.113955	38.11	39.98
Freddie Mac	3128X4GD7	08/04/05	06/01/12	73.943	0.000	4.4715	242.35	0.121493					18.22	
Freddie Mac	3128X4GG0	08/04/05	12/01/12	72.215	0.000	4.4929	237.97	0.119380	0.122062				39.88	
Freddie Mac	3128X4GK1	08/04/05	06/01/13	70.468	0.000	4.5226	233.96	0.117478	0.120134	0.122851			42.93	18.43
Freddie Mac	3128X4HU8	08/12/05	01/10/13	71.011	0.000	4.6724	243.66	0.121102	0.123932	0.126827			45.08	1.14
Freddie Mac	3128X4S77	03/24/06	06/20/16	59.540	0.000	5.1280	202.09	0.113422	0.116330	0.119313	0.122372	0.125510	41.42	43.57
Freddie Mac	3128X4U41	03/28/06	04/09/14	66.671	0.000	5.1122	224.99	0.125170	0.128370	0.131651	0.135016	0.138467	46.17	48.56
Freddie Mac	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2421	58.95	0.038917	0.039937	0.040984	0.042058	0.043161	14.38	15.14
Freddie Mac	3128X52U1	04/04/07	07/31/14	70.210	0.000	4.8862	180.81	0.117429	0.120298	0.123237	0.126247	0.129332	43.67	45.83
Freddie Mac	3128X52W7	04/05/07	01/10/12	79.775	0.000	4.7983	201.08	0.130165					1.17	
Freddie Mac	3128X53Z9	04/13/07	04/30/13	74.533	0.000	4.9196	192.11	0.127049	0.130174	0.133376			46.69	15.87
Freddie Mac	3128X54N5	04/18/07	12/30/14	68.522	0.000	4.9690	177.98	0.119131	0.122090	0.125124	0.128232	0.131418	43.43	45.61
Freddie Mac	3128X55E4	05/04/07	05/04/37	16.728	0.000	6.0499	53.55	0.036760	0.037872	0.039018	0.040198	0.041414	13.56	14.40
Freddie Mac	3128X55H7	04/27/07	11/30/12	76.622	0.000	4.8161	191.26	0.127564	0.130635				42.52	
Freddie Mac	3128X55L8	05/01/07	05/10/12	78.630	0.000	4.8418	196.76	0.131316					16.94	
Freddie Mac	3128X5DU9	07/11/06	08/15/12	72.660	0.000	5.3088	241.38	0.139941	0.143655				32.02	
Freddie Mac	3128X5DV7	07/11/06	05/15/12	73.645	0.000	5.3020	244.32	0.143476					19.23	
Freddie Mac	3128X5ES3	06/29/06	06/29/12	72.129	0.000	5.5200	252.15	0.149216					26.56	
Freddie Mac	3128X5FD5	07/13/06	12/28/12	70.884	0.000	5.3995	239.70	0.142206	0.146045				51.46	
Freddie Mac	3128X5FH6	07/19/06	12/31/12	71.004	0.000	5.3796	238.40	0.141709	0.145520				51.56	
Freddie Mac	3128X5FS2	07/21/06	06/28/13	69.242	0.000	5.3695	231.59	0.137757	0.141456	0.145253			50.28	25.71

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Freddie Mac	3128X5HG6	08/10/06	10/31/12	72.515	0.000	5.2285	232.96	0.137931	0.141537				41.89	
Freddie Mac	3128X5LH9	09/29/06	02/29/12	77.393	0.000	4.7840		0.128359					7.57	
Freddie Mac	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	74.07	0.044553	0.045677	0.046829	0.048010	0.049221	16.44	17.28
Freddie Mac	3128X5MY1	10/25/06	05/30/14	68.360	0.000	5.0693	202.61	0.124251	0.127400	0.130629	0.133940	0.137335	45.49	47.83
Freddie Mac	3128X5P69	03/09/07	09/15/15	66.760	0.000	4.8010	171.24	0.110310	0.112958	0.115669	0.118446	0.121289	40.76	42.74
Freddie Mac	3128X5Q43	03/14/07	12/01/12	76.253	0.000	4.8003	194.96	0.127164	0.130217				42.51	
Freddie Mac	3128X5Q76	03/14/07	06/01/12	78.159	0.000	4.7812	198.95	0.129712					19.46	
Freddie Mac	3128X5R26	03/14/07	06/01/13	74.414	0.000	4.8117	190.76	0.124459	0.127453	0.130520			45.53	19.58
Freddie Mac	3128X5UN6	12/19/06	11/28/12	75.500	0.000	4.7858	202.99	0.126799	0.129833				42.01	
Freddie Mac	3128X6AX4	05/24/07	09/30/14	69.050	0.000	5.1017	180.32	0.121836	0.124944	0.128131	0.131400	0.134752	44.99	47.32
Freddie Mac	3128X6EC6	06/14/07	08/31/12	75.547	0.000	5.4515	209.62	0.141924	0.144208				34.91	
Freddie Mac	3128X6EQ5	06/22/07	06/22/37*	12.693	0.000	7.0001	46.37	0.033638					5.75*	
Freddie Mac	3128X6FL5	07/13/07	07/13/37*	12.693	0.000	7.0001	45.67	0.032501	0.033638				6.44*	
Freddie Mac	3128X6GT7	07/10/07	09/30/14	67.455	0.000	5.5250	186.47	0.130324	0.133924	0.137624	0.141425	0.145332	48.23	50.93
Freddie Mac	3128X6HU3	07/20/07	09/28/18	54.270	0.000	5.5370	149.33	0.104938	0.107843	0.110829	0.113897	0.117050	38.85	41.03
Freddie Mac	3128X6JN7	07/31/07	08/01/12	77.040	0.000	5.2825	199.69	0.139282	0.142961				29.91	
Freddie Mac	3128X6KX3	08/22/07	02/28/12	80.662	0.000	4.8063	185.86	0.129659					7.52	
Freddie Mac	3128X6NN2	10/02/07	05/10/13	77.376	0.000	4.6276	166.04	0.120020	0.122797	0.125639			43.99	16.21
Freddie Mac	3128X6PP5	10/11/07	07/02/15	68.530	0.000	4.9512	157.25	0.113096	0.115896	0.118765	0.121705	0.124718	42.23	44.35
Freddie Mac	3128X6QB5	10/19/07	08/31/15	68.362	0.000	4.8939	154.16	0.110807	0.112284	0.116939	0.117847	0.122731	41.58	43.56
Freddie Mac	3128X6QE9	10/19/07	08/30/13	76.143	0.000	4.7019	164.32	0.117066	0.119818	0.123309	0.125518		44.12	30.12
Freddie Mac	3128X6QQ2	11/01/07	06/28/13	77.875	0.000	4.4676	157.47	0.116143	0.118737	0.121390			42.29	21.49
Freddie Mac	3128X6RF5	12/18/07	02/15/12	84.080	0.000	4.2125	154.16	0.114603					5.04	
Freddie Mac	3128X6TL0	12/20/07	08/15/13	80.325	0.000	3.9128	135.85	0.100585	0.102553	0.104559	0.106605		37.11	23.79
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9802	50.10	0.038502	0.039461	0.040443	0.041450	0.042483	14.05	14.76
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	39.71	0.037613	0.038457	0.039320	0.040202	0.041103	13.77	14.40
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	39.34	0.037807	0.038630	0.039470	0.040328	0.041205	13.84	14.44
Freddie Mac	3128X7A61	06/05/08	10/10/14	76.930	0.000	4.1743	122.43	0.102438	0.104576	0.106759	0.108987	0.111262	37.61	39.20
Freddie Mac	3128X7LV4	05/13/08	07/01/12	87.140	0.000	3.3575	112.09	0.091726					16.51	
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	42.45	0.037205	0.038161	0.039141	0.040147	0.041179	13.57	14.27
Freddie Mac	3128X7Y65	09/11/08	02/01/12	89.190	0.000	3.4039	105.28	0.090952					2.82	
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	38.19	0.036744	0.037295	0.037854	0.038422	0.038999	13.48	13.89
Freddie Mac	3128X97G9	04/16/10	02/29/12	98.020	0.000	1.0708	18.09	0.028944					1.71	
Freddie Mac	3128X97H7	04/16/10	05/31/12	97.410	0.000	1.2393	20.82	0.033653					5.08	
Freddie Mac	3128X9DH0	09/15/09	03/01/12	96.062	0.000	1.6390	36.67	0.045159					2.71	
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5438	30.27	0.041049	0.041981	0.042935	0.043911	0.044908	15.15	15.84
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5433	29.91	0.041049	0.041982	0.042935	0.043911	0.044908	14.98	15.66
Freddie Mac	3128X9P46	03/25/10	02/01/12	98.364	0.000	0.8935	15.62	0.024709					.74	
Freddie Mac	3128X9V31	03/12/10	02/15/12	98.173	0.000	0.9600	17.10	0.026542					1.17	
Freddie Mac	3128X9ZU7	03/10/10	08/01/12	96.790	0.000	1.3686	24.18	0.037504	0.037760				7.92	
Freddie Mac	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	168.98	0.056968	0.058848	0.060790	0.062796	0.064868	20.90	22.30

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Freddie Mac	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	296.56	0.099430	0.102754	0.106189	0.109738	0.113407	37.59	40.14
Freddie Mac	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6795	277.68	0.093074	0.096182	0.099395	0.102714	0.106145	35.18	37.57
Freddie Mac	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	260.03	0.087139	0.090048	0.093053	0.096159	0.099368	32.94	35.18
Freddie Mac	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	243.55	0.081582	0.084301	0.087111	0.090014	0.093015	30.84	32.93
Freddie Mac	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	228.35	0.076338	0.078867	0.081478	0.084177	0.086965	28.85	30.79
Freddie Mac	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	214.01	0.071517	0.073883	0.076327	0.078852	0.081460	27.02	28.84
Freddie Mac	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6033	200.64	0.067009	0.069222	0.071507	0.073868	0.076307	25.32	27.02
Freddie Mac	312902VS5	04/25/00	01/04/12	46.161	0.000	6.7212	537.85	0.180630					.54	
Freddie Mac	312902VT3	04/25/00	01/04/13	43.203	0.000	6.7221	503.48	0.169097	0.174780	0.180655			63.94	.54
Freddie Mac	312902VU0	04/25/00	01/04/14	40.436	0.000	6.7227	471.29	0.158289	0.163610	0.169109	0.174794	0.180669	59.86	63.95
Freddie Mac	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7034	361.49	0.121302	0.125367	0.129569	0.133912	0.138401	45.86	48.99
Freddie Mac	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7017	338.41	0.113547	0.117351	0.121284	0.125348	0.129548	42.93	45.86
Freddie Mac	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6997	316.81	0.106289	0.109849	0.113529	0.117332	0.121263	40.19	42.92
Freddie Mac	312902WK1	04/25/00	01/04/15	37.975	0.000	6.6992	440.43	0.147762	0.152712	0.157827	0.163114	0.168578	55.87	59.67
Freddie Mac	312902WL9	04/25/00	01/04/16	35.607	0.000	6.6893	412.11	0.138194	0.142816	0.147593	0.152529	0.157631	52.25	55.80
Freddie Mac	312902WM7	04/25/00	01/04/17	33.256	0.000	6.7048	386.16	0.129587	0.133931	0.138421	0.143062	0.147858	49.00	52.34
Freddie Mac	312923CN3	01/10/01	08/17/12	61.750	1.000	5.5038	355.13	0.118496	0.121757				27.37	
Federal Home Loan Banks	313371AN6	10/19/10	10/19/15*	100.000	VARIES	1.5154		0.041308	0.041358				8.18*	
Federal Home Loan Banks	313372KD5	02/03/11	02/28/12	100.000	0.320	0.3199		0.008889					.51	
Federal Home Loan Banks	3133734F6	04/15/11	04/15/16	100.000	VARIES	2.5160		0.070489	0.071096	0.071403	0.071714	0.071722	25.55	25.79
Federal Home Loan Banks	3133736X5	03/30/11	03/30/16	100.000	VARIES	2.4313		0.068065	0.068598	0.068868	0.069141	0.069148	24.67	24.87
Federal Home Loan Banks	3133737L0	04/13/11	04/13/17	100.000	VARIES	2.7757		0.077849	0.078606	0.079065	0.079530	0.079693	28.26	28.60
Federal Home Loan Banks	313373B84	04/13/11	04/13/17	100.000	VARIES	2.7757		0.077849	0.078606	0.079065	0.079530	0.079693	28.26	28.60
Federal Home Loan Banks	313373D74	04/21/11	04/21/16	100.000	VARIES	2.4737		0.069277	0.069847	0.070136	0.070427	0.070435	25.10	25.32
Federal Home Loan Banks	313373DU3	04/25/11	04/25/14	100.000	VARIES	1.3833		0.038564	0.038702	0.038703	0.038704	0.038566	13.92	13.92
Federal Home Loan Banks	313373NU2	04/28/11	04/28/15	100.000	VARIES	2.3656		0.066194	0.066683	0.066850	0.067018	0.066859	23.96	24.10
Federal Home Loan Banks	313373YM8	05/26/11	11/26/14	100.000	VARIES	1.7361		0.048513	0.048705	0.048802	0.048804	0.048709	17.51	17.57
Federal Home Loan Banks	313374CU2	07/06/11	07/06/18	100.000	VARIES	2.0867		0.057966	0.058352	0.058742	0.058939	0.059138	21.07	21.25
Federal Home Loan Banks	313374N30	07/20/11	07/20/16*	100.000	VARIES	1.7367		0.048243					.92*	
Federal Home Loan Banks	313374N89	07/19/11	07/19/16*	100.000	VARIES	1.8050		0.050140					.90*	
Federal Home Loan Banks	313374NG1	07/19/11	07/19/16*	100.000	VARIES	1.7626		0.048963					.88*	
Federal Home Loan Banks	313374NV8	07/19/11	07/19/16*	100.000	VARIES	1.8158		0.050440					.91*	
Federal Home Loan Banks	313374PK0	07/27/11	07/27/16*	100.000	VARIES	1.9074		0.052985					1.38*	
Federal Home Loan Banks	313374PM6	07/19/11	07/19/16*	100.000	VARIES	1.8551		0.051532					.93*	
Federal Home Loan Banks	313375LW5	09/01/11	09/04/12	100.000	0.000	0.2198		0.006107	0.006113				1.49	
Federal Home Loan Banks	313376GF6	11/17/11	05/15/13	100.000	0.000	0.3095		0.008598	0.008611	0.008625			3.10	1.16
Federal Home Loan Banks	313376LA1	11/30/11	12/20/12	100.000	0.000	0.2000		0.005556	0.005562				1.94	
Federal Home Loan Banks	313376MH5	12/12/11	01/08/13	100.000	0.000	0.2098		0.005831	0.005831	0.005838			2.10	.04
Federal Home Loan Banks	313378RZ6	03/27/12	03/27/17*	100.000	VARIES	1.3815			0.038377				1.15*	
Federal Home Loan Banks	313378SZ5	04/10/12	04/10/17*	100.000	VARIES	1.3942			0.038730				1.16*	
Federal Home Loan Banks	313379HU6	06/05/12	06/05/17	100.000	VARIES	0.8042			0.022341	0.022180	0.022157	0.022162	4.60	7.98

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SECTION I-B

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Freddie Mac	3134A1BU3	09/25/96	06/01/16	23.214	0.000	7.5580	488.54	0.150356	0.156038	0.161935	0.168054	0.174405	55.50	59.77
Freddie Mac	3134A1CT5	10/21/96	09/15/16	23.550	0.000	7.3996	475.03	0.142931	0.148220	0.153703	0.159390	0.165287	53.55	57.58
Freddie Mac	3134A1DL1	11/01/96	02/01/16	25.038	0.000	7.3237	495.18	0.147183	0.152573	0.158160	0.163951	0.169955	55.60	59.75
Freddie Mac	3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	381.55	0.112469	0.116431	0.120533	0.124779	0.129174	42.15	45.18
Freddie Mac	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8126	267.00	0.081910	0.084700	0.087585	0.090569	0.093654	30.15	32.24
Freddie Mac	3134A1HH6	12/23/96	12/01/15	26.483	0.000	7.1396	494.99	0.149799	0.155147	0.160686	0.166422	0.172363	55.22	59.23
Freddie Mac	3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	373.66	0.113620	0.117714	0.121955	0.126350	0.130903	41.88	44.95
Freddie Mac	3134A1JD3	12/31/96	12/01/14	28.804	0.000	7.0673	528.65	0.159392	0.165024	0.170856	0.176893	0.183144	58.74	62.96
Freddie Mac	3134A1MX5	02/12/97	02/01/14	30.030	0.000	7.2159	562.48	0.167890	0.173948	0.180224	0.186726	0.193463	63.38	68.04
Freddie Mac	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	367.54	0.110278	0.114306	0.118482	0.122810	0.127296	41.66	44.75
Freddie Mac	3134A1MZ0	02/12/97	03/01/16	25.716	0.000	7.2560	486.00	0.146253	0.151559	0.157057	0.162755	0.168660	54.90	58.96
Freddie Mac	3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2857	397.08	0.118326	0.122637	0.127104	0.131734	0.136533	44.94	48.28
Freddie Mac	3134A1X39	12/11/97	06/01/15	33.207	0.000	6.4099	474.07	0.142773	0.147349	0.152071	0.156945	0.161975	52.50	55.92
Freddie Mac	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4198	203.37	0.060654	0.062298	0.063986	0.065720	0.067501	22.28	23.51
Freddie Mac	3134A2HF8	06/30/98	11/24/14	38.078	0.000	5.9744	462.47	0.139090	0.143245	0.147524	0.151931	0.156470	51.13	54.23
Freddie Mac	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9699	241.36	0.072778	0.074950	0.077188	0.079492	0.081865	26.68	28.30
Freddie Mac	3134A2NQ7	07/30/98	08/15/14	37.992	0.000	6.1246	473.84	0.141965	0.146313	0.150793	0.155411	0.160170	53.09	56.39
Freddie Mac	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	195.95	0.064723	0.066964	0.069283	0.071682	0.074165	24.32	26.04
Freddie Mac	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2410	177.09	0.057350	0.059139	0.060985	0.062888	0.064850	21.03	22.36
Freddie Mac	3134G14R2	03/14/11	03/14/36*	24.535	0.000	5.6999	11.27	0.039954					2.92*	
Freddie Mac	3134G14S0	03/14/11	03/14/36*	24.535	0.000	5.6999	11.27	0.039954					2.92*	
Freddie Mac	3134G16F6	03/07/11	03/07/36*	25.758	0.000	5.4999	11.69	0.040434					2.67*	
Freddie Mac	3134G1A38	12/09/10	12/09/15*	100.000	VARIES	1.5522		0.042263					6.68*	
Freddie Mac	3134G1A79	12/03/10	12/03/15*	100.000	VARIES	1.5667		0.042782					2.65*	
Freddie Mac	3134G1BU7	04/23/10	02/15/12	98.295	0.000	0.9516	15.89	0.026309					1.16	
Freddie Mac	3134G1C85	12/23/10	12/23/15*	100.000	VARIES	1.6590		0.044998					7.74*	
Freddie Mac	3134G1EA8	05/10/10	06/10/15	88.082	0.000	2.5118	36.86	0.063937	0.064740	0.065553	0.066376	0.067210	23.20	23.78
Freddie Mac	3134G1EF7	05/25/10	11/30/12	96.828	0.000	1.2849	20.10	0.034662	0.034885				11.62	
Freddie Mac	3134G1F25	12/17/10	12/17/15*	100.000	VARIES	1.7374		0.047041					3.58*	
Freddie Mac	3134G1F33	12/22/10	12/22/15*	100.000	VARIES	1.7690		0.047840					8.18*	
Freddie Mac	3134G1F41	12/15/10	12/15/15*	100.000	VARIES	1.7374		0.047041					3.48*	
Freddie Mac	3134G1F58	12/22/10	12/22/15*	100.000	VARIES	1.7374		0.047041					8.04*	
Freddie Mac	3134G1F66	12/23/10	12/23/15*	100.000	VARIES	1.7643		0.047661					8.20*	
Freddie Mac	3134G1G65	12/30/10	12/30/15*	100.000	VARIES	1.8431		0.049667					8.89*	
Freddie Mac	3134G1GH1	07/01/10	05/15/13	95.662	0.000	1.5498	22.42	0.042066	0.042392	0.042720			15.23	5.72
Freddie Mac	3134G1H31	01/13/11	01/13/34*	32.115	0.000	4.9999	15.71	0.045719					.55*	
Freddie Mac	3134G1H56	12/29/10	12/29/15*	100.000	VARIES	1.8431		0.049667					8.84*	
Freddie Mac	3134G1K78	12/30/10	12/30/15*	100.000	VARIES	1.7379		0.046996					8.41*	
Freddie Mac	3134G1K94	12/30/10	12/30/15*	100.000	VARIES	1.7251		0.046672					8.35*	
Freddie Mac	3134G1M27	12/29/10	12/29/15*	100.000	VARIES	1.7775		0.048023					8.55*	
Freddie Mac	3134G1M50	12/30/10	12/30/15*	100.000	VARIES	1.8432		0.049670					8.89*	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	-----	
								Period	Period	2013 1st	Period	Period	2012	2013
Freddie Mac	3134G1MN1	08/02/10	08/02/40*	21.240	0.000	5.2315	16.10	0.032502	0.033352				7.01*	
Freddie Mac	3134G1N34	12/29/10	12/29/15*	100.000	VARIES	1.9355		0.052036					9.26*	
Freddie Mac	3134G1N59	12/29/10	12/29/15*	100.000	VARIES	1.9355		0.052036					9.26*	
Freddie Mac	3134G1N67	12/30/10	12/30/15*	100.000	VARIES	1.9486		0.052364					9.37*	
Freddie Mac	3134G1NL4	07/19/10	02/15/12	99.130	0.000	0.5565	8.02	0.015416					.68	
Freddie Mac	3134G1NW0	08/03/10	08/03/40*	23.576	0.000	4.8749	16.59	0.033501					1.07*	
Freddie Mac	3134G1NY6	08/19/10	02/15/12	99.230	0.000	0.5198	7.07	0.014402					.63	
Freddie Mac	3134G1TJ3	09/24/10	09/24/40	27.661	0.000	4.3300	15.48	0.034727	0.035478	0.036246	0.037031	0.037833	12.78	13.34
Freddie Mac	3134G1TV6	09/27/10	09/27/40	26.782	0.000	4.4400	15.27	0.034514	0.035281	0.036064	0.036864	0.037683	12.71	13.28
Freddie Mac	3134G1UN2	09/28/10	09/28/40	26.315	0.000	4.4999	15.17	0.034391	0.035164	0.035955	0.036764	0.037592	12.67	13.24
Freddie Mac	3134G1VW1	10/15/10	10/15/15*	100.000	VARIES	1.5144		0.041387					4.30*	
Freddie Mac	3134G1WC4	10/28/10	10/28/15*	100.000	VARIES	1.5309		0.041696					4.88*	
Freddie Mac	3134G1XY5	11/18/10	05/15/15	94.752	0.000	1.2037	12.82	0.032062	0.032255	0.032449	0.032645	0.032841	11.59	11.73
Freddie Mac	3134G1YT5	11/09/10	11/09/40*	22.728	0.000	5.0000	13.23	0.033165					4.25*	
Freddie Mac	3134G1YZ1	11/16/10	11/16/40*	22.728	0.000	5.0000	13.00	0.033165					4.48*	
Freddie Mac	3134G1ZF4	11/23/10	11/23/40*	22.398	0.000	5.0500	12.71	0.033026					4.69*	
Freddie Mac	3134G1ZR8	12/02/10	12/02/15*	100.000	VARIES	1.4369		0.039339					2.40*	
Freddie Mac	3134G1ZT4	12/09/10	12/09/15*	100.000	VARIES	1.4945		0.040784					6.44*	
Freddie Mac	3134G1ZW7	12/01/10	12/01/15*	100.000	VARIES	1.3705		0.037562					5.63*	
Freddie Mac	3134G1ZX5	11/23/10	11/23/40	22.486	0.000	5.0366	12.72	0.033064	0.033897	0.034750	0.035625	0.036522	12.12	12.73
Freddie Mac	3134G25L2	11/10/11	06/01/13	99.553	0.000	0.2876	.40	0.007957	0.007968	0.007980			2.87	1.20
Freddie Mac	3134G25M0	11/10/11	07/01/13	99.495	0.000	0.3086	.43	0.008533	0.008546	0.008560			3.07	1.54
Freddie Mac	3134G25N8	11/10/11	08/01/13	99.428	0.000	0.3328	.47	0.009182	0.009199	0.009214	0.009229		3.31	1.94
Freddie Mac	3134G25P3	11/10/11	09/01/13	99.353	0.000	0.3592	.51	0.009908	0.009926	0.009943	0.009961		3.57	2.39
Freddie Mac	3134G25Q1	11/10/11	10/01/13	99.288	0.000	0.3780	.53	0.010422	0.010443	0.010463	0.010482		3.76	2.83
Freddie Mac	3134G25R9	11/10/11	12/01/13	99.135	0.000	0.4225	.59	0.011638	0.011662	0.011687	0.011712		4.20	3.86
Freddie Mac	3134G25S7	11/10/11	01/01/14	99.053	0.000	0.4447	.62	0.012245	0.012272	0.012300	0.012327		4.41	4.43
Freddie Mac	3134G25T5	11/10/11	02/01/14	98.967	0.000	0.4671	.65	0.012841	0.012857	0.012887	0.012917	0.012948	4.63	4.65
Freddie Mac	3134G25U2	11/10/11	03/01/14	98.890	0.000	0.4841	.68	0.013292	0.013318	0.013350	0.013383	0.013415	4.80	4.82
Freddie Mac	3134G25V0	11/10/11	04/01/14	98.810	0.000	0.5011	.70	0.013749	0.013782	0.013817	0.013851	0.013886	4.96	4.99
Freddie Mac	3134G25W8	11/10/11	05/01/14	98.725	0.000	0.5191	.73	0.014231	0.014272	0.014309	0.014346	0.014383	5.14	5.16
Freddie Mac	3134G25X6	11/10/11	06/01/14	98.634	0.000	0.5383	.75	0.014754	0.014794	0.014834	0.014873	0.014914	5.32	5.35
Freddie Mac	3134G25Y4	11/10/11	07/01/14	98.551	0.000	0.5532	.77	0.015158	0.015200	0.015242	0.015284		5.46	5.49
Freddie Mac	3134G25Z1	11/10/11	08/01/14	98.462	0.000	0.5695	.79	0.015571	0.015598	0.015642	0.015687	0.015731	5.62	5.65
Freddie Mac	3134G26B3	11/10/11	09/01/14	98.368	0.000	0.5867	.82	0.016031	0.016062	0.016109	0.016156	0.016203	5.79	5.82
Freddie Mac	3134G26C1	11/10/11	10/01/14	98.283	0.000	0.5998	.84	0.016373	0.016414	0.016463	0.016512	0.016562	5.91	5.94
Freddie Mac	3134G26D9	11/10/11	11/01/14	98.186	0.000	0.6162	.86	0.016806	0.016858	0.016910	0.016962	0.017014	6.07	6.10
Freddie Mac	3134G26E7	11/10/11	12/01/14	98.101	0.000	0.6278	.87	0.017116	0.017170	0.017223	0.017278	0.017332	6.17	6.21
Freddie Mac	3134G26F4	11/10/11	01/01/15	97.981	0.000	0.6502	.90	0.017714	0.017772	0.017830	0.017887		6.39	6.43
Freddie Mac	3134G2AC6	03/28/11	03/28/36*	25.758	0.000	5.4999	10.84	0.040434					3.52*	
Freddie Mac	3134G2B43	09/16/11	03/16/17*	100.000	VARIES	1.3955		0.038765					2.91*	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Freddie Mac	3134G2CT7	04/01/11	04/01/14	100.000	VARIES	1.2448		0.034686	0.034794	0.034794	0.034794	0.034687	12.52	12.52
Freddie Mac	3134G2CV2	04/01/11	04/01/16	100.000	VARIES	2.1989		0.061433	0.061788	0.062124	0.062463	0.062615	22.24	22.47
Freddie Mac	3134G2E81	09/23/11	09/23/16*	100.000	VARIES	1.3464		0.037400	0.037091				6.40*	
Freddie Mac	3134G2EE8	04/25/11	04/25/36*	26.392	0.000	5.4000	9.81	0.040657					4.63*	
Freddie Mac	3134G2HZ8	05/18/11	08/15/12	99.656	0.000	0.2776	1.71	0.007692	0.007703				1.73	
Freddie Mac	3134G2JA1	05/18/11	02/15/13	99.131	0.000	0.5017	3.08	0.013832	0.013867	0.013902			5.00	.61
Freddie Mac	3134G2JB9	05/18/11	08/15/13	98.365	0.000	0.7366	4.49	0.020164	0.020239	0.020313	0.020388		7.29	4.56
Freddie Mac	3134G2JC7	05/18/11	02/15/14	97.359	0.000	0.9785	5.91	0.026526	0.026655	0.026786	0.026917	0.027048	9.61	9.70
Freddie Mac	3134G2JD5	05/18/11	02/15/15	94.531	0.000	1.5086	8.85	0.039758	0.040058	0.040360	0.040665	0.040972	14.45	14.67
Freddie Mac	3134G2JE3	05/18/11	02/15/16	91.147	0.000	1.9642	11.12	0.049969	0.050459	0.050955	0.051455	0.051961	18.21	18.57
Freddie Mac	3134G2LS9	06/28/11	06/28/41*	20.819	0.000	5.3000	5.61	0.031463					5.57*	
Freddie Mac	3134G2N40	09/19/11	08/01/13	99.354	0.000	0.3474	.98	0.009589	0.009602	0.009619	0.009635		3.46	2.02
Freddie Mac	3134G2N57	09/19/11	02/15/15	97.686	0.000	0.6886	1.91	0.018681	0.018738	0.018802	0.018867	0.018932	6.75	6.80
Freddie Mac	3134G2N65	09/19/11	08/01/15	96.933	0.000	0.8071	2.22	0.021729	0.021799	0.021887	0.021975	0.022064	7.86	7.92
Freddie Mac	3134G2NU2	06/23/11	10/01/13	98.610	0.000	0.6169	3.18	0.016927	0.016979	0.017032	0.017084		6.11	4.61
Freddie Mac	3134G2TW2	08/17/11	08/17/37*	26.289	0.000	5.2051	5.09	0.038010	0.039000				8.77*	
Freddie Mac	3134G2UV2	08/24/11	08/24/33*	33.740	0.000	5.0000	5.95	0.046862	0.048033				11.13*	
Freddie Mac	3134G2X80	10/18/11	10/18/41*	25.780	0.000	4.5700	2.39	0.032726					3.50*	
Freddie Mac	3134G2Z62	10/06/11	03/01/14	98.600	0.000	0.5876	1.37	0.016089	0.016132	0.016179	0.016227	0.016275	5.81	5.84
Freddie Mac	3134G3D72	08/03/12	08/01/15	98.910	0.000	0.3663				0.010063	0.010083	0.010102	1.49	3.63
Freddie Mac	3134G3D80	08/03/12	03/01/16	98.331	0.000	0.4709			0.012853	0.012869	0.012899	0.012930	1.90	4.65
Freddie Mac	3134G3D98	08/03/12	08/01/16	97.750	0.000	0.5705				0.015486	0.015535	0.015579	2.29	5.60
Freddie Mac	3134G3DL1	12/27/11	12/27/41*	25.212	0.000	4.6459	.13	0.032537					5.73*	
Freddie Mac	3134G3DM9	12/21/11	02/14/14	99.040	0.000	0.4497	.12	0.012371	0.012381	0.012409	0.012437	0.012464	4.46	4.48
Freddie Mac	3134G3DS6	12/27/11	12/27/41*	25.139	0.000	4.6558	.13	0.032512					5.72*	
Freddie Mac	3134G3G87	09/05/12	02/01/16	97.910	0.000	0.6211				0.016893	0.016936	0.016989	1.96	6.10
Freddie Mac	3134G3GA2	12/15/11	12/27/13	100.000	0.000	0.4484		0.012459	0.012487	0.012515	0.012543		4.49	4.46
Freddie Mac	3134G3H60	08/29/12	02/12/16	98.330	0.000	0.4883				0.013338	0.013368	0.013401	1.63	4.82
Freddie Mac	3134G3H86	09/05/12	08/01/14	99.460	0.000	0.2843				0.007855	0.007865	0.007876	.91	2.83
Freddie Mac	3134G3P87	09/27/12	12/01/14	99.325	0.000	0.3112			0.008582	0.008592	0.008605	0.008618	.81	3.10
Freddie Mac	3134G3PQ7	02/13/12	02/13/15	98.625	0.000	0.4620			0.012658	0.012687	0.012717	0.012746	4.03	4.58
Freddie Mac	3134G3S68	10/18/12	08/15/14	99.525	0.000	0.2610				0.007213	0.007223	0.007233	.53	2.60
Freddie Mac	3134G3TD2	04/11/12	02/15/15	98.584	0.000	0.5019			0.013746	0.013770	0.013805	0.013839	3.58	4.97
Freddie Mac	3134G3TF7	03/20/12	03/01/16	96.961	0.000	0.7833			0.021097	0.021173	0.021256	0.021339	5.94	7.66
Freddie Mac	3134G3UA6	04/19/12	08/01/15	97.653	0.000	0.7246			0.019655	0.019696	0.019767	0.019839	4.96	7.12
Freddie Mac	3134G3UB4	05/01/12	05/01/15	98.095	0.000	0.6421			0.017498	0.017554	0.017610	0.017667	4.20	6.34
Freddie Mac	3134G3UE8	05/08/12	07/01/15	98.190	0.000	0.5811		0.015840	0.015866	0.015912	0.015958		3.70	5.74
Freddie Mac	3134G3UG3	05/23/12	02/13/15	98.720	0.000	0.4737			0.012982	0.013006	0.013036	0.013067	2.83	4.70
Freddie Mac	3134G3UN8	05/22/12	02/28/14	99.444	0.000	0.3147			0.008458	0.008653	0.008525	0.008680	1.92	3.14
Freddie Mac	3134G3UP3	05/22/12	02/27/15	98.622	0.000	0.5026			0.013765	0.013788	0.013823	0.013858	3.02	4.98
Freddie Mac	3134G3WQ9	06/28/12	01/30/15	98.590	0.000	0.5492			0.015035	0.015049	0.015090	0.015132	2.75	5.44

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SECTION I-B

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Freddie Mac	3134G3WS5	06/28/12	02/01/16	97.180	0.000	0.7979			0.021527	0.021557	0.021643	0.021729	3.94	7.80
Fannie Mae	31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	384.25	0.118206	0.121658	0.125211	0.128867	0.132631	43.39	45.96
Fannie Mae	31364KSS0	08/17/00	08/17/12	60.070	2.000	6.9636	369.39	0.128756	0.133239				29.91	
Fannie Mae	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	141.49	0.052348	0.053973	0.055649	0.057376	0.059157	19.48	20.71
Fannie Mae	3136F2B31	12/20/02	12/30/32	19.252	0.000	5.5626	123.47	0.048818	0.050176	0.051572	0.053006	0.054480	17.82	18.83
Fannie Mae	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	117.63	0.046578	0.047812	0.049079	0.050380	0.051715	17.21	18.13
Fannie Mae	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.047357	0.048495	0.049660	0.050854	0.052076	17.29	18.13
Fannie Mae	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	100.61	0.043729	0.044947	0.046199	0.047486	0.048808	16.00	16.90
Fannie Mae	3136F6G86	02/24/05	02/15/15	63.549	0.000	4.5968	232.26	0.108912	0.111415	0.113976	0.116596	0.119276	40.35	42.22
Fannie Mae	3136F7MB0	11/17/05	06/07/12	73.724	0.000	4.7041	242.84	0.127669					19.92	
Fannie Mae	3136F7NJ2	11/15/05	02/28/14	67.000	0.000	4.8887	230.90	0.119030	0.120614	0.125610	0.126583	0.131826	44.67	46.79
Fannie Mae	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	102.17	0.054495	0.055943	0.057430	0.058957	0.060524	20.01	21.09
Fannie Mae	3136F7Q34	07/14/06	10/31/14	63.950	0.000	5.4603	219.14	0.129041	0.132564	0.136183	0.139901	0.143721	47.52	50.16
Fannie Mae	3136F7QX8	01/06/06	10/10/13	69.750	0.000	4.6951	223.49	0.118861	0.121651	0.124507	0.127430		43.75	35.26
Fannie Mae	3136F7UM7	02/22/06	10/01/12	96.825	4.318	4.8859	27.63	0.015032	0.015399				4.12	
Fannie Mae	3136F8JD8	03/16/07	05/31/13	74.650	0.000	4.7639	189.14	0.123308	0.126245	0.129252			45.10	19.26
Fannie Mae	3136F8JY2	03/30/07	04/10/13	75.160	0.000	4.7935	189.86	0.124021	0.126994	0.130037			45.67	12.87
Fannie Mae	3136F8LJ2	05/16/07	10/01/29	60.778	0.000	N/A		0.072139	0.072091	0.069117	0.069071	0.065945	25.69	24.59
Fannie Mae	3136F8LW3	05/03/07	06/01/15	75.398	0.000	N/A		0.082919	0.078427	0.078221	0.073392	0.073187	28.90	27.14
Fannie Mae	3136F8NZ4	06/11/07	12/10/14	66.600	0.000	5.4956	186.62	0.129742	0.133308	0.136971	0.140734	0.144602	47.50	50.15
Fannie Mae	3136F8P25	02/08/08	02/08/38	16.973	0.000	6.0000	43.99	0.034035	0.035441	0.036108	0.037808	0.038307	13.02	13.81
Fannie Mae	3136F8QH1	07/11/07	02/28/14	69.767	0.000	5.4960	191.79	0.131850	0.134001	0.139965	0.141466	0.147763	49.65	52.32
Fannie Mae	3136F8QM0	07/30/07	07/30/37	12.693	0.000	7.0001	45.12	0.032501	0.033638	0.034816	0.036034	0.037295	12.25	13.13
Fannie Mae	3136F8RD9	08/09/07	04/10/12	79.420	0.000	4.9945	192.40	0.135356					13.40	
Fannie Mae	3136F8UT0	11/06/07	05/01/14	95.257	0.000	N/A		0.008949	0.006258	0.006265	0.006232	0.006240	2.58	2.24
Fannie Mae	3136F8XP5	11/20/07	07/10/12	82.235	0.000	4.2600	155.77	0.113451	0.115867				21.88	
Fannie Mae	3136F8YZ2	12/13/07	02/15/12	85.070	0.000	3.9122	144.61	0.106589					4.69	
Fannie Mae	3136F92T9	12/30/08	12/30/38*	20.417	0.000	5.3667	35.19	0.035678					6.39*	
Fannie Mae	3136F9A60	08/01/08	06/29/12	85.645	0.000	4.0007	124.16	0.108953					19.39	
Fannie Mae	3136F9A78	08/01/08	12/31/12	83.605	0.000	4.0950	124.33	0.109233	0.111469				39.62	
Fannie Mae	3136F9B44	08/07/08	12/01/13	84.261	0.000	N/A		0.077112	0.076838	0.072279	0.072013		27.57	23.80
Fannie Mae	3136F9D91	09/04/08	04/01/12	91.994	0.000	N/A		0.021936					1.97	
Fannie Mae	3136F9E25	09/04/08	04/01/14	83.238	0.000	N/A		0.094461	0.094047	0.093626	0.035862	0.036575	33.86	18.17
Fannie Mae	3136F9FX6	04/03/08	12/30/12	93.811	0.000	1.3518		0.006800	0.006896				2.46	
Fannie Mae	3136F9FY4	04/03/08	06/29/12	93.719	0.000	N/A		0.009261					1.65	
Fannie Mae	3136F9FZ1	04/03/08	12/29/12	94.297	0.000	N/A		0.006067	0.004143				1.83	
Fannie Mae	3136FMJU9	03/29/10	06/29/12	98.965	0.000	N/A		0.002113					.38	
Fannie Mae	3136FRET6	03/25/11	11/01/12	99.132	0.000	0.5455		0.015072	0.015114				4.53	
Fannie Mae	31398AE99	02/09/10	02/09/40*	18.203	0.000	5.7599	20.69	0.031714					1.21*	
Fannie Mae	31398AY30	07/20/10	07/20/40*	21.392	0.000	5.2071	16.53	0.032574	0.033422				6.63*	
Fannie Mae	31398AY71	07/20/10	07/20/40*	21.422	0.000	5.2023	16.54	0.032588	0.033436				6.64*	

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Fannie Mae	31398AY89	08/10/10	08/10/40*	21.076	0.000	5.2580	15.80	0.032423					1.26*	
FelCor Lodging Limited	31430QAZ0	10/01/09	10/01/14	87.750	10.000	13.4435	45.55	0.064741	0.069093	0.073737	0.078694	0.083984	24.90	28.36
FelCor Lodging Limited	31430QBA4	10/01/09	10/01/14	87.750	10.000	13.4435	45.55	0.064741	0.069093	0.073737	0.078694	0.083984	24.90	28.36
FiberTower Corporation	31567RAF7	12/22/09	01/01/16	100.000	9.000	N/A		0.250000	0.250000	0.250000	0.250000		90.00	90.00
FiberTower Corporation	31567RAG5	12/22/09	01/01/16	100.000	9.000	N/A		0.250000	0.250000	0.250000	0.250000		90.00	90.00
First Data Corporation.	319963AN4	10/24/07	09/24/15	94.796	9.875	10.8718	22.14	0.018131	0.019117	0.020156	0.021251	0.022407	6.90	7.67
First Data Corporation.	319963AP9	10/24/07	09/24/15	94.796	9.875	10.8718	22.14	0.018131	0.019117	0.020156	0.021251	0.022407	6.90	7.67
First Data Corporation.	319963AY0	12/17/10	01/15/21	94.750	8.250	9.0551	3.52	0.009643	0.010079	0.010536	0.011013	0.011511	3.70	4.04
First Data Corporation.	319963AZ7	12/17/10	01/15/22	95.625	VARIES	N/A		0.257264	0.256898	0.256533	0.256168	0.255804	92.43	92.17
First Data Corporation.	319963BA1	12/15/10	01/15/21	91.875	12.625	14.1624	4.21	0.011640	0.012464	0.013347	0.014292	0.015304	4.62	5.30
First Data Corporation.	319963BB9	12/15/10	01/15/21	91.875	12.625	14.1624	4.21	0.011640	0.012464	0.013347	0.014292	0.015304	4.62	5.30
Livingston CNTY SD#74, IL	33849YAB7	09/09/10	12/01/12	105.832	VARIES	2.2283		0.063525	0.062716				20.82	
Livingston CNTY SD#74, IL	33849YAC5	09/09/10	12/01/13	106.537	VARIES	2.8306		0.081846	0.081058	0.080260	0.079449		29.28	26.34
Livingston CNTY SD#74, IL	33849YAD3	09/09/10	12/01/14	106.763	VARIES	3.2820		0.095608	0.094898	0.094176	0.093442	0.092697	34.25	33.73
Livingston CNTY SD#74, IL	33849YAE1	09/09/10	12/01/15	106.477	VARIES	3.6335		0.106024	0.105427	0.104819	0.104200	0.103570	38.03	37.59
Livingston CNTY SD#74, IL	33849YAG6	09/09/10	12/01/12	105.941	VARIES	2.2282		0.063552	0.062728				20.82	
Livingston CNTY SD#74, IL	33849YAH4	09/09/10	12/01/13	106.692	VARIES	2.8301		0.081911	0.081104	0.080287	0.079457		29.29	26.35
Livingston CNTY SD#74, IL	33849YAJ0	09/09/10	12/01/14	106.763	VARIES	3.2820		0.095608	0.094898	0.094176	0.093442	0.092697	34.25	33.73
Livingston CNTY SD#74, IL	33849YAK7	09/09/10	12/01/15	106.477	VARIES	3.6335		0.106024	0.105427	0.104819	0.104200	0.103570	38.03	37.59
Franklin Cnty SD #47, IL	352730CF0	02/15/07	12/01/13	68.938	0.000	5.5487	211.08	0.138151	0.141984	0.145923	0.149971		50.66	48.88
Franklin Cnty SD #47, IL	352730CG8	02/15/07	12/01/14	65.167	0.000	5.5688	200.34	0.131189	0.134842	0.138596	0.142456	0.146422	48.11	50.82
Franklin Cnty SD #47, IL	352730CH6	02/15/07	12/01/15	61.525	0.000	5.5989	190.30	0.124704	0.128195	0.131784	0.135473	0.139266	45.73	48.33
Franklin Cnty SD #47, IL	352730CJ2	02/15/07	12/01/16	57.942	0.000	5.6491	181.03	0.118771	0.122126	0.125576	0.129123	0.132770	43.57	46.06
College District #534 IL	360395FC6	07/22/10	12/01/12	105.163	VARIES	2.3712		0.067279	0.066579				22.08	
College District #534 IL	360395FD4	07/22/10	12/01/13	105.996	VARIES	2.7756		0.079820	0.079154	0.078479	0.077795		28.58	25.77
College District #534 IL	360395FE2	07/22/10	12/01/14	106.532	VARIES	3.1773		0.092201	0.091570	0.090929	0.090277	0.089615	33.04	32.58
College District #534 IL	360395FF9	07/22/10	12/01/15	107.053	VARIES	3.5779		0.104612	0.103999	0.103374	0.102739	0.102092	37.51	37.06
College District #534 IL	360395FG7	07/22/10	12/01/16	105.839	VARIES	4.0773		0.118452	0.117979	0.117496	0.117003	0.116501	42.53	42.18
College District #534 IL	360395FH5	07/22/10	12/01/17	105.580	VARIES	4.4767		0.130013	0.129596	0.129171	0.128736	0.128291	46.70	46.40
College District #534 IL	360395FJ1	07/22/10	12/01/18	103.358	VARIES	4.9260		0.140635	0.140405	0.140168	0.139926	0.139678	50.57	50.40
College District #534 IL	360395FK8	07/22/10	12/01/19	103.249	VARIES	5.2255		0.149141	0.148937	0.148728	0.148513	0.148293	53.64	53.49
College District #534 IL	360395FL6	07/22/10	12/01/20	101.888	VARIES	5.4261		0.153104	0.152999	0.152892	0.152783	0.152670	55.09	55.01
GWR Operating Partnership	361990AA2	04/07/10	04/01/17	95.347	10.875	11.8737	8.34	0.014711	0.015585	0.016510	0.017490	0.018528	5.62	6.30
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIES	12.5014		0.405208	0.422723	0.441333	0.461106	0.482115	150.69	164.32
GMAC	37042FDC9	01/16/97	01/15/12	34.258	0.000	7.2720	654.69	0.194914					2.73	
GMX Resources Inc.	38011MAR9	09/19/12	03/02/18	58.041	9.000	22.8340				0.118141	0.130356	0.145239	12.05	47.95
Goldman Sachs Group, Inc.	38141GBW3	02/01/02	02/01/12	100.000	0.000	6.6999		0.348074					10.44	
Goldman Sachs Group, Inc.	38141GCB8	04/08/02	04/08/12	100.000	2.000	6.6499		0.296021					28.71	
Goldman Sachs Group, Inc.	38141GCC6	04/10/02	04/10/12	100.000	2.500	6.7200		0.289083					28.62	
Goldman Sachs Group, Inc.	38141GCD4	04/29/02	04/29/12	100.000	3.500	6.8099		0.270928					31.97	
Goldman Sachs Group, Inc.	38141GCE2	07/03/02	07/03/12	100.000	3.000	6.3397		0.246023	0.251180				45.70	

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Goldman Sachs Group, Inc.	38141GCVJ1	09/16/02	09/16/12	100.000	2.500	5.5999		0.211003	0.214966				54.52	
Goldman Sachs Group, Inc.	38141GCK8	10/28/02	10/28/12	100.000	3.000	5.7299		0.209422	0.213035				62.85	
Goldman Sachs Group, Inc.	38141GCV4	02/28/03	02/28/13	100.000	0.000	5.1699		0.219187	0.222409	0.231940			82.38	13.45
Goldman Sachs Group, Inc.	38141GCW2	02/27/03	02/27/13	100.000	0.500	5.1499		0.212890	0.218014	0.223271			78.85	12.50
Goldman Sachs Group, Inc.	38141GCX0	03/05/03	03/05/13	100.000	0.000	5.0499		0.214336	0.219748	0.225297			79.41	14.42
Goldman Sachs Group, Inc.	38141GCZ5	04/21/03	04/18/13	100.000	0.000	5.1500		0.220307	0.225980	0.231799			81.17	24.80
Goldman Sachs Group, Inc.	38141GDC5	04/21/03	04/21/13	100.000	2.250	5.1500		0.186609	0.189804	0.193082			68.21	21.24
Goldman Sachs Group, Inc.	38141GDF8	05/30/03	05/30/13	100.000	0.000	4.6300		0.189779	0.194172	0.198667			69.39	29.60
Goldman Sachs Group, Inc.	38141GDG6	06/11/03	06/11/13	100.000	3.000	4.2499		0.132975	0.134030	0.135107			48.10	21.62
Goldman Sachs Group, Inc.	38141GDH4	06/20/03	06/20/13	100.000	0.250	4.3500		0.171132	0.174704	0.178352			62.33	30.14
Goldman Sachs Group, Inc.	38141GDY7	01/11/05	01/11/12	100.000	1.000	4.7300		0.168181					1.68	
Goldman Sachs Group, Inc.	38141GEB6	02/15/05	02/15/12	100.000	2.000	4.5499		0.150450					6.62	
Goldman Sachs Group, Inc.	38141GEC4	06/29/05	06/29/12	100.000	1.000	4.6499		0.164473					29.28	
Goldman Sachs Group, Inc.	38141GFF6	12/28/07	12/28/17	100.000	0.000	5.8500		0.204654	0.210640	0.216802	0.223143	0.229670	74.79	79.23
Goldman Sachs Group, Inc.	38141GGH1	10/26/09	03/05/13	100.000	0.000	1.0049		0.028440	0.028583	0.028726			10.30	1.84
Goldman Sachs Group, Inc.	38141GGV0	10/30/12	10/30/27	100.000	VARIES	4.6427				0.128965	0.126800	0.124585	7.87	45.77
Goldman Sachs Group, Inc.	38141GHQ0	11/19/12	11/19/27	100.000	VARIES	4.0948				0.113746	0.111525	0.109258	4.78	40.36
Goldman Sachs Group, Inc.	3814262A2	11/04/09	11/06/14	100.000	0.000	3.0642		0.090472	0.091859	0.093266	0.094695	0.096146	32.97	33.99
Goldman Sachs Group, Inc.	3814262B0	11/30/09	11/30/14	100.000	0.000	2.9158		0.085824	0.087075	0.088345	0.089633	0.090940	31.20	32.12
Goldman Sachs Group, Inc.	3814262C8	12/04/09	12/08/14	100.000	0.000	2.9817		0.087905	0.089216	0.090546	0.091896	0.093266	31.94	32.90
Goldman Sachs Group, Inc.	3814262D6	12/31/09	12/31/14	100.000	0.000	2.8111		0.082572	0.083732	0.084909	0.086103	0.087313	29.94	30.78
Goldman Sachs Group, Inc.	3814262E4	12/29/09	06/26/15	100.000	0.000	2.9758		0.087671	0.088976	0.090300	0.091643	0.093007	31.81	32.76
Goldman Sachs Group, Inc.	3814262F1	02/03/10	02/05/15	100.000	0.000	2.7204		0.078705	0.079776	0.080861	0.081961	0.083076	28.84	29.63
Goldman Sachs Group, Inc.	3814262H7	01/29/10	07/30/15	100.000	0.000	2.8531		0.082700	0.083880	0.085077	0.086290	0.087521	30.34	31.22
Goldman Sachs Group, Inc.	3814262J3	02/26/10	08/27/15	100.000	0.000	2.8595		0.082896	0.084081	0.085283	0.086502	0.087739	30.35	31.23
Goldman Sachs Group, Inc.	3814262K0	03/03/10	03/05/15	100.000	0.000	2.5727		0.074271	0.075226	0.076194	0.077174	0.078167	27.13	27.84
Goldman Sachs Group, Inc.	3814262L8	03/31/10	10/01/15	100.000	0.000	2.4854		0.071652	0.072543	0.073444	0.074357	0.075281	26.12	26.77
Goldman Sachs Group, Inc.	3814262M6	05/05/10	05/07/15	100.000	0.000	2.6855		0.077656	0.078699	0.079756	0.080827	0.081912	28.26	29.02
Goldman Sachs Group, Inc.	3814262N4	03/31/10	03/31/15	100.000	0.000	2.7100		0.078381	0.079443	0.080519	0.081610	0.082716	28.60	29.38
Goldman Sachs Group, Inc.	381426Y58	06/03/09	06/05/14	100.000	0.000	3.4499		0.104408	0.106209	0.108041	0.109904	0.111800	38.01	39.33
Goldman Sachs Group, Inc.	381426Z40	07/06/09	07/08/14	100.000	0.000	3.4489		0.102605	0.104374	0.106174	0.108005	0.109867	37.87	39.19
Goldman Sachs Group, Inc.	381426Z65	08/05/09	08/07/14	100.000	0.000	3.2499		0.096305	0.097870	0.099460	0.101077	0.102719	35.41	36.57
Goldman Sachs Group, Inc.	381426Z73	09/09/09	09/09/14	100.000	0.000	3.0499		0.090008	0.091381	0.092775	0.094189	0.095626	32.96	33.97
Goldman Sachs Group, Inc.	381426Z81	10/05/09	10/07/14	100.000	0.000	3.1498		0.093155	0.094622	0.096113	0.097626	0.099164	34.05	35.13
Goldman Sachs Group, Inc.	381426Z99	09/30/09	09/30/14	100.000	0.000	3.0503		0.090019	0.091392	0.092786	0.094201	0.095638	32.91	33.92
Goldman Sachs Group, Inc.	38143ADL6	12/30/11	12/31/15	100.000	0.000	1.7748		0.048762	0.048660	0.049905	0.049527	0.050795	17.83	18.15
Goldman Sachs Group, Inc.	38143ADM4	12/30/11	12/30/16	100.000	0.000	2.0503		0.056021	0.056596	0.057490	0.057762	0.058675	20.61	21.04
Goldman Sachs Group, Inc.	38143AFY6	01/31/12	01/29/16	100.000	0.000	1.4011			0.038494	0.038339	0.039248	0.038878	12.91	14.24
Goldman Sachs Group, Inc.	38143AGB5	01/31/12	01/31/19	100.000	0.000	2.2999			0.063185	0.063217	0.065003	0.064679	21.23	23.62
Goldman Sachs Group, Inc.	38143AJG1	02/29/12	02/28/19	100.000	0.000	2.2001			0.059786	0.061445	0.061108	0.062805	18.56	22.53
Goldman Sachs Group, Inc.	38143ALM5	03/30/12	04/01/19	100.000	0.000	2.2483		0.061429	0.061437	0.062469	0.062826	0.063882	17.11	23.00
Goldman Sachs Group, Inc.	38143APY5	04/30/12	04/30/19	100.000	0.000	2.2498			0.061137	0.062850	0.062521	0.064272	15.15	22.97
Goldman Sachs Group, Inc.	38143ARV9	05/31/12	05/31/19	100.000	0.000	2.2497			0.061468	0.062501	0.062859	0.063915	13.25	22.92

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Goldman Sachs Group, Inc.	38143AU1	06/29/12	07/01/19	100.000	0.000	2.1501		0.059070	0.058434	0.060042	0.059698		10.87	21.85
Goldman Sachs Group, Inc.	38143AWH4	07/31/12	07/31/19	100.000	0.000	2.1499				0.058423	0.060030	0.059686	9.00	21.81
Goldman Sachs Group, Inc.	38143AXC4	08/30/12	08/31/17	100.000	0.000	1.6987			0.045913	0.046930	0.046557	0.047730	5.82	17.16
Goldman Sachs Group, Inc.	38143AYM1	08/31/12	09/03/19	100.000	0.000	2.1004			0.057077	0.058033	0.057687	0.059259	7.14	21.27
Goldman Sachs Group, Inc.	38143AYN9	08/30/12	08/30/19	100.000	0.250	2.0903				0.057426	0.057638	0.058489	7.12	21.13
Goldman Sachs Group, Inc.	38143AYS8	08/23/12	08/23/17	100.000	0.000	1.7918				0.048690	0.049941	0.049567	6.38	18.11
Goldman Sachs Group, Inc.	38143DAA7	09/03/09	09/09/14	100.000	0.000	3.1999		0.094766	0.096282	0.097823	0.099388	0.100978	34.73	35.85
Goldman Sachs Group, Inc.	38143U2A8	04/30/12	01/31/18	100.000	0.000	4.2501			0.118060	0.119314	0.121850	0.124439	28.64	44.18
Goldman Sachs Group, Inc.	38143U2D2	04/20/12	04/20/27*	100.000	VARIES	6.4164				0.178236			32.08*	
Goldman Sachs Group, Inc.	38143U2S9	05/31/12	09/01/16	100.000	0.000	4.2500			0.118057	0.119326	0.121861	0.124451	25.06	44.03
Goldman Sachs Group, Inc.	38143U3A7	05/31/12	06/02/17	100.000	0.000	4.6997		0.130549	0.130583	0.133652	0.136793	0.140007	27.64	48.86
Goldman Sachs Group, Inc.	38143U3B5	05/23/12	05/23/27	100.000	VARIES	6.0431				0.167866	0.166904	0.165912	36.56	59.83
Goldman Sachs Group, Inc.	38143U3T6	05/14/12	05/14/17	100.000	VARIES	2.9895				0.014431	0.013629	0.012816	3.24	4.73
Goldman Sachs Group, Inc.	38143U3U3	05/18/12	05/19/14	100.000	0.000	2.5000		0.069446	0.069452	0.070320	0.071199	0.072089	15.52	25.55
Goldman Sachs Group, Inc.	38143U4D0	07/31/12	02/01/18	100.000	0.000	3.8502				0.106949	0.106962	0.109021	16.15	39.50
Goldman Sachs Group, Inc.	38143U4K4	07/05/12	07/07/14	100.000	0.000	2.7803			0.077231	0.077243	0.078317	0.079406	13.59	28.38
Goldman Sachs Group, Inc.	38143U4T5	07/19/12	07/21/14	100.000	0.000	2.5599			0.071110	0.071120	0.072030	0.072952	11.52	26.06
Goldman Sachs Group, Inc.	38143U5B3	08/03/12	08/04/14	100.000	0.000	2.2596			0.062767	0.062771	0.063481	0.064198	9.29	22.94
Goldman Sachs Group, Inc.	38143U5C1	08/03/12	08/04/14	100.000	0.000	2.2596			0.062767	0.062771	0.063481	0.064198	9.29	22.94
Goldman Sachs Group, Inc.	38143U5H0	08/31/12	09/04/18	100.000	0.000	3.4598			0.096107	0.096144	0.097807	0.099499	11.63	35.30
Goldman Sachs Group, Inc.	38143U5X5	08/20/12	08/20/24	100.000	VARIES	4.6554				0.129317	0.128389	0.127439	16.94	46.14
Goldman Sachs Group, Inc.	38143U6D8	08/17/12	08/18/14	100.000	0.000	2.0803			0.057786	0.057790	0.058391	0.058998	7.74	21.07
Goldman Sachs Group, Inc.	38143U6M8	08/31/12	08/31/18	100.000	0.000	3.5002				0.096693	0.096781	0.100107	11.89	35.73
Goldman Sachs Group, Inc.	38143U6V8	09/28/12	12/31/18	100.000	0.000	3.1501			0.085602	0.087721	0.087650	0.090506	8.13	32.01
Goldman Sachs Group, Inc.	38143U7M7	11/02/12	11/01/19	100.000	0.000	3.0101				0.083616	0.084868	0.086145	4.93	30.48
Goldman Sachs Group, Inc.	38143UAS0	09/10/04	09/10/12	100.000	0.500	4.7699		0.178870	0.182805				45.25	
Goldman Sachs Group, Inc.	38143UB34	08/31/11	08/31/26*	100.000	VARIES	5.7419		0.157745	0.154074	0.154581			51.72*	
Goldman Sachs Group, Inc.	38143UB91	09/01/11	09/01/16	100.000	VARIES	2.6249		0.008499	0.008342	0.008183	0.008022	0.007859	2.99	2.88
Goldman Sachs Group, Inc.	38143UBB6	03/16/05	03/16/12	100.000	1.000	5.0399		0.182870					13.72	
Goldman Sachs Group, Inc.	38143UBC4	04/13/05	04/13/12	100.000	0.500	4.9999		0.186203					18.99	
Goldman Sachs Group, Inc.	38143UBH3	10/03/05	10/03/12	100.000	1.000	5.0999		0.181844	0.185773				50.17	
Goldman Sachs Group, Inc.	38143UBN0	03/16/07	03/16/14	100.000	0.000	5.7599		0.206585	0.212534	0.218655	0.224953	0.231431	76.71	81.19
Goldman Sachs Group, Inc.	38143UC41	09/15/11	09/15/26*	100.000	VARIES	5.9696		0.165825	0.164142	0.162408			56.43*	
Goldman Sachs Group, Inc.	38143UC58	09/30/11	09/30/16	100.000	0.000	4.3397		0.120549	0.123165	0.125837	0.128568	0.131358	44.35	46.30
Goldman Sachs Group, Inc.	38143UCG4	10/09/07	10/13/15	100.000	0.000	5.8199		0.203499	0.209420	0.215515	0.221786	0.228240	75.26	79.71
Goldman Sachs Group, Inc.	38143UCK5	01/31/08	01/31/15	100.000	1.000	5.2500		0.169312	0.173028	0.176841	0.180754	0.184769	62.76	65.56
Goldman Sachs Group, Inc.	38143UCN9	04/11/08	09/11/15	100.000	3.000	5.7277		0.175233	0.177865	0.180572	0.183357	0.186222	64.14	66.13
Goldman Sachs Group, Inc.	38143UCP4	05/07/08	05/07/15	100.000	1.000	4.0000		0.123502	0.125416	0.127369	0.129361	0.131393	45.01	46.43
Goldman Sachs Group, Inc.	38143UD99	09/20/11	09/20/16	100.000	VARIES	2.6408		0.008247	0.008094	0.007939	0.007782	0.007623	2.91	2.80
Goldman Sachs Group, Inc.	38143UDK4	02/05/09	05/05/12	100.000	0.000	5.2977		0.169933					21.07	
Goldman Sachs Group, Inc.	38143UDU2	07/06/09	07/08/13	100.000	0.000	4.2600		0.128773	0.131516	0.134317	0.137178		47.81	25.63

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Goldman Sachs Group, Inc.	38143UDW8	07/10/09	07/10/14	100.000	1.000	4.6174		0.137869	0.140411	0.143011	0.145672	0.148394	50.97	52.88
Goldman Sachs Group, Inc.	38143UEL1	08/28/09	12/12/12	100.000	0.000	3.4679		0.104222	0.106029				35.86	
Goldman Sachs Group, Inc.	38143UEU1	10/29/09	10/29/24*	100.000	VARIES	6.0484		0.159560	0.159778				47.59*	
Goldman Sachs Group, Inc.	38143UEY3	10/30/09	10/30/14	100.000	1.000	3.9877		0.117591	0.119382	0.121208	0.123071	0.124971	42.88	44.20
Goldman Sachs Group, Inc.	38143UEZ0	10/29/09	10/29/16	100.000	1.000	4.6747		0.139736	0.142353	0.145031	0.147772	0.150577	51.10	53.05
Goldman Sachs Group, Inc.	38143UF63	10/31/11	05/01/17	100.000	0.000	3.8999		0.108345	0.110458	0.112612	0.114808	0.117046	39.64	41.20
Goldman Sachs Group, Inc.	38143UFM8	11/30/09	11/30/15	100.000	1.000	3.9589		0.116675	0.118435	0.120229	0.122060	0.123926	42.43	43.73
Goldman Sachs Group, Inc.	38143UFT3	12/30/09	12/30/24*	100.000	VARIES	5.9598		0.157485	0.157695				42.38*	
Goldman Sachs Group, Inc.	38143UGH8	02/25/10	02/25/25*	100.000	VARIES	5.9486		0.156969	0.157173	0.157383			50.93*	
Goldman Sachs Group, Inc.	38143UGW5	03/31/10	03/31/25*	100.000	VARIES	5.7994		0.152798	0.153005				41.14*	
Goldman Sachs Group, Inc.	38143UH20	12/05/11	12/05/14	100.000	VARIES	3.3850		0.009755	0.009441	0.009121	0.009276	0.009433	3.44	3.32
Goldman Sachs Group, Inc.	38143UH53	12/30/11	07/03/17	100.000	0.000	4.7823		0.132842	0.132896	0.136073	0.139327	0.142659	48.41	50.74
Goldman Sachs Group, Inc.	38143UHS3	04/15/10	04/15/15	100.000	1.000	3.9405		0.114382	0.116089	0.117829	0.119603	0.121412	41.75	43.01
Goldman Sachs Group, Inc.	38143UHT1	04/20/10	04/20/15	100.000	0.000	3.9150		0.115265	0.117521	0.119822	0.122167	0.124559	42.23	43.89
Goldman Sachs Group, Inc.	38143UJE2	05/26/10	05/26/16	100.000	0.000	5.1358		0.153936	0.157889	0.161944	0.166102	0.170368	56.41	59.34
Goldman Sachs Group, Inc.	38143UJL6	05/21/10	05/21/15	100.000	0.000	2.4439		0.070406	0.071267	0.072138	0.073019	0.073911	25.57	26.20
Goldman Sachs Group, Inc.	38143UJX0	06/24/10	06/24/16	100.000	0.000	4.3999		0.130465	0.133335	0.136268	0.139266	0.142330	47.52	49.64
Goldman Sachs Group, Inc.	38143UK91	01/26/12	01/28/14	100.000	VARIES	2.9996		0.083324	0.083338	0.084588	0.084607	0.085875	28.11	30.65
Goldman Sachs Group, Inc.	38143UKX8	08/31/10	08/31/17	100.000	0.000	4.4059		0.126435	0.127816	0.132797	0.133509	0.138712	47.31	49.33
Goldman Sachs Group, Inc.	38143UL25	01/31/12	07/31/17	100.000	0.000	4.0496			0.112491	0.114769	0.117093	0.119464	37.58	42.44
Goldman Sachs Group, Inc.	38143ULK5	07/28/10	07/28/17	100.000	VARIES	2.6534		0.016226	0.015414	0.015618	0.015826	0.016036	5.60	5.72
Goldman Sachs Group, Inc.	38143ULL3	07/29/10	07/29/15	100.000	0.000	3.7102		0.106921	0.108905	0.110925	0.112983	0.115079	39.46	40.93
Goldman Sachs Group, Inc.	38143ULM1	07/28/10	07/28/17	100.000	VARIES	2.6469		0.016064	0.015262	0.015464	0.015669	0.015876	5.55	5.67
Goldman Sachs Group, Inc.	38143ULN9	08/06/10	08/06/20	100.000	VARIES	2.8170		0.020652	0.019495	0.018322	0.018580	0.018842	6.89	6.72
Goldman Sachs Group, Inc.	38143ULQ2	08/20/10	08/20/15	100.000	VARIES	1.9250		0.006820	0.006886	0.006952	0.007019	0.007086	2.48	2.53
Goldman Sachs Group, Inc.	38143ULV1	08/26/10	08/26/20	100.000	VARIES	2.6793		0.022718	0.021507	0.020280	0.020552	0.020827	7.66	7.42
Goldman Sachs Group, Inc.	38143UM65	01/20/12	03/28/16	99.500	0.000	4.2189		0.116608	0.117537	0.120016	0.122548	0.125133	40.25	44.14
Goldman Sachs Group, Inc.	38143UMA6	08/20/10	08/20/20	100.000	VARIES	2.6781		0.014238	0.013479	0.012711	0.012881	0.013053	4.79	4.65
Goldman Sachs Group, Inc.	38143UMC2	08/26/10	08/26/15	100.000	VARIES	1.8192		0.006971	0.007035	0.007099	0.007164	0.007229	2.54	2.58
Goldman Sachs Group, Inc.	38143UME8	09/08/10	09/08/17	100.000	VARIES	2.3458		0.014337	0.013917	0.013493	0.013651	0.013811	4.99	4.92
Goldman Sachs Group, Inc.	38143UMH1	09/08/10	09/08/20	100.000	VARIES	2.6543		0.024122	0.022848	0.021558	0.021844	0.022134	8.16	7.88
Goldman Sachs Group, Inc.	38143UMJ7	09/10/10	09/10/20	100.000	VARIES	2.6625		0.015465	0.014645	0.013815	0.013999	0.014186	5.24	5.05
Goldman Sachs Group, Inc.	38143UMQ1	09/29/10	09/28/17	100.000	0.000	4.0718		0.117745	0.120143	0.122589	0.125084	0.127631	43.27	45.05
Goldman Sachs Group, Inc.	38143UMU2	09/21/10	09/21/20	100.000	VARIES	2.7708		0.021290	0.020434	0.019566	0.018685	0.018944	7.34	6.82
Goldman Sachs Group, Inc.	38143UMW8	09/21/10	09/21/17	100.000	VARIES	2.3116		0.018417	0.017617	0.017821	0.018027	0.018235	6.43	6.49
Goldman Sachs Group, Inc.	38143UNC1	10/12/10	10/12/15	100.000	0.000	3.1999		0.091753	0.093221	0.094713	0.096228	0.097768	33.53	34.61
Goldman Sachs Group, Inc.	38143UNG2	10/19/10	10/20/25	100.000	VARIES	4.9992		0.136047	0.134587	0.133091	0.131558	0.129986	48.50	47.42
Goldman Sachs Group, Inc.	38143UNH0	10/29/10	10/31/17	100.000	2.000	3.7647		0.106449	0.107407	0.108383	0.109377	0.110390	38.61	39.32
Goldman Sachs Group, Inc.	38143UNQ0	10/29/10	10/29/25	100.000	VARIES	4.8705		0.132378	0.130867	0.129318	0.129486	0.129657	47.19	46.61
Goldman Sachs Group, Inc.	38143UNT4	10/29/10	10/29/20	100.000	VARIES	2.0301		0.019091	0.018318	0.017537	0.017715	0.017895	6.64	6.37
Goldman Sachs Group, Inc.	38143UNU1	10/29/10	10/29/20	100.000	VARIES	2.3763		0.023846	0.022717	0.021575	0.021831	0.022091	8.24	7.85

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Goldman Sachs Group, Inc.	38143UNV9	11/05/10	11/05/15	100.000	VARIES	1.6723		0.009979	0.010063	0.010147	0.010232	0.010317	3.62	3.68
Goldman Sachs Group, Inc.	38143UNX5	11/05/10	11/05/15	100.000	VARIES	1.6984		0.013822	0.013646	0.013468	0.013587	0.013702	4.92	4.88
Goldman Sachs Group, Inc.	38143UNY3	11/01/10	11/01/17	100.000	VARIES	1.9534		0.004276	0.004119	0.004160	0.004200	0.004241	1.50	1.51
Goldman Sachs Group, Inc.	38143UP54	02/29/12	08/31/17	100.000	0.000	4.3504			0.118218	0.122791	0.123416	0.128191	36.86	45.60
Goldman Sachs Group, Inc.	38143UPE5	11/10/10	11/10/25	100.000	VARIES	4.9480		0.134591	0.133110	0.131593	0.131756	0.131923	48.03	47.42
Goldman Sachs Group, Inc.	38143UPF2	11/15/10	11/15/17	100.000	VARIES	2.1778		0.012648	0.012131	0.012263	0.012397	0.012532	4.44	4.45
Goldman Sachs Group, Inc.	38143UPG0	11/29/10	11/29/16	100.000	0.000	3.4000		0.097684	0.099345	0.101033	0.102751	0.104498	35.57	36.79
Goldman Sachs Group, Inc.	38143UPQ8	11/18/10	11/18/15	100.000	VARIES	1.6239		0.008810	0.008882	0.008954	0.009027	0.009100	3.19	3.24
Goldman Sachs Group, Inc.	38143UPS4	11/18/10	11/18/15	100.000	VARIES	1.6239		0.008810	0.008882	0.008953	0.009027	0.009100	3.19	3.24
Goldman Sachs Group, Inc.	38143UQC8	11/30/10	11/30/17	100.000	VARIES	2.2520		0.012004	0.011496	0.011625	0.011756	0.011889	4.22	4.22
Goldman Sachs Group, Inc.	38143UQF1	12/15/10	12/15/25	100.000	VARIES	5.1997		0.141803	0.140435	0.139031	0.139179	0.139331	50.76	50.08
Goldman Sachs Group, Inc.	38143UQG9	12/06/10	12/06/15	100.000	VARIES	1.5366		0.006184	0.006232	0.006279	0.006328	0.006376	2.24	2.27
Goldman Sachs Group, Inc.	38143UQJ3	12/28/10	12/28/16	100.000	0.000	3.5998		0.103628	0.105493	0.107392	0.109325	0.111293	37.65	39.02
Goldman Sachs Group, Inc.	38143UQN4	12/30/10	12/30/25	100.000	VARIES	5.4997		0.150448	0.149239	0.147996	0.148124	0.148255	53.94	53.30
Goldman Sachs Group, Inc.	38143UQP9	12/22/10	12/22/20	100.000	VARIES	2.3885		0.023791	0.022660	0.021514	0.021771	0.022031	8.34	7.80
Goldman Sachs Group, Inc.	38143UQQ7	01/31/11	01/31/17	100.000	0.000	3.6501		0.103245	0.105129	0.107048	0.109002	0.110991	38.08	39.48
Goldman Sachs Group, Inc.	38143UQS3	01/31/11	01/31/26	100.000	VARIES	5.2484		0.144513	0.143203	0.141858	0.140478	0.139062	51.39	50.40
Goldman Sachs Group, Inc.	38143UQT1	01/31/11	07/31/25*	100.000	VARIES	5.7789		0.156337	0.152025	0.148675			45.28*	
Goldman Sachs Group, Inc.	38143UQU8	01/31/11	01/31/26	100.000	VARIES	5.2476		0.145219	0.144656	0.144078	0.143486	0.143718	52.01	51.71
Goldman Sachs Group, Inc.	38143UQZ7	01/31/11	01/31/18	100.000	VARIES	1.9815		0.018386	0.017946	0.017502	0.017054	0.017223	6.41	6.18
Goldman Sachs Group, Inc.	38143URA1	01/31/11	01/31/16	100.000	VARIES	1.6251		0.008642	0.008362	0.008430	0.008498	0.008567	3.03	3.07
Goldman Sachs Group, Inc.	38143URD5	02/28/11	02/28/17	100.000	0.000	4.0298		0.112941	0.113964	0.118187	0.118603	0.122998	42.17	43.81
Goldman Sachs Group, Inc.	38143URJ2	02/28/11	02/28/17	100.000	0.000	4.1552		0.116526	0.117654	0.122089	0.122594	0.127215	43.54	45.29
Goldman Sachs Group, Inc.	38143URW3	03/31/11	03/31/17	100.000	0.000	3.9998		0.113329	0.115595	0.117907	0.120265	0.122670	41.62	43.30
Goldman Sachs Group, Inc.	38143URX1	03/31/11	03/31/17	100.000	0.000	3.9998		0.113329	0.115595	0.117907	0.120265	0.122670	41.62	43.30
Goldman Sachs Group, Inc.	38143US77	03/30/12	01/03/18	100.000	0.000	4.1997			0.116661	0.117926	0.120403	0.122931	31.84	43.79
Goldman Sachs Group, Inc.	38143USM4	03/18/11	03/18/21	100.000	VARIES	5.2913		0.147932	0.148906	0.149906	0.150932	0.151100	53.63	54.27
Goldman Sachs Group, Inc.	38143USN2	03/21/11	03/21/26*	100.000	VARIES	6.0812		0.165614	0.162204				42.45*	
Goldman Sachs Group, Inc.	38143UST9	03/18/11	03/18/16	100.000	1.000	3.6798		0.103587	0.104982	0.106403	0.107849	0.109323	37.83	38.87
Goldman Sachs Group, Inc.	38143USV4	03/23/11	03/23/16	100.000	VARIES	1.6343		0.008781	0.008494	0.008564	0.008634	0.008704	3.09	3.11
Goldman Sachs Group, Inc.	38143UTC5	03/25/11	03/28/16	100.000	0.000	3.6702		0.103854	0.105760	0.107701	0.109677	0.111690	38.09	39.50
Goldman Sachs Group, Inc.	38143UTJ0	04/29/11	05/01/17	100.000	0.000	3.7497		0.106135	0.108125	0.110153	0.112218	0.114322	38.81	40.28
Goldman Sachs Group, Inc.	38143UTM3	04/29/11	04/29/17	100.000	0.000	3.7501		0.106125	0.108115	0.110142	0.112208	0.114312	38.81	40.28
Goldman Sachs Group, Inc.	38143UTN1	04/13/11	04/13/21	100.000	VARIES	5.2207		0.145907	0.146816	0.147748	0.148704	0.148709	52.83	53.44
Goldman Sachs Group, Inc.	38143UTY7	04/27/11	04/27/16	100.000	VARIES	1.6045		0.008953	0.008666	0.008736	0.008806	0.008877	3.16	3.17
Goldman Sachs Group, Inc.	38143UU90	05/25/12	05/27/14	100.000	0.000	2.8400		0.078891	0.078904	0.080024	0.081161	0.082313	17.08	29.09
Goldman Sachs Group, Inc.	38143UUA7	04/29/11	04/29/21	100.000	VARIES	2.1672		0.017171	0.016468	0.015756	0.015038	0.015201	5.97	5.51
Goldman Sachs Group, Inc.	38143UUF6	05/11/11	05/11/16	100.000	0.000	3.3748		0.095328	0.096936	0.098572	0.100236	0.101927	34.77	35.95
Goldman Sachs Group, Inc.	38143UUJ8	05/31/11	05/31/17	100.000	0.000	3.9998		0.113329	0.115595	0.117907	0.120265	0.122670	41.35	43.02
Goldman Sachs Group, Inc.	38143UUU3	05/31/11	05/31/26	100.000	VARIES	5.4943		0.151091	0.149518	0.147902	0.146242	0.144536	54.01	52.84
Goldman Sachs Group, Inc.	38143UUY5	07/20/11	07/20/21	100.000	0.000	5.1298		0.142496	0.146151	0.149899	0.153744	0.157688	53.15	55.91

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Goldman Sachs Group, Inc.	38143UV57	05/29/12	11/29/13	100.000	0.000	2.3300			0.064724	0.065479	0.066241		13.75	21.61
Goldman Sachs Group, Inc.	38143UVD0	06/06/11	06/06/26	100.000	VARIES	5.8161		0.157775	0.153881	0.147954	0.141854	0.135577	55.85	51.86
Goldman Sachs Group, Inc.	38143UVG3	06/07/11	06/07/21	100.000	VARIES	2.2754		0.017892	0.017125	0.016348	0.015563	0.015740	6.27	5.73
Goldman Sachs Group, Inc.	38143UVH1	06/30/11	06/30/17	100.000	0.000	3.7799		0.106982	0.109004	0.111064	0.113163	0.115302	38.88	40.37
Goldman Sachs Group, Inc.	38143UVK4	06/16/11	06/16/26	100.000	VARIES	5.4946		0.151098	0.149525	0.147910	0.146250	0.144544	54.06	52.90
Goldman Sachs Group, Inc.	38143UVS7	06/13/11	06/13/16	100.000	0.000	3.6198		0.102372	0.104225	0.106111	0.108032	0.109987	37.25	38.62
Goldman Sachs Group, Inc.	38143UVT5	06/13/11	06/13/17	100.000	0.000	4.0901		0.115937	0.118308	0.120728	0.123197	0.125716	42.25	44.00
Goldman Sachs Group, Inc.	38143UVV0	06/17/11	06/17/16	100.000	VARIES	2.0754		0.012686	0.012160	0.012286	0.012413	0.012542	4.47	4.45
Goldman Sachs Group, Inc.	38143UW23	06/29/12	06/30/17	100.000	0.000	4.0999		0.113887	0.113901	0.116236	0.118618	0.121050	20.73	42.28
Goldman Sachs Group, Inc.	38143UWD9	06/30/11	06/30/26	100.000	VARIES	5.6453		0.155557	0.154263	0.152933	0.151565	0.150159	55.76	54.81
Goldman Sachs Group, Inc.	38143UWL1	07/29/11	07/29/26	100.000	VARIES	5.3945		0.149849	0.148272	0.146652	0.144988	0.143280	53.18	51.98
Goldman Sachs Group, Inc.	38143UWM9	08/04/11	07/31/17	100.000	0.000	3.7994		0.103245	0.106319	0.107161	0.111007	0.111272	38.95	40.44
Goldman Sachs Group, Inc.	38143UXB2	08/15/11	08/15/26	100.000	VARIES	5.8794		0.163318	0.159954	0.156490	0.152236	0.147857	57.26	54.40
Goldman Sachs Group, Inc.	38143UXG1	08/31/11	01/31/17	100.000	0.000	3.7498		0.104161	0.105789	0.107772	0.109793	0.111851	38.34	39.78
Goldman Sachs Group, Inc.	38143UY47	06/18/12	06/18/17	100.000	VARIES	3.6370			0.011647	0.010872	0.010083	0.010267	2.24	3.76
Goldman Sachs Group, Inc.	38143UZA2	11/04/11	11/04/14	100.000	VARIES	2.8486		0.011684	0.011365	0.011041	0.011199	0.011358	4.11	4.02
Goldman Sachs Group, Inc.	38143UZJ3	11/30/11	06/02/17	100.000	0.000	5.4499		0.151433	0.155559	0.159798	0.164152	0.168625	55.50	58.57
Goldman Sachs Group, Inc.	38143UZL8	11/14/11	11/14/14	100.000	VARIES	3.0057		0.016270	0.015802	0.015327	0.015578	0.015792	5.73	5.58
Goldman Sachs Group, Inc.	38143UZM6	11/30/11	11/30/26	100.000	VARIES	7.1413		0.198371	0.197271	0.196133	0.194953	0.193731	71.15	70.32
Goldman Sachs Group, Inc.	38143UZV6	11/18/11	11/18/13	100.000	0.000	2.3999		0.066665	0.067465	0.068275	0.069094		24.21	21.79
Goldman Sachs Group, Inc.	38145T573	08/10/09	08/10/12	100.000	0.000	3.4194		0.101650	0.103388				22.57	
Goldman Sachs Group, Inc.	38145T656	09/03/09	09/04/12	100.000	0.000	3.3182		0.098453	0.100086				24.22	
Goldman Sachs Group, Inc.	38145T854	07/31/09	07/31/12	100.000	0.000	3.6701		0.109639	0.111651				23.28	
Goldman Sachs Group, Inc.	38145T888	08/11/09	12/11/12	100.000	0.000	3.6196		0.109329	0.111307				37.53	
Goldman Sachs Group, Inc.	38146R386	10/17/11	10/20/14	100.000	0.000	4.3497		0.120871	0.123500	0.126186	0.128930	0.131734	44.36	46.31
Graphic Packaging Intl	38869PAE4	06/16/09	06/15/17	97.292	9.500	9.9998	6.45	0.008118	0.008524	0.008950	0.009398	0.009868	3.01	3.32
Graphic Packaging Intl	38869PAF1	06/16/09	06/15/17	97.292	9.500	9.9998	6.45	0.008118	0.008524	0.008950	0.009398	0.009868	3.01	3.32
Great Plains Energy, Inc.	391164803	05/18/09	06/15/42*	100.000	VARIES	11.2196		0.317382					25.71*	
Great Plains Energy, Inc.	391164AC4	05/18/09	06/15/42*	100.000	VARIES	11.2196		0.317382					52.69*	
Great Plains Energy, Inc.	391164AF7	03/22/12	06/15/22	103.480	5.292	4.8564		0.137307	0.137225	0.137799	0.136863	0.137427	39.13	50.12
Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIES	8.5003		0.353668	0.363219	0.373175	0.383462	0.394187	132.22	139.62
Griffon Corporation	398433AB8	07/18/03	07/18/23	100.000	VARIES	8.5003		0.353668	0.363219	0.373175	0.383462	0.394187	132.22	139.62
Grundy CNTY SD #72-C, IL	400292BB3	11/01/12	12/01/13	101.337	0.000	1.4897			0.041936	0.041988	0.042300		2.52	13.91
Grundy CNTY SD #72-C, IL	400292BC1	11/01/12	12/01/14	104.070	VARIES	1.7420			0.050359	0.050432	0.050871	0.049349	3.02	18.20
Grundy CNTY SD #72-C, IL	400292BD9	11/01/12	12/01/15	105.206	VARIES	1.9927			0.058236	0.058333	0.058914	0.057252	3.50	21.07
Grundy CNTY SD #72-C, IL	400292BE7	11/01/12	12/01/16	106.789	VARIES	2.2434			0.066547	0.066672	0.067420	0.065476	4.00	24.10
Grundy CNTY SD #72-C, IL	400292BF4	11/01/12	12/01/17	107.117	VARIES	2.4939			0.074206	0.074360	0.075287	0.073224	4.46	26.90
Grundy CNTY SD #72-C, IL	400292BG2	11/01/12	12/01/18	108.347	VARIES	2.7441			0.082588	0.082777	0.083913	0.081555	4.96	29.97
Grundy CNTY SD #72-C, IL	400292BH0	11/01/12	12/01/19	107.921	VARIES	2.9942			0.089761	0.089985	0.091333	0.088871	5.39	32.60
HSBC USA, Inc.	4042K02W4	06/29/10	06/29/12	100.000	0.000	1.2997		0.036813					6.55	
HSBC USA, Inc.	4042K03B9	07/30/10	07/30/15	100.000	2.350	2.3499		0.065278	0.065278	0.065278	0.065278	0.065278	23.50	23.50

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	-----	
								Period	Period	2013 1st	Period	Period	2012	2013
HSBC USA, Inc.	4042K03W3	07/30/10	08/01/13	100.000	2.350	2.3499		0.065278	0.065278	0.065278	0.065278		23.50	13.71
HSBC USA, Inc.	4042K04T9	08/17/10	08/16/13	100.000	0.000	1.2967		0.036487	0.036723	0.036962	0.037201		13.24	8.36
HSBC USA, Inc.	4042K04U6	08/31/10	08/29/13	100.000	1.300	1.2999		0.035326	0.035714	0.035519	0.035714		13.02	8.56
HSBC USA, Inc.	4042K04V4	08/17/10	08/17/16	100.000	2.350	2.3499		0.065278	0.065278	0.065278	0.065278	0.065278	23.50	23.50
HSBC USA, Inc.	4042K0P66	02/26/10	02/26/20	100.000	4.350	4.3499		0.120833	0.120833	0.120833	0.120833	0.120833	43.50	43.50
HSBC USA, Inc.	4042K0R49	03/31/10	03/31/16	100.000	3.250	3.2499		0.090278	0.090278	0.090278	0.090278	0.090278	32.50	32.50
HSBC USA, Inc.	4042K0T54	04/06/10	04/05/13	100.000	0.000	2.0440		0.058535	0.059133	0.059737			21.28	5.62
HSBC USA, Inc.	4042K0UD5	01/30/09	07/31/14	100.000	0.000	2.4845		0.071819	0.073510	0.073615	0.075764	0.075455	26.87	27.54
HSBC USA, Inc.	4042K0UX1	02/27/09	08/26/14	100.000	0.000	3.0323		0.090808	0.092185	0.093582	0.095001	0.096442	33.29	34.30
HSBC USA, Inc.	4042K0VV4	03/31/09	09/30/14	100.000	0.000	3.3762		0.101973	0.103695	0.105445	0.107225	0.109035	37.34	38.61
HSBC USA, Inc.	4042K0W35	04/27/10	04/22/14	100.000	0.000	2.6880		0.077692	0.078736	0.079794	0.080867	0.081954	28.30	29.07
HSBC USA, Inc.	4042K0W84	05/27/10	05/27/16	100.000	0.000	2.8554		0.082763	0.083945	0.085143	0.086359	0.087592	30.09	30.95
HSBC USA, Inc.	4042K0XJ9	06/12/09	06/12/13	100.000	0.000	3.7732		0.115079	0.117250	0.119462			41.90	19.23
HSBC USA, Inc.	4042K0Y82	05/26/10	05/27/14	100.000	0.000	2.8563		0.082798	0.083980	0.085180	0.086396	0.087630	30.10	30.97
HSBC USA, Inc.	4042K14V2	09/28/12	09/28/18	100.000	0.000	2.1876				0.060768	0.061432	0.062104	5.65	22.12
HSBC USA, Inc.	4042K14W0	09/28/12	09/28/18	100.000	0.000	2.1876				0.060768	0.061432	0.062104	5.65	22.12
HSBC USA, Inc.	4042K14X8	10/02/12	10/02/14	100.000	0.000	0.9975				0.027709	0.027847	0.027986	2.47	10.02
HSBC USA, Inc.	4042K15X7	10/31/12	10/31/18	100.000	0.000	2.0692				0.057479	0.058074	0.058675	3.51	20.87
HSBC USA, Inc.	4042K15Y5	10/31/12	10/31/18	100.000	0.000	2.2257				0.061826	0.062514	0.063210	3.77	22.47
HSBC USA, Inc.	4042K1AK9	11/30/10	11/29/12	100.000	0.000	1.1550		0.032456	0.032644				10.68	
HSBC USA, Inc.	4042K1AL7	11/18/10	11/19/15	100.000	2.530	2.5299		0.070278	0.070278	0.070278	0.070278	0.070278	25.30	25.30
HSBC USA, Inc.	4042K1AN3	11/18/10	11/19/12	100.000	0.000	1.0998		0.030889	0.031059				9.85	
HSBC USA, Inc.	4042K1B28	03/27/12	03/27/19	100.000	0.000	3.6762			0.102117	0.103994	0.105906	0.107852	28.16	38.14
HSBC USA, Inc.	4042K1BL6	12/29/10	12/28/12	100.000	0.000	1.3010		0.036612	0.036850				13.11	
HSBC USA, Inc.	4042K1BQ5	01/24/11	01/24/18	100.000	0.000	3.6480		0.103182	0.105064	0.106980	0.108932	0.110919	38.08	39.48
HSBC USA, Inc.	4042K1CG6	01/31/11	01/31/13	100.000	0.000	1.2570		0.035139	0.035360	0.035582			12.76	1.03
HSBC USA, Inc.	4042K1CU5	02/03/11	02/05/18	100.000	2.250	3.7875		0.106029	0.106853	0.107693	0.108549	0.109421	38.56	39.18
HSBC USA, Inc.	4042K1D59	04/05/12	04/05/18	100.000	0.000	3.2441			0.090116	0.091578	0.093063	0.094573	24.10	33.49
HSBC USA, Inc.	4042K1DR1	02/28/11	02/28/13	100.000	0.000	1.3600		0.037618	0.037463	0.038343			13.83	2.22
HSBC USA, Inc.	4042K1DS9	02/28/11	02/28/13	100.000	0.000	1.3600		0.037618	0.037463	0.038343			13.83	2.22
HSBC USA, Inc.	4042K1DX8	02/11/11	02/11/13	100.000	0.000	1.4687		0.041098	0.041400	0.041704			14.93	1.67
HSBC USA, Inc.	4042K1E58	04/26/12	10/26/18	100.000	0.000	3.3063			0.091844	0.093362	0.094906	0.096475	22.60	34.09
HSBC USA, Inc.	4042K1E66	04/26/12	04/27/17	100.000	0.000	2.7102		0.075285	0.075291	0.076312	0.077346	0.078394	18.51	27.79
HSBC USA, Inc.	4042K1ED1	03/04/11	03/03/16	100.000	3.210	3.2099		0.089167	0.089167	0.089167	0.089167	0.089167	32.10	32.10
HSBC USA, Inc.	4042K1EP4	03/30/11	03/28/13	100.000	0.000	1.3746		0.038445	0.038709	0.038975			13.94	3.39
HSBC USA, Inc.	4042K1EQ2	03/30/11	03/28/13	100.000	0.000	1.3746		0.038445	0.038709	0.038975			13.94	3.39
HSBC USA, Inc.	4042K1FE8	03/24/11	03/24/18	100.000	VARIES	3.9708		0.110423	0.110548	0.110529	0.110510	0.110491	39.79	39.78
HSBC USA, Inc.	4042K1GC1	04/29/11	05/01/13	100.000	0.000	1.2550		0.035084	0.035304	0.035526			12.70	4.26
HSBC USA, Inc.	4042K1GG2	05/04/11	05/04/18	100.000	VARIES	3.6984		0.102579	0.102421	0.102445	0.102469	0.102493	36.89	36.89
HSBC USA, Inc.	4042K1GP2	05/06/11	05/06/16	100.000	2.990	2.9899		0.083056	0.083056	0.083056	0.083056	0.083056	29.90	29.90
HSBC USA, Inc.	4042K1GR8	05/31/11	05/30/13	100.000	0.000	1.1609		0.032079	0.031914	0.032631			11.73	4.86
HSBC USA, Inc.	4042K1HR7	05/23/11	05/23/13	100.000	0.000	1.1588		0.032378	0.032566	0.032754			11.70	4.65
HSBC USA, Inc.	4042K1HW6	06/21/11	06/20/13	100.000	0.000	1.0989		0.030693	0.030862	0.031032			11.08	5.24

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								Period	Period	2013 1st	Period	Period		
HSBC USA, Inc.	4042K1HX4	06/10/11	06/10/19	100.000	VARIES	3.5773		0.099162	0.098948	0.098975	0.099003	0.099031	35.66	35.64
HSBC USA, Inc.	4042K1JT1	06/13/11	06/13/18	100.000	VARIES	3.3850		0.093151	0.092260	0.092394	0.092530	0.092669	33.36	33.29
HSBC USA, Inc.	4042K1K77	05/29/12	11/28/18	100.000	0.000	3.0538			0.084828	0.086116	0.087431	0.088766	18.03	31.33
HSBC USA, Inc.	4042K1KE2	07/29/11	07/31/17	100.000	0.000	2.9725		0.082586	0.083813	0.085059	0.086323	0.087606	30.33	31.23
HSBC USA, Inc.	4042K1KG7	07/29/11	07/31/17	100.000	0.000	2.9725		0.082586	0.083813	0.085059	0.086323	0.087606	30.33	31.23
HSBC USA, Inc.	4042K1KK8	07/13/11	01/11/13	100.000	0.000	0.6516		0.018101	0.018159	0.018218			6.55	.18
HSBC USA, Inc.	4042K1M59	05/15/12	05/15/14	100.000	0.000	1.4599			0.040554	0.040850	0.041148	0.041448	9.18	14.79
HSBC USA, Inc.	4042K1NJ8	09/30/11	10/02/14	100.000	1.967	1.9669		0.054639	0.054639	0.054639	0.054639	0.054639	19.67	19.67
HSBC USA, Inc.	4042K1NQ2	10/13/11	10/15/13	100.000	0.000	1.5548		0.043193	0.043529	0.043867	0.044208		15.66	12.52
HSBC USA, Inc.	4042K1TC7	11/30/11	11/30/21	100.000	VARIES	4.1952		0.116536	0.114319	0.112056	0.112263	0.112475	41.42	40.39
HSBC USA, Inc.	4042K1T26	12/20/11	12/20/21	100.000	VARIES	4.3009		0.119470	0.117709	0.115909	0.116073	0.116241	42.65	41.76
HSBC USA, Inc.	4042K1U43	06/29/12	06/29/18	100.000	0.000	2.6048			0.072358	0.073301	0.074255	0.075222	13.17	26.56
HSBC USA, Inc.	4042K1XC2	02/29/12	03/01/18	100.000	0.000	3.1254		0.086817	0.086826	0.088183	0.089561	0.090960	26.30	32.33
HSBC USA, Inc.	4042K1XD0	02/29/12	03/01/17	100.000	0.000	2.9015		0.080599	0.080606	0.081776	0.082962	0.084166	24.40	29.94
HSBC USA, Inc.	4042K1XE8	02/07/12	02/07/17	100.000	0.000	2.7410			0.076140	0.077183	0.078241	0.079313	24.82	28.28
HSBC USA, Inc.	4042K1XF5	02/29/12	03/01/19	100.000	0.000	3.4939		0.097053	0.097064	0.098759	0.100485	0.102240	29.42	36.28
HSBC USA, Inc.	4042K1Z30	08/30/12	08/30/18	100.000	0.000	2.4720			0.067912	0.068376	0.069601		8.42	25.08
HSBC USA, Inc.	4042K1Z48	08/30/12	02/28/18	100.000	0.000	2.2077			0.059668	0.060990	0.060658	0.062344	7.56	22.37
HSBC USA, Inc.	4042K1Z63	08/08/12	08/08/19	100.000	0.000	2.6152				0.072645	0.073595	0.074558	10.39	26.60
HSBC USA, Inc.	4042K1ZD8	03/30/12	03/30/17	100.000	0.000	2.8298			0.078607	0.079719	0.080847	0.081991	21.40	29.11
HSBC USA, Inc.	4042K1ZE6	04/04/12	04/04/18	100.000	0.000	3.2440			0.090112	0.091574	0.093059	0.094568	24.19	33.49
HSBC USA, Inc.	4042K1ZK2	04/02/12	04/02/19	100.000	0.000	3.4236			0.095103	0.096731	0.098386	0.100071	25.73	35.42
HSBC USA, Inc.	4042K1ZU0	03/20/12	09/18/15	100.000	0.000	2.0474			0.056875	0.057450	0.058039	0.058633	16.04	20.91
HSBC USA, Inc.	40432X2M2	11/27/12	11/27/18	100.000	0.000	2.0105				0.055848	0.056409	0.056977	1.90	20.24
HSBC USA, Inc.	40432X2N0	11/27/12	11/27/18	100.000	0.000	2.1491				0.059699	0.060340	0.060989	2.03	21.65
HSBC USA, Inc.	40432X3T6	11/26/12	11/25/19	100.000	0.000	2.2776				0.063268	0.063985	0.064714	2.21	22.96
John Hancock Life Ins Co	41013MBT6	10/29/02	04/15/15	50.000	0.000	5.6403	332.90	0.128960	0.132597	0.136336	0.140181	0.144134	47.64	50.37
Harrisburg, PA	414738NT7	12/28/95	04/01/12	32.621	0.000	7.0092	656.86	0.188108					16.93	
Harrisburg, PA	414738NU4	12/28/95	04/01/13	30.247	0.000	7.0491	614.71	0.176484	0.182705	0.189144			65.79	17.02
Harrisburg, PA	414738NV2	12/28/95	04/01/14	27.925	0.000	7.1092	575.43	0.165834	0.171729	0.177833	0.184155	0.190701	61.84	66.32
Harrisburg, PA	414738NW0	12/28/95	04/01/15	25.992	0.000	7.1193	536.84	0.154811	0.160322	0.166029	0.171939	0.178060	57.73	61.92
Harrisburg, PA	414738NX8	12/28/95	04/01/16	24.047	0.000	7.1593	501.24	0.144910	0.150098	0.155471	0.161036	0.166800	54.05	57.99
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1792	467.41	0.135300	0.140157	0.145188	0.150400	0.155799	50.47	54.16
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2393	435.92	0.126663	0.131247	0.135998	0.140921	0.146022	47.26	50.75
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	406.00	0.117969	0.122239	0.126663	0.131248	0.135999	44.02	47.26
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	0.000	5.7021		0.198337	0.203992	0.209808	0.215790	0.221942	73.97	78.25
Hartford Life Insurance	4165X2AC0	01/23/07	01/23/13	100.000	0.000	4.9060		0.169493	0.173650	0.177910			63.10	3.91
Hartford Life Insurance	4165X2AE6	02/06/07	02/06/13	100.000	0.000	4.9496		0.171327	0.175567	0.179912			63.69	6.30
Hartford Life Insurance	4165X2AG1	02/20/07	02/20/13	100.000	0.000	4.8472		0.167028	0.171077	0.175223			61.93	8.59
Hartford Life Insurance	4165X2AJ5	03/05/07	03/05/13	100.000	0.000	4.6977		0.160820	0.164598	0.168464			59.46	10.78
Hartford Life Insurance	4165X2AL0	03/06/07	09/20/12	100.000	0.000	4.6360		0.158562	0.162238				41.73	
Hartford Life Insurance	4165X2AM8	03/19/07	03/19/13	100.000	0.000	4.8023		0.165156	0.169122	0.173183			60.99	13.51
Hartford Life Insurance	4165X2AP1	04/23/07	04/23/14	100.000	0.000	4.5737		0.155720	0.159281	0.162924	0.166650	0.170461	57.19	59.84

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								Period	Period	2013 1st	Period	Period		
Hartford Life Insurance	4165X2AQ9	04/23/07	04/23/12	100.000	0.000	4.5578		0.155071					17.37	
Hartford Life Insurance	4165X2AR7	05/07/07	05/07/13	100.000	0.000	4.6205		0.157640	0.161282	0.165008			57.80	20.79
Hartford Life Insurance	4165X2AT3	06/11/07	06/11/14	100.000	0.000	5.0297		0.174714	0.179108	0.183613	0.188230	0.192964	63.87	67.12
Hartford Life Insurance	4165X2AU0	07/02/07	07/02/14	100.000	0.000	5.2090		0.177741	0.182370	0.187120	0.191994	0.196994	66.50	70.01
Hartford Life Insurance	4165X2AV8	07/23/07	07/23/14	100.000	0.000	5.1914		0.177019	0.181614	0.186328	0.191165	0.196127	66.02	69.50
Hartford Life Insurance	4165X2AW6	08/13/07	08/13/14	100.000	0.000	5.1603		0.175747	0.180282	0.184934	0.189705	0.194600	65.35	68.77
Hartford Life Insurance	4165X2AX4	09/04/07	09/04/14	100.000	0.000	5.1515		0.175386	0.179904	0.184538	0.189291	0.194167	65.02	68.42
Hartford Life Insurance	4165X2AZ9	10/29/07	10/29/12	100.000	0.000	4.3252		0.142576	0.145659				43.04	
Hartford Life Insurance	4165X2BA3	11/19/07	11/19/12	100.000	0.000	4.3476		0.143441	0.146559				46.18	
Hartford Life Insurance	4165X2BB1	12/10/07	12/10/12	100.000	0.000	4.1902		0.137397	0.140275				47.10	
Hartford Life Insurance	4165X2BD7	01/30/08	01/30/13	100.000	0.000	3.6931		0.116604	0.118757	0.120950			43.02	3.51
Hartford Life Insurance	4165X2BH8	07/02/08	06/25/13	100.000	0.000	4.4925		0.145663	0.148935	0.152280			53.07	26.50
Hartford Life Insurance	4165X2BJ4	07/09/08	07/09/15	100.000	0.000	4.1028		0.128734	0.131375	0.134070	0.136821	0.139627	47.74	49.72
Hartford Life Insurance	4165X2BK1	07/24/08	01/15/13	100.000	0.000	4.5364		0.144005	0.147272	0.150612			53.53	2.11
Hoboken, NJ	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1397	152.05	0.066856	0.069243	0.071715	0.074275	0.076927	24.94	26.75
Hoboken, NJ	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1396	141.75	0.062327	0.064552	0.066856	0.069243	0.071715	23.25	24.94
Hoboken, NJ	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	132.15	0.058105	0.060179	0.062327	0.064552	0.066856	21.67	23.25
Hoboken, NJ	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	123.19	0.054168	0.056102	0.058105	0.060179	0.062327	20.20	21.67
Hoboken, NJ	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1397	114.85	0.050498	0.052301	0.054168	0.056102	0.058104	18.83	20.20
Hoboken, NJ	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	107.06	0.047077	0.048757	0.050498	0.052301	0.054168	17.56	18.83
Hoboken, NJ	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1396	99.81	0.043888	0.045455	0.047077	0.048758	0.050498	16.37	17.56
Hologic, Inc.	436440AA9	12/10/07	12/15/37	100.000	VARIES	9.1269		0.333261	0.345976	0.361245	0.373172	0.389838	124.78	134.52
Horizon Lines, Inc.	440444KAC5	10/05/11	04/15/17	92.470	6.000	N/A		0.191790	0.193153	0.194525	0.195907	0.197299	69.50	70.49
Hornbeck Offshore SVCS	440543AF3	08/17/09	09/01/17	97.123	8.000	8.5012	6.60	0.008449	0.008808	0.009182	0.009573	0.009980	3.19	3.47
Hornbeck Offshore SVCS	440543AG1	08/17/09	09/01/17	97.123	8.000	8.5012	6.60	0.008449	0.008808	0.009182	0.009573	0.009980	3.19	3.47
Hornbeck Offshore SVCS	440543AH9	08/17/09	09/01/17	97.123	8.000	8.5012	6.60	0.008449	0.008808	0.009182	0.009573	0.009980	3.19	3.47
Host Marriott Corp.	441079209	12/02/96	12/02/26	100.000	6.750	6.7499		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
Host Marriott Corp.	441079308	12/02/96	12/02/26	100.000	6.750	6.7499		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
Hovnanian Enterprises	442488BF8	10/20/09	10/15/16*	98.208	10.625	10.9992	4.28	0.006086	0.006420	0.006773			1.90*	
Hovnanian Enterprises	442488BG6	10/20/09	10/15/16*	98.208	10.625	10.9992	4.28	0.006086	0.006420	0.006773			1.90*	
Hovnanian Enterprises	442488BH4	10/20/09	10/15/16*	98.208	10.625	10.9992	4.28	0.006086	0.006420	0.006773			1.90*	
Hovnanian Enterprises	442488BK7	02/14/11	10/15/15	97.453	11.875	12.6129	3.79	0.012567	0.013359	0.014202	0.015098	0.016050	4.79	5.41
Hovnanian Enterpiress	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062		0.203258	0.207702	0.212452	0.217530	0.222959	74.52	78.03
Hovnanian Enterpirses	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926		0.142247	0.147532	0.153140	0.159089	0.165400	52.81	56.94
Hovnanian Enterprises	442488BP6	10/02/12	12/01/17	76.851	0.000	5.1630		0.110209	0.111150	0.114020	0.116963		9.84	40.70
Hudson CNTY NJ Impt Auth	443731BV5	12/29/10	01/01/14	98.987	3.500	3.8602	3.26	0.009269	0.009448	0.009630	0.009816		3.37	3.50
Hudson CNTY NJ Impt Auth	443731BW3	12/29/10	01/01/15	98.689	4.000	4.3602	3.08	0.008792	0.008984	0.009180	0.009380		3.20	3.34
Hutchinson Tech Inc.	448407AG1	02/11/11	01/15/15	84.940	8.500	13.5701	27.71	0.088950	0.094986	0.101430	0.108313	0.115662	35.18	40.12
Illinois Stud Asst Comm.	452281JD1	10/27/10	04/25/23	95.305	1.200	N/A		0.012076	0.012179	0.012283	0.012389	0.012495	4.38	4.46
Independent Cities, CA	45385PAA2	03/06/12	05/15/16	77.629	18.000	27.2683		0.088004	0.092604	0.105229	0.119577	0.135880	27.58	41.87
Insignia Financing I	45766X304	11/01/96	09/30/16	100.000	6.500	6.4999		0.177596	0.177596	0.178571	0.177596	0.178571	65.09	65.00

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								Period	Period	2013 1st	Period	Period		
Interface, Inc.	458665AL0	06/05/09	11/01/13	96.301	11.375	12.4916	19.21	0.024342	0.025863	0.027478	0.029194		9.22	8.55
Interface, Inc.	458665AM8	06/05/09	11/01/13	96.301	11.375	12.4916	19.21	0.024342	0.025863	0.027478	0.029194		9.22	8.55
Interface, Inc.	458665AN6	06/05/09	11/01/13	96.301	11.375	12.4916	19.21	0.024342	0.025863	0.027478	0.029194		9.22	8.55
Intl Bnk for Reconstr	459056GQ4	03/06/85	02/15/12	5.445	0.000	11.0969	932.69	0.285695					12.86	
Intl Bnk for Reconstr	459056GR2	03/06/85	08/15/12	5.159	0.000	11.0967	883.66	0.270673	0.288831				64.75	
Intl Bnk for Reconstr	459056GS0	03/06/85	02/15/13	5.019	0.000	10.9967	836.84	0.254495	0.271439	0.283251			100.23	12.75
Intl Bnk for Reconstr	459056GT8	03/06/85	08/15/13	4.757	0.000	10.9970	793.22	0.241237	0.257298	0.268495	0.287954		95.00	64.20
Intl Bnk for Reconstr	459056GU5	03/06/85	02/15/14	4.634	0.000	10.8975	752.23	0.227129	0.242136	0.252555	0.270730	0.280827	89.39	99.40
Intl Bnk for Reconstr	459056GV3	03/06/85	08/15/14	4.395	0.000	10.8971	713.36	0.215388	0.229619	0.239498	0.256733	0.266308	84.77	94.26
Intl Bnk for Reconstr	459056GW1	03/06/85	02/15/15	4.349	0.000	10.7474	677.87	0.202456	0.215680	0.224800	0.240806	0.249609	79.61	88.40
Intl Bnk for Reconstr	459056HY6	01/07/86	02/15/16	5.299	0.000	9.9989	615.99	0.175155	0.185933	0.193106	0.206121	0.212898	68.56	75.59
Intl Bnk for Reconstr	459056JK4	01/07/86	02/15/12	6.915	0.000	10.4986	918.65	0.271060					12.20	
Intl Bnk for Reconstr	459056JL2	01/07/86	02/15/13	6.323	0.000	10.4488	828.97	0.243709	0.259259	0.269838			95.66	12.14
Intl Bnk for Reconstr	459056JM0	01/07/86	02/15/14	5.865	0.000	10.3490	748.77	0.218525	0.232358	0.241725	0.258447	0.267389	85.72	94.82
Intl Bnk for Reconstr	459056JN8	01/07/86	02/15/15	5.604	0.000	10.1490	678.23	0.195028	0.207176	0.215323	0.230000	0.237731	76.41	84.36
Interval Acquisiti Corp.	46113VAA6	08/20/08	09/01/16	91.022	9.500	11.2256	28.43	0.027764	0.029322	0.030968	0.032706	0.034542	10.66	11.89
Interval Acquisiti Corp.	46113VAB4	08/20/08	09/01/16*	91.022	9.500	11.2256	28.43	0.027764	0.029322	0.030968			7.04*	
Irvington Township, NJ	464080JP6	12/21/06	07/15/12	75.184	0.000	5.1894	220.95	0.136951	0.140505				27.21	
Irvington Township, NJ	464080JQ4	12/21/06	07/15/13	71.337	0.000	5.2095	210.56	0.130566	0.133967	0.137457	0.141037		48.76	27.31
Irvington Township, NJ	464080JR2	12/21/06	07/15/14	67.412	0.000	5.2795	201.97	0.125431	0.128742	0.132140	0.135628	0.139209	46.86	49.37
Irvington Township, NJ	464080JS0	12/21/06	07/15/15	63.882	0.000	5.2996	192.22	0.119421	0.122585	0.125833	0.129168	0.132590	44.63	47.02
Irvington Township, NJ	464080JT8	12/21/06	07/15/16	60.176	0.000	5.3796	184.14	0.114598	0.117681	0.120846	0.124097	0.127435	42.85	45.18
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3997	174.99	0.108951	0.111893	0.114914	0.118016	0.121203	40.74	42.97
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4396	166.54	0.103779	0.106602	0.109501	0.112479	0.115539	38.82	40.96
Ivax Corporation	465823AK8	12/22/04	12/15/24	98.500	VARIES	5.7510		0.208471	0.212968	0.217594	0.222353	0.226950	76.00	79.34
Ivax Corporation	465823AN2	12/22/04	12/15/24	98.500	VARIES	5.7510		0.208471	0.212968	0.217594	0.222353	0.226950	76.00	79.34
Ivax Corporation	465823AP7	05/09/05	05/15/25	100.000	VARIES	6.9833		0.279907	0.288225	0.296495	0.305053	0.313910	103.03	109.08
Ivax Corporation	465823AQ5	05/09/05	05/15/25	100.000	VARIES	6.9833		0.279907	0.288225	0.296495	0.305053	0.313910	103.03	109.08
JP Morgan Chase & Co.	46625H241	07/31/09	07/31/14	100.000	0.000	5.8937		0.183883	0.189301	0.194880	0.200623	0.206535	68.83	72.95
JP Morgan Chase & Co.	46625H266	05/29/09	05/29/15	100.000	1.500	5.0865		0.154624	0.157497	0.160442	0.163463	0.166561	56.37	58.50
JP Morgan Chase & Co.	46625H563	10/31/08	10/31/13	100.000	0.000	7.5853		0.263436	0.273427	0.283797	0.294561		97.88	86.79
JP Morgan Chase & Co.	46625H647	07/31/08	07/31/13	100.000	0.000	5.9091		0.195477	0.201252	0.207198	0.213320		73.18	44.41
JP Morgan Chase & Co.	46625HCF5	03/23/05	03/22/12	100.000	0.000	4.9619		0.189521					15.35	
JP Morgan Chase & Co.	46625HCL2	05/31/05	05/31/12	100.000	0.000	4.6009		0.171773					25.59	
JP Morgan Chase & Co.	46625HFU9	04/26/06	04/26/13	100.000	0.000	5.6025		0.210895	0.216802	0.222876			77.76	25.63
JP Morgan Chase & Co.	46634E783	12/24/09	06/23/15	100.000	0.000	3.6045		0.107533	0.109471	0.111444	0.113452	0.115497	39.09	40.51
JP Morgan Chase & Co.	46634X187	06/29/11	06/29/17	100.000	0.000	3.2582		0.091982	0.093480	0.095003	0.096551	0.098124	33.39	34.49
Jackson CNTYS SD#165, IL	466484EW8	06/28/07	12/01/12	74.109	0.000	5.5992	209.60	0.147178	0.151299				49.31	
Jackson CNTYS SD#165, IL	466484EX6	06/28/07	12/01/13	69.690	0.000	5.6993	201.04	0.141485	0.145517	0.149664	0.153929		51.91	50.16
Jackson CNTYS SD#165, IL	466484EY4	06/28/07	12/01/14	65.644	0.000	5.7494	191.22	0.134732	0.138605	0.142589	0.146688	0.150905	49.44	52.32
Jackson CNTYS SD#165, IL	466484EZ1	06/28/07	12/01/15	61.520	0.000	5.8495	182.71	0.129021	0.132795	0.136679	0.140676	0.144791	47.36	50.17

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Jackson CNTYS SD#165, IL	466484FA5	06/28/07	12/01/16	57.808	0.000	5.8995	173.33	0.122536	0.126150	0.129871	0.133702	0.137646	44.98	47.68
Jackson CNTYS SD#165, IL	466484FB3	06/28/07	12/01/17	53.993	0.000	5.9995	164.97	0.116892	0.120398	0.124010	0.127730	0.131561	42.93	45.54
Jackson CNTYS SD#165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0496	156.09	0.110724	0.114073	0.117524	0.121079	0.124741	40.67	43.16
Jackson CNTYS SD#165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1496	148.00	0.105222	0.108457	0.111792	0.115230	0.118773	38.66	41.07
Jackson CNTYS SD#165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	139.67	0.099409	0.102490	0.105667	0.108943	0.112320	36.53	38.83
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2496	131.67	0.093819	0.096750	0.099774	0.102891	0.106107	34.48	36.67
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2497	123.81	0.088220	0.090976	0.093819	0.096751	0.099774	32.42	34.48
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2996	116.54	0.083132	0.085751	0.088452	0.091238	0.094112	30.56	32.51
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	109.53	0.078133	0.080594	0.083132	0.085751	0.088452	28.72	30.56
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	102.94	0.073434	0.075747	0.078133	0.080594	0.083133	26.99	28.72
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3497	96.71	0.069061	0.071254	0.073516	0.075850	0.078258	25.39	27.03
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3499	93.48	0.066936	0.069062	0.071254	0.073517	0.075851	24.55	26.13
Jackson, TN	468826GP1	07/09/98	07/01/12	40.347	0.000	6.5999	564.58	0.177475					31.95	
Jarden Corporation	471109AC2	04/30/09	05/01/16	97.401	8.000	8.5000	8.18	0.009551	0.009957	0.010381	0.010822	0.011282	3.56	3.87
Jefferson CNTYS #521, IL	474070GD5	11/30/07	12/01/12	106.872	VARIES	4.9279		0.138831	0.137871				45.64	
Jefferson CNTYS #521, IL	474070GE3	11/30/07	12/01/13	107.171	VARIES	5.0310		0.143217	0.142382	0.141527	0.140650		51.36	46.55
Jefferson CNTYS #521, IL	474070GF0	11/30/07	12/01/14	105.427	VARIES	5.1337		0.146000	0.145469	0.144925	0.144367	0.143795	52.43	52.04
Jersey & Green County, IL	476538DL4	06/03/10	02/01/12	104.734	0.000	2.0437		0.060881					1.83	
Jersey & Green County, IL	476538DM2	06/03/10	02/01/13	106.687	VARIES	2.3595		0.071858	0.067243	0.066398			24.22	1.99
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	339.17	0.127637	0.131817	0.136133	0.140591	0.145195	46.96	50.08
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6996	320.04	0.121262	0.125324	0.129522	0.133861	0.138345	44.63	47.67
Josephine County, OR	480890AM4	10/30/01	06/01/12	54.034	0.000	5.8995	435.78	0.159180		0.161802			23.88	
Josephine County, OR	480890AN2	10/30/01	06/01/13	50.411	0.000	5.9995	415.61	0.152514	0.157089				56.01	24.27
Josephine County, OR	480890AP7	10/30/01	06/01/14	46.941	0.000	6.0994	395.49	0.145799	0.150246	0.154828	0.159550	0.164416	53.56	56.88
Josephine County, OR	480890AQ5	10/30/01	06/01/15	43.624	0.000	6.1996	375.53	0.139078	0.143389	0.147833	0.152416	0.157141	51.11	54.32
Josephine County, OR	480890AR3	10/30/01	06/01/16	40.464	0.000	6.2995	355.79	0.132371	0.136541	0.140841	0.145277	0.149853	48.66	51.77
JP Morgan Chase & Co.	48121CV94	10/31/08	10/31/13	100.000	0.000	7.5164		0.257660	0.264437	0.278923	0.284687		96.87	85.57
JP Morgan Chase & Co.	48123J2D0	09/19/07	09/19/12	100.000	0.000	5.3736		0.184538	0.189497				48.50	
JP Morgan Chase & Co.	48123J2E8	09/19/07	09/19/12	100.000	0.000	5.3736		0.184538	0.189497				48.50	
JP Morgan Chase & Co.	48123J3L1	08/27/07	08/27/12	100.000	0.000	5.6034		0.194159	0.199599				46.80	
JP Morgan Chase & Co.	48123J3N7	09/19/07	03/19/13	100.000	0.000	5.4833		0.189110	0.194295	0.199622			70.09	15.57
JP Morgan Chase & Co.	48123J4P1	09/28/07	03/28/13	100.000	0.000	5.4134		0.186192	0.191232	0.196408			68.89	17.09
JP Morgan Chase & Co.	48123J4Q9	09/28/07	09/28/12	100.000	0.000	5.3437		0.183296	0.188193				49.82	
JP Morgan Chase & Co.	48123J5Y1	09/29/06	09/30/13	100.000	0.000	5.3723		0.194558	0.199784	0.205151	0.210661		71.95	56.18
JP Morgan Chase & Co.	48123JGS2	10/31/06	04/30/14	100.000	0.000	5.3122		0.191788	0.196882	0.202112	0.207480	0.212991	70.59	74.39
JP Morgan Chase & Co.	48123JHN2	11/30/06	11/29/13	100.000	0.000	5.2614		0.189460	0.194444	0.199559	0.204809		69.43	66.40
JP Morgan Chase & Co.	48123JKR9	12/29/06	05/30/14	100.000	0.000	5.2900		0.189989	0.195015	0.200173	0.205467	0.210902	69.62	73.35
JP Morgan Chase & Co.	48123JKV0	12/29/06	06/29/12	100.000	0.000	5.1597		0.184906					32.91	
JP Morgan Chase & Co.	48123JMM8	01/31/07	01/30/15	100.000	0.000	5.6332		0.196522	0.204278	0.207749	0.217140	0.219616	75.08	79.37
JP Morgan Chase & Co.	48123JMQ9	01/31/07	07/31/12	100.000	0.000	5.4520		0.192924	0.198183				41.27	
JP Morgan Chase & Co.	48123JPU7	02/28/07	02/27/15	100.000	0.000	5.3382		0.183844	0.190826	0.193790	0.202260	0.204273	69.82	73.60
JP Morgan Chase & Co.	48123JQ85	08/22/07	02/22/13	100.000	0.000	5.6831		0.197530	0.203143	0.208915			73.59	10.65
JP Morgan Chase & Co.	48123JRG6	02/28/07	02/28/13	100.000	0.000	5.3427		0.186083	0.188977	0.197241			70.01	11.44

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
JP Morgan Chase & Co.	48123JRK0	02/28/07	02/28/14	100.000	0.000	5.3423		0.186066	0.188960	0.197223	0.199190	0.207900	70.00	73.66
JP Morgan Chase & Co.	48123JRK7	02/28/07	02/28/14	100.000	0.000	5.3423		0.186066	0.188960	0.197223	0.199190	0.207900	70.00	73.66
JP Morgan Chase & Co.	48123JSB6	03/30/07	09/28/12	100.000	0.000	5.1229		0.178629	0.183204				48.52	
JP Morgan Chase & Co.	48123JSD2	03/30/07	09/30/14	100.000	0.000	5.2522		0.184231	0.189069		0.199130	0.204359	68.09	71.71
JP Morgan Chase & Co.	48123JTG4	04/02/07	03/29/12	100.000	0.000	5.1330		0.179037					15.76	
JP Morgan Chase & Co.	48123JU20	04/30/07	10/31/14	100.000	0.000	5.3122		0.186826	0.191788	0.196882	0.202112	0.207480	68.76	72.47
JP Morgan Chase & Co.	48123JVA4	04/30/07	04/30/12	100.000	0.000	5.1529		0.179965					21.42	
JP Morgan Chase & Co.	48123JXL8	05/30/07	11/30/12	100.000	0.000	5.4518		0.192912	0.198171				64.41	
JP Morgan Chase & Co.	48123JZV4	07/20/07	01/23/13	100.000	0.000	5.7512		0.200523	0.206289	0.212221			75.07	4.67
JP Morgan Chase & Co.	48123L2Z6	07/24/09	07/23/14	100.000	0.000	4.4937		0.136413	0.139478	0.142612	0.145816	0.149092	50.64	52.94
JP Morgan Chase & Co.	48123L3N2	07/02/09	07/02/14	100.000	VARIES	2.9362		0.083631	0.084110	0.084595	0.084337	0.084074	30.37	30.31
JP Morgan Chase & Co.	48123L3R3	07/20/09	07/20/14	100.000	VARIES	2.9075		0.082235	0.082400	0.082567	0.082257	0.081943	29.69	29.57
JP Morgan Chase & Co.	48123L4J0	08/31/09	08/31/12	100.000	0.000	2.6618		0.077099	0.077276				18.77	
JP Morgan Chase & Co.	48123L6J8	09/30/09	09/28/12	100.000	0.000	2.5609		0.074842	0.075801				20.16	
JP Morgan Chase & Co.	48123LAR5	06/13/08	12/13/12	100.000	0.000	5.2410		0.174483	0.179055				60.50	
JP Morgan Chase & Co.	48123LC36	02/27/09	02/27/14	100.000	0.000	5.9738		0.192247	0.197990	0.203904	0.209994	0.216266	71.69	76.03
JP Morgan Chase & Co.	48123LC44	02/27/09	02/27/15	100.000	0.000	6.1636		0.199271	0.205412	0.211742	0.218268	0.224995	74.39	79.05
JP Morgan Chase & Co.	48123LDP6	07/31/08	08/02/12	100.000	0.000	5.4526		0.178046	0.182900				38.44	
JP Morgan Chase & Co.	48123LDQ4	07/31/08	07/31/14	100.000	0.000	6.1320		0.204174	0.210434	0.216886	0.223535	0.230389	76.55	81.31
JP Morgan Chase & Co.	48123LDT8	07/31/08	07/31/13	100.000	0.000	5.9323		0.196378	0.202203	0.208200	0.214376		73.53	44.63
JP Morgan Chase & Co.	48123LDX9	07/31/08	07/31/13	100.000	0.000	5.9323		0.196378	0.202203	0.208200	0.214376		73.53	44.63
JP Morgan Chase & Co.	48123LH31	03/31/09	03/31/14	100.000	0.000	6.8761		0.226174	0.233950	0.241994	0.250314	0.258919	84.26	90.16
JP Morgan Chase & Co.	48123LLQ5	08/19/08	08/20/12	100.000	0.000	5.3068		0.172519	0.177096				40.33	
JP Morgan Chase & Co.	48123LMF8	09/30/08	09/30/13	100.000	0.000	6.2147		0.207423	0.213868	0.220514	0.227366		77.02	60.55
JP Morgan Chase & Co.	48123LMG6	09/30/08	09/30/14	100.000	0.000	6.3642		0.213340	0.220129	0.227134	0.234361	0.241819	79.28	84.41
JP Morgan Chase & Co.	48123LNV2	09/30/08	09/30/13	100.000	0.000	6.2147		0.207423	0.213868	0.220514	0.227366		77.02	60.55
JP Morgan Chase & Co.	48123LP40	04/30/09	01/31/13	100.000	0.000	5.2314		0.163236	0.167505	0.171887			60.84	4.98
JP Morgan Chase & Co.	48123LPC2	09/12/08	03/10/14	100.000	0.000	5.2252		0.169391	0.173817	0.178358	0.183018	0.187799	62.77	66.10
JP Morgan Chase & Co.	48123LQ56	04/17/09	04/17/14	100.000	VARIES	2.9876		0.083913	0.084007	0.083866	0.083723	0.083360	30.22	30.13
JP Morgan Chase & Co.	48123LRT3	10/31/08	10/31/13	100.000	0.000	7.5661		0.262624	0.272559	0.282870	0.293572		97.57	86.50
JP Morgan Chase & Co.	48123LRU0	10/31/08	10/31/14	100.000	0.000	7.7555		0.270674	0.281171	0.292074	0.303400	0.315165	100.64	108.59
JP Morgan Chase & Co.	48123LS96	04/14/09	03/12/12	100.000	0.000	5.8751		0.187661					13.32	
JP Morgan Chase & Co.	48123LUM4	10/31/08	10/30/15	100.000	0.000	7.9479		0.274304	0.285205	0.298168	0.308323	0.322338	103.89	112.21
JP Morgan Chase & Co.	48123LUN2	10/31/08	10/30/15	100.000	0.000	7.9479		0.274304	0.285205	0.298168	0.308323	0.322338	103.89	112.21
JP Morgan Chase & Co.	48123LVN1	11/28/08	11/28/14	100.000	0.000	6.9664		0.237644	0.245922	0.254488	0.263352	0.272525	87.60	93.81
JP Morgan Chase & Co.	48123LVP6	11/28/08	05/29/15	100.000	0.000	7.0456		0.240945	0.249433	0.258220	0.267317	0.276734	88.82	95.19
JP Morgan Chase & Co.	48123LXB5	12/29/08	12/30/13	100.000	0.000	5.5032		0.179935	0.184887	0.189974	0.195201		65.68	69.14
JP Morgan Chase & Co.	48123LXM1	12/29/08	12/29/14	100.000	0.000	5.6426		0.185215	0.190441	0.195814	0.201338	0.207018	67.64	71.51
JP Morgan Chase & Co.	48123M4N9	05/22/08	11/22/13	100.000	0.000	4.9518		0.163236	0.167278	0.171420	0.175664		59.81	55.79
JP Morgan Chase & Co.	48123M5Y4	06/30/08	06/28/13	100.000	0.000	5.4798		0.183872	0.188910	0.194086			67.13	34.35
JP Morgan Chase & Co.	48123M5Z1	06/30/08	06/28/13	100.000	0.000	5.4798		0.183872	0.188910	0.194086			67.13	34.35
JP Morgan Chase & Co.	48123M6A5	06/30/08	06/30/14	100.000	0.000	5.6400		0.190337	0.195704	0.201223	0.206898	0.212732	69.50	73.47
JP Morgan Chase & Co.	48123M6L1	06/06/08	06/06/13	100.000	0.000	5.1615		0.171373	0.175796	0.180333			62.71	27.95

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
JP Morgan Chase & Co.	48123MDK5	11/21/07	05/21/13	100.000	0.000	5.4319		0.186963	0.192041	0.197257			68.63	27.62
JP Morgan Chase & Co.	48123MDL3	11/21/07	11/21/12	100.000	0.000	5.3523		0.183655	0.188570				59.65	
JP Morgan Chase & Co.	48123MDM1	11/21/07	05/21/13	100.000	0.000	5.4319		0.186963	0.192041	0.197257			68.63	27.62
JP Morgan Chase & Co.	48123MER9	11/30/07	11/30/12	100.000	0.000	5.0116		0.169693	0.173945				56.59	
JP Morgan Chase & Co.	48123MES7	11/30/07	05/31/13	100.000	0.000	5.1118		0.173763	0.178204	0.182759			63.63	27.23
JP Morgan Chase & Co.	48123MF80	04/25/08	04/25/13	100.000	0.000	5.0228		0.165978	0.170146	0.174419			61.06	19.88
JP Morgan Chase & Co.	48123MG97	04/30/08	10/31/12	100.000	0.000	4.8928		0.160967	0.164905				48.84	
JP Morgan Chase & Co.	48123MH21	04/30/08	04/30/13	100.000	0.000	5.0426		0.166746	0.170950	0.175260			61.30	20.86
JP Morgan Chase & Co.	48123MH39	04/30/08	04/30/14	100.000	0.000	5.2026		0.172979	0.177479	0.182096	0.186833	0.191693	63.64	66.99
JP Morgan Chase & Co.	48123MHT2	11/30/07	11/30/12	100.000	0.000	5.0116		0.169693	0.173945				56.59	
JP Morgan Chase & Co.	48123MHZ8	12/21/07	03/21/12	100.000	0.000	5.0099		0.167551					13.40	
JP Morgan Chase & Co.	48123MJA1	12/21/07	03/21/12	100.000	0.000	5.0099		0.167551					13.40	
JP Morgan Chase & Co.	48123MJN3	12/26/07	06/26/13	100.000	0.000	5.1101		0.173694	0.178132	0.182683			63.37	31.97
JP Morgan Chase & Co.	48123MMN9	01/31/08	04/30/12	100.000	0.000	4.2604		0.138625					16.50	
JP Morgan Chase & Co.	48123MMS8	01/31/08	01/31/13	100.000	0.000	4.5315		0.147249	0.150586	0.153997			54.63	4.47
JP Morgan Chase & Co.	48123MPA4	01/31/08	01/31/14	100.000	0.000	4.7582		0.155821	0.159528	0.163323	0.167209	0.171187	57.90	60.68
JP Morgan Chase & Co.	48123MSA1	02/29/08	08/30/12	100.000	0.000	4.4026		0.140097	0.143181				34.47	
JP Morgan Chase & Co.	48123MSD5	02/29/08	02/28/13	100.000	0.000	4.5721		0.147143	0.148871	0.154798			55.11	8.98
JP Morgan Chase & Co.	48123MSE3	02/29/08	02/28/14	100.000	0.000	4.8222		0.156522	0.158554	0.165068	0.166292	0.173124	58.71	61.47
JP Morgan Chase & Co.	48123MVT6	02/26/08	02/26/13	100.000	0.000	4.7223		0.154454	0.158101	0.161834			57.18	8.90
JP Morgan Chase & Co.	48123MW65	05/30/08	11/30/12	100.000	0.000	4.8222		0.158262	0.162077				52.75	
JP Morgan Chase & Co.	48123MX31	05/30/08	05/31/13	100.000	0.000	4.9616		0.163613	0.167672	0.171832			59.89	25.60
JP Morgan Chase & Co.	48123MX49	05/30/08	05/30/14	100.000	0.000	5.1515		0.170982	0.175386	0.179904	0.184538	0.189291	62.62	65.89
JP Morgan Chase & Co.	48124A3Q8	12/20/10	12/21/15	100.000	0.000	3.3603		0.096516	0.098138	0.099787	0.101464	0.103168	35.07	36.26
JP Morgan Chase & Co.	48124A4S3	12/28/10	12/26/14	100.000	0.000	2.6121		0.074457	0.075429	0.076414	0.077412	0.078423	26.99	27.70
JP Morgan Chase & Co.	48124ACX3	12/28/09	12/31/14	100.000	0.000	3.5880		0.105870	0.106598	0.110309	0.110457	0.114302	38.89	40.29
JP Morgan Chase & Co.	48124ACY1	12/28/09	12/31/15	100.000	0.000	3.8782		0.115091	0.116047	0.120258	0.120592	0.124968	42.30	43.96
JP Morgan Chase & Co.	48124ACZ8	12/28/09	12/31/14	100.000	0.000	3.5880		0.105870	0.106598	0.110309	0.110457	0.114302	38.89	40.29
JP Morgan Chase & Co.	48124AD20	09/30/10	09/30/16	100.000	0.000	3.0410		0.087061	0.088385	0.089729	0.091093	0.092478	31.82	32.80
JP Morgan Chase & Co.	48124AGR2	02/05/10	02/07/12	100.000	0.000	1.4202		0.040301					1.45	
JP Morgan Chase & Co.	48124AKU0	03/29/10	03/27/15	100.000	1.800	3.4731		0.098931	0.099781	0.100646	0.101525	0.102420	35.93	36.56
JP Morgan Chase & Co.	48124ALG0	04/08/10	04/08/14	100.000	0.000	3.0012		0.087179	0.088487	0.089815	0.091163	0.092531	31.84	32.80
JP Morgan Chase & Co.	48124ANY9	05/11/10	05/12/15	100.000	1.800	3.4048		0.096899	0.097698	0.098510	0.099336	0.100175	35.11	35.69
JP Morgan Chase & Co.	48124ARD1	06/09/10	06/09/15	100.000	0.000	3.8907		0.114506	0.116734	0.119005	0.121320	0.123680	41.72	43.36
JP Morgan Chase & Co.	48124ASD0	05/28/10	05/31/16	100.000	0.000	3.9190		0.113532	0.115757	0.118673	0.120337	0.123370	42.12	43.77
JP Morgan Chase & Co.	48124AUK1	06/15/10	06/15/15	100.000	1.650	3.6021		0.103042	0.104073	0.105122	0.106190	0.107277	37.31	38.07
JP Morgan Chase & Co.	48124AV38	11/30/10	11/30/16	100.000	0.000	3.1390		0.089953	0.091365	0.092799	0.094256	0.095735	32.73	33.76
JP Morgan Chase & Co.	48124AV46	11/30/10	11/28/14	100.000	0.000	2.2307		0.063349	0.064055	0.064770	0.065492	0.066223	22.98	23.50
JP Morgan Chase & Co.	48124AV95	11/30/10	11/30/16	100.000	0.000	3.0404		0.087044	0.088368	0.089711	0.091075	0.092459	31.66	32.63
JP Morgan Chase & Co.	48124AZC4	08/31/10	08/29/14	100.000	0.000	2.1822		0.060595	0.061930	0.062263	0.063288	0.063629	22.63	23.08
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIES	3.5831		0.094093	0.092669	0.091220	0.089744	0.088243	33.31	32.26
JP Morgan Chase & Co.	48125VA67	06/29/12	06/30/16	100.000	0.000	2.5495		0.070821	0.070827	0.071730	0.072644	0.073570	12.89	25.99
JP Morgan Chase & Co.	48125VC40	06/20/12	12/20/17	100.000	0.000	3.2200			0.089445	0.090885	0.092349	0.093836	17.10	33.01

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								Period	Period	2013 1st	Period	Period		
JP Morgan Chase & Co.	48125VC57	06/29/12	06/29/18	100.000	0.000	3.0497			0.084716	0.086008	0.087319	0.088651	15.42	31.20
JP Morgan Chase & Co.	48125VEL0	12/30/11	12/29/17	100.000	0.000	3.8400		0.106668	0.108705	0.110792	0.112920	0.115088	38.78	40.28
JP Morgan Chase & Co.	48125VFX3	12/29/11	12/29/14	100.000	0.000	2.5696		0.071380	0.072298	0.073226	0.074167	0.075120	25.87	26.53
JP Morgan Chase & Co.	48125VHH6	01/31/12	01/31/18	100.000	0.000	3.5407			0.098354	0.100095	0.101867	0.103670	32.82	36.89
JP Morgan Chase & Co.	48125VKB5	01/25/12	01/25/16	100.000	0.000	2.8904			0.080291	0.081452	0.082629	0.083823	27.16	29.90
JP Morgan Chase & Co.	48125VL24	07/05/12	01/04/18	100.000	0.000	2.9500			0.081946	0.083148	0.084374		14.42	30.15
JP Morgan Chase & Co.	48125VM72	06/29/12	06/28/19	100.000	0.000	3.2698			0.090830	0.092307	0.093816	0.095350	16.54	33.51
JP Morgan Chase & Co.	48125VMA5	02/29/12	02/29/16	100.000	0.000	2.4510			0.066603	0.068537	0.068246	0.070227	20.69	25.17
JP Morgan Chase & Co.	48125VMC1	02/29/12	02/28/18	100.000	0.000	3.1994			0.086941	0.089796	0.089745	0.092692	27.04	33.12
JP Morgan Chase & Co.	48125VPV6	03/30/12	06/30/16	100.000	0.000	2.3101		0.064171	0.064541	0.065287	0.066041	0.066804	17.46	23.64
JP Morgan Chase & Co.	48125VPW4	03/30/12	09/30/15	100.000	0.000	2.0106			0.055851	0.056412	0.056979	0.057552	15.19	20.51
JP Morgan Chase & Co.	48125VPZ7	03/30/12	09/28/18	100.000	0.000	3.1110			0.086417	0.087746	0.089111	0.090497	23.54	32.09
JP Morgan Chase & Co.	48125VRA0	03/07/12	03/07/17	100.000	0.000	2.6907			0.074742	0.075748	0.076767	0.077800	22.09	27.69
JP Morgan Chase & Co.	48125VSN1	03/27/12	03/27/20	100.000	0.000	3.7709			0.104748	0.106723	0.108736	0.110786	28.89	39.16
JP Morgan Chase & Co.	48125VTK6	04/30/12	07/29/16	100.000	0.000	2.3703			0.065843	0.066228	0.067013	0.067808	15.93	24.22
JP Morgan Chase & Co.	48125VTL4	04/30/12	10/30/15	100.000	0.000	2.0702			0.057508	0.058104	0.058705	0.059313	13.90	21.10
JP Morgan Chase & Co.	48125VTP5	04/30/12	04/30/18	100.000	0.000	3.0309			0.084194	0.085470	0.086765	0.088080	20.37	31.16
JP Morgan Chase & Co.	48125VWQ9	05/18/12	08/18/16	100.000	0.000	2.4102			0.066953	0.067356	0.068168	0.068990	14.98	24.61
JP Morgan Chase & Co.	48125X4L7	10/21/11	10/22/18	100.000	0.000	4.1614		0.115610	0.118015	0.120471	0.122978	0.125536	42.39	44.17
JP Morgan Chase & Co.	48125X4M5	10/21/11	10/22/18	100.000	0.000	4.1614		0.115610	0.118015	0.120471	0.122978	0.125536	42.39	44.17
JP Morgan Chase & Co.	48125XC08	02/17/11	02/17/26*	100.000	VARIES	5.6348		0.155607					7.16*	
JP Morgan Chase & Co.	48125XKB1	03/30/11	03/30/21	100.000	VARIES	5.0718		0.142344	0.143840	0.145375	0.146948	0.146921	51.79	52.76
JP Morgan Chase & Co.	48125XKM7	04/08/11	04/08/22	100.000	VARIES	5.1602		0.144171	0.145024	0.145899	0.146796	0.147110	52.20	52.79
JP Morgan Chase & Co.	48125XKS4	03/30/11	03/30/17	100.000	0.000	4.0116		0.113669	0.115949	0.118275	0.120648	0.123068	41.75	43.44
JP Morgan Chase & Co.	48125XLH7	04/07/11	10/08/15	100.000	0.000	3.3515		0.093115	0.094675	0.096790	0.097875	0.100062	34.68	35.80
JP Morgan Chase & Co.	48125XTB2	06/15/11	06/15/23	100.000	VARIES	5.0712		0.141447	0.142040	0.142648	0.143271	0.143637	51.05	51.48
JP Morgan Chase & Co.	48125XZW9	08/16/11	08/14/14	100.000	0.000	1.3505		0.037516	0.037767	0.038022	0.038278	0.038537	13.62	13.80
Justice Park Dist, IL	48214PAK1	06/07/11	12/01/12	103.617	0.000	2.4425		0.071133	0.072002				23.63	
Justice Park Dist, IL	48214PAL9	06/07/11	12/01/13	104.750	VARIES	2.9582		0.087307	0.088598	0.083814	0.082999		31.56	27.51
Justice Park Dist, IL	48214PAM7	06/07/11	12/01/14	104.211	VARIES	3.6619		0.107880	0.109855	0.104322	0.103689	0.103045	39.09	37.40
Justice Park Dist, IL	48214PAN5	06/07/11	12/01/15	104.066	VARIES	3.9671		0.116880	0.119198	0.113389	0.112883	0.112368	42.39	40.70
Justice Park Dist, IL	48214PAP0	06/07/11	12/01/16	102.404	VARIES	4.4687		0.129861	0.132763	0.126523	0.126246	0.125964	47.17	45.48
Justice Park Dist, IL	48214PAQ8	06/07/11	12/01/17	101.380	VARIES	4.7209		0.135982	0.139192	0.132752	0.132607	0.132458	49.43	47.76
Justice Park Dist, IL	48214PAR6	06/07/11	12/01/18	100.000	VARIES	4.9723		0.141441	0.144957	0.138317	0.138303	0.138289	51.46	49.79
Justice Park Dist, IL	48214PAS4	06/07/11	12/01/19	97.305	VARIES	5.3724		0.148984	0.152986	0.146028	0.146219	0.146416	54.27	52.62
Justice Park Dist, IL	48214PAT2	06/07/11	12/01/20	94.574	VARIES	5.7224		0.154489	0.158909	0.151667	0.152033	0.152409	56.33	54.69
Justice Park Dist, IL	48214PAU9	06/07/11	12/01/21	92.300	VARIES	5.9725		0.157550	0.162255	0.154796	0.155271	0.155760	57.48	55.84
KBC IFIMA NV	48240JAA5	06/27/08	06/27/13	100.000	6.000	4.7451		0.134177	0.133407	0.132617			48.16	23.34
KBC IFIMA NV	48240JAB3	08/07/08	08/07/12	100.000	0.000	4.5769		0.145626	0.148959				32.06	
KFW	48245ABB6	06/22/07	06/22/37*	12.693	0.000	7.0001	46.37	0.033638					5.75*	
Kendall, Kane & Will IL	488764NS6	04/22/03	10/01/12	100.093	VARIES	4.7793		0.132787	0.132774				35.85	

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Kendall, Kane & Will IL	488764NT4	04/22/03	10/01/13	100.778	VARIES	4.8954		0.136254	0.136189	0.136123	0.136055		49.03	36.74
KFW	500769BR4	04/19/06	04/18/36	19.778	0.000	5.4761	71.35	0.040489	0.041597	0.042736	0.043906	0.045109	14.94	15.77
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	52.97	0.037549	0.038634	0.039750	0.040899	0.042081	13.72	14.52
L-3 Commun Hldgs, Inc	502413AW7	07/29/05	08/01/35	100.000	VARIES	6.3295		0.217801	0.222057	0.226447	0.230976	0.235649	80.47	83.72
L-3 Commun Hldgs, Inc	502424AE4	07/29/05	08/01/35	100.000	VARIES	6.3295		0.217801	0.222057	0.226447	0.230976	0.235649	80.47	83.72
LaSalle CNTY SD #44, IL	504402BV9	02/01/12	12/01/13	103.470	0.000	2.4309		0.069868	0.070434	0.071291	0.072157		23.20	23.68
LaSalle CNTY SD #44, IL	504402BW7	02/01/12	12/01/14	105.130	VARIES	2.7958		0.081647	0.082408	0.083560	0.084728	0.079149	27.14	30.16
LaSalle CNTY SD #44, IL	504402BX5	02/01/12	12/01/15	106.275	VARIES	3.1949		0.094319	0.095324	0.096846	0.098393	0.091830	31.38	34.99
LaSalle CNTY SD #112, IL	504498DB9	11/03/11	12/01/12	102.938	0.000	2.2191		0.063565	0.064270				21.10	
LaSalle CNTY SD #125, IL	504534CD8	03/06/08	12/01/12	107.706	VARIES	4.2894		0.121298	0.120235				39.84	
LaSalle CNTY SD #125, IL	504534CE6	03/06/08	12/01/13	108.599	VARIES	4.3978		0.126218	0.125237	0.124235	0.123210		45.20	40.81
LaSalle CNTY SD #141, IL	504588EG5	11/30/10	12/01/12	105.252	VARIES	2.2326		0.063553	0.062790				20.84	
LaSalle CNTY SD #141, IL	504588EH3	11/30/10	12/01/13	106.846	VARIES	2.6857		0.077871	0.077070	0.076259	0.075437		27.84	25.02
LaSalle CNTY SD #141, IL	504588EZ3	06/01/12	12/01/13	102.955	0.000	1.4751			0.042188	0.042499	0.042813		8.87	14.08
LaSalle CNTY SD #141, IL	504588FA7	06/01/12	12/01/14	104.246	VARIES	1.9785			0.057293	0.057860	0.058432	0.055919	12.05	20.87
LaSalle CNTY SD #141, IL	504588FB5	06/01/12	12/01/15	105.685	VARIES	2.2809			0.066961	0.067725	0.068497	0.065477	14.08	24.45
LaSalle CNTY SD #141, IL	504588FC3	06/01/12	12/01/16	106.786	VARIES	2.3843			0.070727	0.071570	0.072423	0.069313	14.88	25.85
LaSalle CNTY SD #150, IL	504597AX3	09/03/08	12/01/12	107.048	VARIES	5.0510		0.142875	0.141608				46.92	
LaSalle CNTY SD #150, IL	504597AY1	09/03/08	12/01/13	107.923	VARIES	5.1770		0.148592	0.147441	0.146260	0.145049		53.22	48.05
Lake County IL SD #187	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9694	236.52	0.097661	0.100576	0.103578	0.106669		35.68	37.84
Lakewood Township, NJ	512678QT3	08/22/12	04/01/14	99.524	1.250	1.5507			0.008144	0.008163	0.008226	0.008290	1.05	2.96
Lakewood Township, NJ	512678QU0	08/22/12	04/01/15	98.986	1.500	1.9002			0.010579	0.010605	0.010705	0.010807	1.37	3.85
Lakewood Township, NJ	512678QV8	08/22/12	04/01/16	98.453	2.000	2.4505			0.011458	0.011492	0.011633	0.011775	1.48	4.19
Lakewood Township, NJ	512678QW6	08/22/12	04/01/17	98.381	2.250	2.6252			0.009243	0.009269	0.009391	0.009514	1.19	3.38
Lakewood Township, NJ	512678QX4	08/22/12	04/01/18	98.460	2.700	3.0003			0.007059	0.007083	0.007189	0.007297	.91	2.59
Lamar Media Corporation	513075AN1	08/17/06	08/15/15*	92.809	6.625	7.7500	36.98	0.023056	0.023949	0.024877			7.39*	
Lamar Media Corporation	513075AP6	08/17/06	08/15/15*	92.809	6.625	7.7500	36.98	0.023056	0.023949	0.024877			7.39*	
Lamar Media Corporation	513075AQ4	08/17/06	08/15/15*	92.809	6.625	7.7500	36.98	0.023056	0.023949	0.024877			7.39*	
Lamar Media Corporation	513075AV3	03/27/09	04/01/14	89.979	9.750	12.5008	47.74	0.056431	0.059958	0.063706	0.067688	0.071918	21.60	24.39
Lee & Dekalb Counties,IL	523351BP8	09/30/11	01/01/13	100.000	0.000	2.4987		0.069849	0.070721				25.30	
Lee & Dekalb Counties,IL	523351BQ6	09/30/11	01/01/14	100.000	0.000	2.9991		0.083942	0.085201	0.086479	0.087776		30.45	31.37
Lee & Dekalb Counties,IL	523351BR4	09/30/11	01/01/15	100.000	0.000	3.4989		0.098052	0.099768	0.101513	0.103289		35.61	36.86
Lee & Dekalb Counties,IL	523351BS2	09/30/11	01/01/16	100.000	0.000	3.9990		0.112208	0.114452	0.116740	0.119074		40.80	42.45
Lee & Dekalb Counties,IL	523351BT0	09/30/11	01/01/17	100.000	0.000	3.7493		0.105135	0.107106	0.109114	0.111159		38.20	39.65
Lee & Dekalb Counties,IL	523351BU7	09/30/11	01/01/18	100.000	0.000	3.9993		0.112217	0.114461	0.116750	0.119085		40.80	42.45
Lee & Dekalb Counties,IL	523351BV5	09/30/11	01/01/19	100.000	0.000	4.2492		0.119304	0.121838	0.124427	0.127071		43.41	45.27
Lee & Dekalb Counties,IL	523351BW3	09/30/11	01/01/20	117.427	0.000	4.4992		0.148427	0.151766	0.155180	0.158671		54.03	56.49
Legg Mason, Inc.	524901AN5	05/12/08	06/30/21	100.000	VARIES	6.9753		0.202597	0.202262	0.201914	0.201555	0.201183	72.87	72.62
Lehman Bros Hldgs Inc	524908NM8	06/29/05	06/29/12*	100.000	0.250	N/A		0.161524					10.50*	
Lehman Bros Hldgs Inc	524908NX4	10/13/05	10/13/15*	100.000	5.175	5.1749		0.143750					9.34*	
Lehman Bros Hldgs Inc	524908NY2	10/28/05	10/28/12*	100.000	3.000	N/A		0.158031					10.27*	

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								-----	-----	-----	-----	-----	-----	
								2012 1st Period	2012 2nd Period	2012 3rd 2013 1st	2013 2nd Period	2013 3rd Period	2012	2013
Lehman Bros Hldgs Inc	524908PA2	11/17/05	11/17/12*	100.000	3.000	N/A		0.167407					10.88*	
Lehman Bros Hldgs Inc	524908PG9	01/06/06	01/06/12	100.000	0.250	5.0450		0.182130					.91	
Lehman Bros Hldgs Inc	524908PN4	03/29/06	03/29/13*	100.000	1.500	N/A		0.186980					12.15*	
Lehman Bros Hldgs Inc	524908SH4	08/01/06	08/01/13*	100.000	2.000	N/A		0.179678	0.183042				11.80*	
Lehman Bros Hldgs Inc	524908TZ3	10/17/06	10/17/13*	100.000	1.000	N/A		0.186433					12.12*	
Lehman Bros Hldgs Inc	524908UC2	12/12/06	12/12/13*	100.000	0.250	N/A		0.177599					11.54*	
Lehman Bros Hldgs Inc	524908UL2	12/27/06	12/27/13*	100.000	0.450	N/A		0.179530					11.67*	
Lehman Bros Hldgs Inc	524908UU2	02/06/07	02/06/14*	100.000	1.250	N/A		0.188082	0.192348				12.35*	
Lehman Bros Hldgs Inc	524908UY4	02/16/07	02/16/12	100.000	0.250	5.3845		0.188093					8.46	
Lehman Bros Hldgs Inc	524908VU1	03/29/07	03/29/14*	100.000	1.000	N/A		0.192072					12.48*	
Lehman Bros Hldgs Inc	52517P2E0	05/23/07	05/23/22*	100.000	VARIES	5.3475		0.134227					8.72*	
Lehman Bros Hldgs Inc	52517P2J9	05/24/07	05/24/24*	100.000	VARIES	5.5681		0.144725					9.41*	
Lehman Bros Hldgs Inc	52517P4R9	11/14/07	11/14/12*	100.000	0.000	N/A		0.209395					13.61*	
Lehman Bros Hldgs Inc	52517P4T5	08/29/07	08/29/22*	100.000	VARIES	6.2092		0.135390	0.133025				8.79*	
Lehman Bros Hldgs Inc	52517P4U2	07/01/08	07/02/12*	100.000	0.000	N/A		0.210828	0.217469				14.13*	
Lehman Bros Hldgs Inc	52517P4X6	08/21/07	08/21/37*	100.000	VARIES	7.1259		0.205786	0.208664				13.42*	
Lehman Bros Hldgs Inc	52517P5S6	09/26/07	09/26/22*	100.000	VARIES	5.7211		0.126768					8.24*	
Lehman Bros Hldgs Inc	52517PAE1	10/15/93	10/15/23*	100.000	VARIES	6.9789		0.205563					13.36*	
Lehman Bros Hldgs Inc	52517PC25	10/20/05	10/20/20*	100.000	VARIES	5.2456		0.122955					7.99*	
Lehman Bros Hldgs Inc	52517PH46	05/17/06	05/17/21*	100.000	VARIES	5.8803		0.166049					10.79*	
Lehman Bros Hldgs Inc	52517PK42	07/26/06	07/26/21*	100.000	VARIES	4.6197		0.126016	0.126521				8.21*	
Lehman Bros Hldgs Inc	52517PL66	09/14/06	09/14/21*	95.000	VARIES	5.7713		0.148942					9.68*	
Lehman Bros Hldgs Inc	52517PM24	09/29/06	09/29/21*	95.500	VARIES	5.8013		0.151970					9.88*	
Lehman Bros Hldgs Inc	52517PM99	10/27/06	10/27/16*	94.650	VARIES	5.6132		0.148141					9.63*	
Lehman Bros Hldgs Inc	52517PN64	11/07/06	11/07/16*	100.000	VARIES	5.5099		0.145909					9.48*	
Lehman Bros Hldgs Inc	52517PQ20	12/28/06	12/28/21*	100.000	VARIES	5.1185		0.135142					8.78*	
Lehman Bros Hldgs Inc	52517PQ87	12/21/06	12/21/21*	97.500	VARIES	5.3886		0.134382					8.73*	
Lehman Bros Hldgs Inc	52517PR37	01/12/07	01/12/22*	100.000	VARIES	5.3883		0.140427	0.140693				9.14*	
Lehman Bros Hldgs Inc	52517PT27	02/15/07	02/15/22*	97.500	VARIES	5.4901		0.143731	0.143101				9.33*	
Lehman Bros Hldgs Inc	52517PT68	02/16/07	02/16/17*	100.000	VARIES	5.6999		0.150487	0.151095				9.79*	
Lehman Bros Hldgs Inc	52517PU82	03/05/07	03/05/22*	100.000	VARIES	5.5000		0.145948	0.146192				9.49*	
Lehman Bros Hldgs Inc	52517PUL3	06/12/03	06/12/18*	100.000	VARIES	5.2471		0.120605					7.84*	
Lehman Bros Hldgs Inc	52517PUP4	07/03/03	07/03/18*	100.000	VARIES	4.7451		0.094864	0.096109				6.24*	
Lehman Bros Hldgs Inc	52517PUR0	07/17/03	07/17/15*	100.000	VARIES	4.3972		0.100408	0.103743				6.69*	
Lehman Bros Hldgs Inc	52517PV40	06/19/07	06/19/17*	100.000	VARIES	5.4394		0.148427					9.65*	
Lehman Bros Hldgs Inc	52517PVN8	12/17/03	12/17/18*	100.000	VARIES	6.0028		0.181373					11.79*	
Lehman Bros Hldgs Inc	52517PW80	04/20/07	04/20/22*	100.000	VARIES	5.1283		0.132704					8.63*	
Lehman Bros Hldgs Inc	52517PWB3	04/08/04	04/08/14*	100.000	VARIES	4.8469		0.117487					7.64*	
Lehman Bros Hldgs Inc	52517PX55	04/27/07	04/27/22*	100.000	VARIES	5.3982		0.138983					9.03*	
Lehman Bros Hldgs Inc	52517PX71	04/17/07	04/17/37*	100.000	VARIES	6.2486		0.167796					10.91*	
Lehman Bros Hldgs Inc	52517PXM8	10/25/04	10/25/17*	100.000	VARIES	5.2494		0.142754					9.28*	

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								Period	Period	2013 1st	Period	Period	2012	2013
Lehman Bros Hldgs Inc	52517PXQ9	11/01/04	11/01/14*	100.000	VARIES	4.9383		0.130931					8.51*	
Lehman Bros Hldgs Inc	52517PXS5	10/29/04	10/29/19*	100.000	VARIES	5.4644		0.117541					7.64*	
Lehman Bros Hldgs Inc	52517PXW6	11/22/04	11/22/19*	100.000	VARIES	5.5393		0.152130					9.89*	
Lehman Bros Hldgs Inc	52517PXZ9	12/07/04	12/07/16*	100.000	VARIES	5.2285		0.139576					9.07*	
Lehman Bros Hldgs Inc	52517PYE5	12/23/04	12/23/19*	100.000	VARIES	5.6986		0.151865					9.87*	
Lehman Bros Hldgs Inc	52517PYG0	12/30/04	12/30/19*	100.000	VARIES	5.5380		0.145959					9.49*	
Lehman Bros Hldgs Inc	52517PYH8	01/06/05	01/06/20*	100.000	VARIES	5.8754		0.143890	0.140773				9.17*	
Lehman Bros Hldgs Inc	52517PYJ4	12/30/04	12/30/19*	100.000	VARIES	5.8784		0.157902					10.26*	
Lehman Bros Hldgs Inc	52517PYM7	01/28/05	01/28/20*	100.000	VARIES	5.9154		0.145363	0.142268				9.33*	
Lehman Bros Hldgs Inc	52517PYR6	02/02/05	02/02/17*	100.000	VARIES	5.4992		0.147139	0.149069				9.63*	
Lehman Bros Hldgs Inc	52517PYT2	02/24/05	02/24/20*	100.000	VARIES	5.1276		0.131628	0.132012				8.56*	
Lehman Bros Hldgs Inc	52517PYU9	02/24/05	02/24/20*	100.000	VARIES	5.0875		0.130423	0.130844				8.48*	
Lehman Bros Hldgs Inc	52517PYW5	03/23/05	03/23/20*	100.000	VARIES	5.1879		0.134887					8.77*	
Lehman Bros Hldgs Inc	52517PYX3	03/17/05	03/17/20*	100.000	VARIES	5.2322		0.159865					10.39*	
Lehman Bros Hldgs Inc	52517PZ38	06/22/07	06/22/22*	100.000	VARIES	5.7685		0.153218					9.96*	
Lehman Bros Hldgs Inc	52517PZ87	05/23/07	05/23/22*	100.000	VARIES	5.5672		0.140041					9.10*	
Lehman Bros Hldgs Inc	52517PZA2	03/23/05	03/23/20*	100.000	VARIES	5.7272		0.148493					9.65*	
Lehman Bros Hldgs Inc	52517PZJ3	05/11/05	05/11/15*	100.000	VARIES	5.2579		0.133768					8.69*	
Lehman Bros Hldgs Inc	52517PZL8	05/19/05	05/19/20*	100.000	VARIES	5.8181		0.156836					10.19*	
Lehman Bros Hldgs Inc	52517PZM6	05/19/05	05/19/20*	100.000	VARIES	5.8231		0.180660					11.74*	
Lehman Bros Hldgs Inc	52517PZN4	05/26/05	05/26/15*	100.000	VARIES	5.1761		0.120233					7.82*	
Lehman Bros Hldgs Inc	52517PZS3	06/23/05	06/23/20*	100.000	VARIES	5.4824		0.167290					10.87*	
Lehman Bros Hldgs Inc	5252M0AJ6	12/28/07	12/28/22*	100.000	VARIES	5.6093		0.153260					9.96*	
Lehman Bros Hldgs Inc	5252M0AM9	11/19/07	11/19/37*	100.000	VARIES	7.4282		0.197702					12.85*	
Lehman Bros Hldgs Inc	5252M0AP2	02/07/08	02/07/12	100.000	0.000	5.2100		0.173267					6.24	
Lehman Bros Hldgs Inc	5252M0AV9	11/27/07	11/27/37*	11.746	0.000	7.2677	39.89	0.031550					2.05*	
Lehman Bros Hldgs Inc	5252M0AY3	12/28/07	12/28/22*	100.000	VARIES	5.8488		0.157144					10.21*	
Lehman Bros Hldgs Inc	5252M0BG1	01/11/08	01/11/12	100.000	0.000	5.3999		0.180752					1.81	
Lehman Bros Hldgs Inc	5252M0BJ5	12/28/07	12/28/22*	100.000	VARIES	5.8954		0.155736					10.12*	
Lehman Bros Hldgs Inc	5252M0BK2	03/20/08	03/20/12*	100.000	0.000	N/A		0.229262					14.90*	
Lehman Bros Hldgs Inc	5252M0BR7	02/14/08	02/14/12	100.000	0.000	5.0900		0.168584					7.25	
Lehman Bros Hldgs Inc	5252M0BU0	02/14/08	02/14/12	100.000	0.000	5.0900		0.168584					7.25	
Lehman Bros Hldgs Inc	5252M0CH8	02/06/08	02/06/23*	100.000	VARIES	5.6140		0.141774	0.139516				9.15*	
Lehman Bros Hldgs Inc	5252M0CK1	02/12/08	02/12/38*	100.000	VARIES	7.2994		0.200801	0.200813				13.05*	
Lehman Bros Hldgs Inc	5252M0CV7	02/27/08	02/27/23*	100.000	VARIES	5.1091		0.136436	0.136614				8.87*	
Lehman Bros Hldgs Inc	5252M0DB0	05/21/08	05/21/12*	100.000	0.000	N/A		0.170141					11.06*	
Lehman Bros Hldgs Inc	5252M0DF1	02/28/08	02/28/12	100.000	0.000	5.1099		0.165680					9.61	
Lehman Bros Hldgs Inc	5252M0DP9	03/31/08	03/31/23*	100.000	VARIES	5.5588		0.148345					9.64*	
Lehman Bros Hldgs Inc	5252M0DQ7	03/20/08	09/20/12*	100.000	0.000	N/A		0.247387					16.08*	
Lehman Bros Hldgs Inc	5252M0EC7	03/10/08	03/10/23*	100.000	VARIES	7.2993		0.199981					13.00*	
Lehman Bros Hldgs Inc	5252M0EF0	03/28/08	03/28/12*	100.000	0.000	N/A		0.172875					11.24*	

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Lehman Bros Hldgs Inc	5252M0EH6	03/13/08	03/13/23*	100.000	VARIES	6.8587		0.185146					12.03*	
Lehman Bros Hldgs Inc	5252M0EN3	03/05/08	03/05/18*	92.300	5.250	6.2995	23.98	0.019480	0.020094				1.27*	
Lehman Bros Hldgs Inc	5252M0EQ6	03/31/08	04/01/13*	100.000	0.000	N/A		0.251818					16.37*	
Lehman Bros Hldgs Inc	5252M0ET0	03/17/08	03/17/23*	100.000	VARIES	6.5597		0.181083					11.77*	
Lehman Bros Hldgs Inc	5252M0EW3	04/10/08	04/10/23*	100.000	VARIES	7.4983		0.201691					13.11*	
Lehman Bros Hldgs Inc	5252M0EZ6	04/30/08	04/30/13*	100.000	VARIES	N/A		0.191156					12.43*	
Lehman Bros Hldgs Inc	5252M0FE2	05/22/08	11/23/12*	100.000	0.000	N/A		0.200748					13.05*	
Lehman Bros Hldgs Inc	5252M0FV4	05/29/08	05/29/12*	100.000	0.000	N/A		0.209870					13.64*	
Lehman Bros Hldgs Inc	5252M0FW2	05/19/08	05/19/23*	100.000	VARIES	7.2491		0.198214					12.88*	
Lehman Bros Hldgs Inc	5252M0FY8	05/30/08	05/30/13*	100.000	0.000	N/A		0.209933					13.65*	
Lehman Bros Hldgs Inc	5252M0GD3	06/26/08	06/26/23*	100.000	VARIES	8.0972		0.214884					13.97*	
Lehman Bros Hldgs Inc	5252M0GG6	06/27/08	06/27/12*	100.000	0.000	N/A		0.213256					13.86*	
Lehman Bros Hldgs Inc	5252M0GJ0	08/07/08	08/07/12*	100.000	0.000	N/A		0.271291	0.281831				17.94*	
Lehman Bros Hldgs Inc	5252M0GN1	06/26/08	06/26/23*	100.000	VARIES	8.2966		0.218471					14.20*	
Lehman Bros Hldgs Inc	5252M0GQ4	07/14/08	07/14/23*	100.000	VARIES	8.3470		0.221790	0.222042				14.43*	
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0689		0.519192	0.537697	0.557040	0.577261	0.598398	191.98	206.08
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0689		0.519192	0.537697	0.557040	0.577261	0.598398	191.98	206.08
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.559992	0.581484	0.603989	0.627555	0.652233	211.45	228.24
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.559992	0.581484	0.603989	0.627555	0.652233	211.45	228.24
Liberty Media Corp.	530715AM3	01/11/01	01/15/31	100.000	3.500	N/A		0.447524	0.462768	0.478599	0.495032	0.512079	169.01	180.81
Liberty Media Corp.	530715AN1	01/11/01	01/15/31	100.000	3.500	N/A		0.447524	0.462768	0.478599	0.495032	0.512079	169.01	180.81
Liberty Media Corp.	530715AP6	03/08/01	03/15/31	100.000	3.250	10.3696		0.663141	0.692843	0.724085	0.756947	0.791512	250.54	273.73
Liberty Media Corp.	530715AQ4	03/08/01	03/15/31	100.000	3.250	10.3696		0.663141	0.692843	0.724085	0.756947	0.791512	250.54	273.73
Liberty Media Corp.	530715AR2	03/08/01	03/15/31	100.000	3.250	10.3696		0.663141	0.692843	0.724085	0.756947	0.791512	250.54	273.73
Liberty Media Corp.	530718AB1	03/26/03	03/30/23	98.500	0.750	5.6006		0.232711	0.238644	0.244743	0.251013	0.257459	85.94	90.39
Liberty Media Corp.	530718AF2	03/26/03	03/30/23	98.500	0.750	N/A		0.298965	0.308090	0.317608	0.327535	0.337889	110.97	117.97
Linear Technology Corp.	535678AA4	04/24/07	05/01/27	100.000	VARIES	7.0000		0.234975	0.240282	0.245776	0.251461	0.257346	86.19	90.20
Linear Technology Corp.	535678AC0	04/24/07	05/01/27	100.000	VARIES	7.0000		0.234975	0.240282	0.245776	0.251461	0.257346	86.19	90.20
Lithia Motors, Inc.	536797AA1	05/03/04	05/01/14	100.000	VARIES	8.9998		0.405402	0.419110	0.433387	0.448259	0.463748	150.09	160.52
Lithia Motors, Inc.	536797AB9	05/03/04	05/01/14	100.000	VARIES	8.9998		0.405402	0.419110	0.433387	0.448259	0.463748	150.09	160.52
Livingston Counties, IL	538412AR8	10/27/10	12/01/12	103.208	VARIES	2.0372		0.057407	0.057001				18.87	
Livingston Counties, IL	538412AS6	10/27/10	12/01/13	103.968	VARIES	2.5380		0.072226	0.071804	0.071375	0.070941		25.90	23.48
Livingston Counties, IL	538412AT4	10/27/10	12/01/14	105.289	VARIES	2.7890		0.080377	0.079910	0.079436	0.078956	0.078468	28.82	28.48
Livingston Counties, IL	538412AU1	10/27/10	12/01/15	104.254	VARIES	3.2393		0.092866	0.092526	0.092180	0.091828	0.091471	33.35	33.10
Lloyds TSB Bank PLC	5394E8AH2	07/28/11	07/28/16	100.000	VARIES	2.0468		0.008245	0.008125	0.008003	0.007881	0.007757	2.91	2.82
Lloyds TSB Bank PLC	5394E8AM1	04/13/12	04/13/15	98.750	VARIES	2.9305			0.017885	0.017860	0.017835	0.018096	4.61	6.44
Lloyds TSB Bank PLC	5394E8AN9	04/26/12	04/26/27	100.000	VARIES	4.6791			0.129975	0.127817	0.125608	0.123600	31.70	45.34
Lloyds TSB Bank PLC	5394E8AP4	04/27/12	04/27/20	100.000	VARIES	2.7870			0.021863	0.021044	0.020214	0.019372	5.28	7.32
Lloyds TSB Bank PLC	5394E8AR0	04/27/12	10/27/14	98.750	VARIES	2.9127			0.024343	0.024311	0.024278	0.024632	5.94	8.77
Lloyds TSB Bank PLC	5394E8AU3	06/22/12	10/22/14	98.150	VARIES	3.2939			0.034252	0.034329	0.034446	0.034789	6.48	12.41
Lloyds TSB Bank PLC	5394E8AV1	06/08/12	06/08/27	95.000	8.000	8.5995			0.004710	0.004912	0.005124	0.005344	.96	1.82

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								Period	Period	2013 1st	Period	Period		
Lloyds TSB Bank PLC	5394E8AX7	06/29/12	06/29/32	100.000	VARIES	4.7441			0.131781	0.130556	0.129302	0.128019	23.98	46.77
Lloyds TSB Bank PLC	5394E8AY5	06/29/12	06/29/27	95.000	8.000	8.5995			0.004710	0.004912	0.005124	0.005344	.86	1.81
Lloyds TSB Bank PLC	5394E8BB4	07/23/12	07/23/22	100.000	VARIES	2.8121				0.008670	0.008245	0.007814	1.37	2.91
Lloyds TSB Bank PLC	5394E8BC2	07/20/12	07/20/17	98.250	VARIES	2.8582				0.022450	0.021870	0.021281	3.61	7.79
Lloyds TSB Bank PLC	5394E8BE8	07/23/12	07/23/24	96.000	4.200	4.6384				0.007024	0.007187	0.007354	1.11	2.61
Lloyds TSB Bank PLC	5394E8BG3	09/19/12	09/19/32	100.000	VARIES	4.3107				0.119742	0.118654	0.117542	12.21	42.69
Lucent Tech Cap Tr I	549462208	03/19/02	03/15/17	100.000	7.750	7.7499		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
Lucent Tech Cap Tr I	549462307	03/19/02	03/15/17	100.000	7.750	7.7499		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
MTR Gaming Group, Inc.	553769AJ9	08/05/11	08/01/19	97.000	11.500	N/A		0.325416	0.325816	0.326247	0.326702	0.327181	117.35	117.67
MTR Gaming Group, Inc.	553769AK6	08/05/11	08/01/19	97.000	11.500	N/A		0.325416	0.325816	0.326247	0.326702	0.327181	117.35	117.67
MTR Gaming Group, Inc.	553769AL4	08/05/11	08/01/19	97.000	11.500	N/A		0.325416	0.325816	0.326247	0.326702	0.327181	117.35	117.67
Macon CNTYS DIST 537, IL	555545BN1	04/01/10	12/01/12	105.299	0.000	1.8728		0.056508	0.057038				18.74	
Macon CNTYS DIST 537, IL	555545BP6	04/01/10	12/01/13	105.732	0.000	2.4439		0.074745	0.075658	0.076583	0.077519		27.13	25.44
Macon CNTYS DIST 537, IL	555545BQ4	04/01/10	12/01/14	105.395	0.000	2.8119		0.086248	0.087460	0.088690	0.089937	0.091201	31.34	32.23
Macon CNTYS DIST 537, IL	555545BR2	04/01/10	12/01/15	105.886	0.000	3.0211		0.093416	0.094827	0.096260	0.097714	0.099190	33.97	35.00
Macon CNTYS DIST 537, IL	555545BS0	04/01/10	12/01/16	106.138	0.000	3.2973		0.102665	0.104357	0.106078	0.107827	0.109604	37.37	38.61
Macon CNTYS DIST 537, IL	555545BT8	04/01/10	12/01/17	103.230	0.000	3.7059		0.112979	0.115073	0.117205	0.119377	0.121589	41.18	42.72
Macon CNTYS DIST 537, IL	555545BU5	04/01/10	12/01/18	105.024	0.000	3.5846		0.110961	0.112949	0.114974	0.117035	0.119132	40.42	41.89
Macoupin CNTY SD #1, IL	556003DP3	10/26/10	12/01/12	107.851	VARIES	1.9309		0.055577	0.054611				18.17	
Macoupin CNTY SD #1, IL	556003DQ1	10/12/12	12/01/13	101.998	0.000	1.0407			0.029487	0.029529	0.029683		2.33	9.77
Macoupin CNTY SD #1, IL	556003DR9	10/12/12	12/01/14	102.914	0.000	1.4173			0.040518	0.040596	0.040884	0.041174	3.20	14.68
Marion County, OR	56913RAL2	03/28/02	06/01/12	49.948	0.000	6.9388	472.58	0.186282					27.94	
Marion County, OR	56913RAM0	03/28/02	06/01/13	46.303	0.000	7.0088	444.06	0.175577	0.181730	0.188099			64.69	28.21
Marion County, OR	56913RAN8	03/28/02	06/01/14	42.967	0.000	7.0588	416.05	0.164860	0.170678	0.176702	0.182939	0.189396	60.75	65.12
Marion County, OR	56913RAP3	03/28/02	06/01/15	39.329	0.000	7.2089	391.86	0.156286	0.161920	0.167756	0.173803	0.180067	57.62	61.85
Marion County, OR	56913RAQ1	03/28/02	06/01/16	36.142	0.000	7.3089	366.94	0.146981	0.152352	0.157920	0.163691	0.169674	54.21	58.24
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	342.20	0.137371	0.142425	0.147666	0.153099	0.158733	50.67	54.47
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3092	317.86	0.127326	0.131979	0.136803	0.141802	0.146985	46.96	50.45
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	296.15	0.118886	0.123260	0.127796	0.132498	0.137373	43.85	47.14
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	275.65	0.110892	0.115000	0.119260	0.123679	0.128260	40.91	44.00
Masco Corporation	574599AW6	07/20/01	07/20/31	39.445	VARIES	8.1251		0.192468	0.199540	0.206899	0.214558	0.222527	72.88	78.38
Masco Corporation	574599BB1	07/20/01	07/20/31	39.445	VARIES	8.1251		0.192468	0.199540	0.206899	0.214558	0.222527	72.88	78.38
Mason CNTYS SD #191, IL	574816BW3	07/02/10	12/01/18	106.295	VARIES	4.3308		0.126917	0.126508	0.126089	0.125662	0.125225	45.59	45.29
Mason CNTYS SD #191, IL	574816BX1	07/02/10	12/01/19	105.637	VARIES	4.7793		0.139495	0.139144	0.138785	0.138418	0.138041	50.13	49.87
Media General Inc.	584404AB3	02/12/10	02/15/17	97.690	11.750	12.2505	4.47	0.007229	0.007672	0.008142	0.008641	0.009170	2.81	3.16
Media General Inc.	584404AC1	02/12/10	02/15/17	97.690	11.750	12.2505	4.47	0.007229	0.007672	0.008142	0.008641	0.009170	2.81	3.16
Medicis Pharma Corp.	584690AB7	08/14/03	06/04/33	93.000	VARIES	9.1499		0.448400	0.466373	0.485168	0.504822	0.525376	165.65	179.28
Merisant Worldwide, Inc.	58985CAA8	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340269	0.340268	0.340268	0.340267	0.340267	122.50	122.50
Merrill Lynch & Co., Inc.	590188W46	03/13/02	03/13/32	100.000	VARIES	5.7132		0.271013	0.278754	0.286717	0.294908	0.303332	100.65	106.49
Merrill Lynch & Co., Inc.	590188W79	12/30/04	01/02/14	100.000	0.000	4.6291		0.173182	0.177191	0.181292	0.185488	0.189781	64.52	67.54
Merrill Lynch & Co., Inc.	59018YC66	05/02/07	05/02/17	100.000	VARIES	5.5833		0.149915	0.150324	0.150744	0.151176	0.151620	54.09	54.40
Merrill Lynch & Co., Inc.	59018YD65	05/18/07	05/18/17	100.000	VARIES	5.6522		0.153491	0.153768	0.154053	0.154346	0.154647	55.33	55.54
Merrill Lynch & Co., Inc.	59018YE49	06/06/07	06/06/17	100.000	VARIES	5.9091		0.160046	0.160367	0.160697	0.161037	0.161386	57.69	57.93

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Merrill Lynch Bank USA	59020WA68	01/31/07	01/31/12	100.000	0.000	5.1060		0.177957					5.16	
Merrill Lynch Bank USA	59020WA76	01/31/07	02/21/12	100.000	0.000	5.0982		0.178155					8.91	
Merrill Lynch Bank USA	59020WB42	03/15/07	03/15/13	100.000	0.000	4.8033		0.165199	0.169166	0.173229			61.04	12.82
Merrill Lynch Bank USA	59020WC74	03/30/07	03/30/12	100.000	0.000	4.8040		0.165226					14.71	
Merrill Lynch Bank USA	59020WC90	04/30/07	04/30/12	100.000	0.000	4.7640		0.163566					19.46	
Merrill Lynch Bank USA	59020WD24	04/30/07	04/30/12	100.000	0.000	4.8440		0.166896					19.86	
Merrill Lynch Bank USA	59020WWC1	09/30/05	03/31/14	100.000	0.000	4.4692		0.161850	0.165467	0.169164	0.172944	0.176809	59.58	62.28
Merrill Lynch Bank USA	59020WXX2	04/28/06	04/30/12	100.000	0.000	5.2512		0.194044					23.09	
Merrill Lynch Bank USA	59020WXM8	05/31/06	05/31/12	100.000	0.000	5.2311		0.193037					28.76	
Merrill Lynch Bank USA	59020WYV7	10/31/06	10/31/12	100.000	0.000	4.8867		0.172805	0.177027				52.43	
Merrill Lynch Bank USA	59020WYW5	10/31/06	10/31/12	100.000	0.000	4.8867		0.172805	0.177027				52.43	
Merrill Lynch Bank USA	59020WZE4	10/30/06	04/30/12	100.000	0.000	4.9187		0.174210					20.73	
Merrill Lynch & Co., Inc.	59021S265	09/29/05	11/19/12	100.000	0.000	4.3795		0.158725	0.162200				51.10	
Merrill Lynch & Co., Inc.	59021S489	05/10/05	05/10/12	100.000	4.200	4.1999		0.116667					15.05	
Merrill Lynch & Co., Inc.	59021W183	11/01/04	04/30/12	100.000	0.000	3.9886		0.146063					17.38	
Merrill Lynch & Co., Inc.	59021W464	05/14/04	02/14/12	100.000	0.000	3.1804		0.111058					4.78	
Merrill Lynch & Co., Inc.	59022W505	05/09/07	05/09/12	100.000	0.000	5.1563		0.180108					23.05	
Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	40.36	0.016772	0.017559	0.018383	0.019245	0.020148	6.18	6.77
Miami Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7675	15.30	0.023063	0.024075	0.025130	0.026232	0.027381	8.52	9.28
Michaels Stores, Inc.	594087AN8	10/31/06	11/01/16*	50.110	VARIES	N/A		0.377857	0.219934				84.93*	
Michaels Stores, Inc.	594087AP3	10/31/06	11/01/16*	50.110	VARIES	N/A		0.377857	0.219934				84.93*	
Microchip Technology Inc	595017AA2	12/07/07	12/15/37	100.000	VARIES	9.1009		0.330701	0.343107	0.358034	0.369639	0.385926	123.77	133.28
Microchip Technology Inc	595017AB0	12/07/07	12/15/37	100.000	VARIES	9.1009		0.330701	0.343107	0.358034	0.369639	0.385926	123.77	133.28
Milagro Oil & Gas, Inc.	59870WAA0	05/11/11	05/15/16	97.182	10.500	11.2509	2.81	0.012746	0.013463	0.014221	0.015021	0.015866	4.79	5.34
Milagro Oil & Gas, Inc.	59870WAB8	05/11/11	05/15/16	97.182	10.500	11.2509	2.81	0.012746	0.013463	0.014221	0.015021	0.015866	4.79	5.34
Mississippi Home Corp.	60535MCB3	07/21/93	09/15/16	19.775	0.000	7.1244	521.70	0.139456	0.144424	0.149568	0.154896	0.160414	52.17	55.95
Morgan Stanley	6174462H1	01/31/08	02/07/12	100.000	3.878	3.8779		0.107722					3.88	
Morgan Stanley	6174463E7	02/29/08	02/29/12	100.000	0.000	4.0950		0.129651					7.65	
Morgan Stanley	6174463V9	03/31/08	04/06/12	100.000	3.806	3.8059		0.105722					10.04	
Morgan Stanley	6174463X5	03/31/08	09/28/12	100.000	0.000	3.9245		0.124875	0.127326				33.78	
Morgan Stanley	6174464D8	03/28/08	09/30/13	100.000	0.000	4.2223		0.133577	0.136397	0.140042	0.142217		50.01	38.49
Morgan Stanley	6174464N6	03/24/08	02/24/14	100.000	0.000	4.6797		0.152258	0.155820	0.159466	0.163198	0.167016	56.37	59.04
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.109504	0.110153	0.110818	0.111498	0.112193	39.67	40.16
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	2.624	4.6439		0.105984	0.106752	0.107538	0.108343	0.109166	38.45	39.02
Morgan Stanley	6174464T3	03/28/08	12/07/12	100.000	0.000	3.5735		0.113135	0.115157				38.38	
Morgan Stanley	6174464W6	03/31/08	04/26/13	100.000	0.000	4.0406		0.129484	0.132100	0.134769			47.43	15.50
Morgan Stanley	6174465F2	04/30/08	07/05/13	100.000	0.000	3.8715		0.121498	0.123850	0.126247	0.128691		45.00	23.67
Morgan Stanley	6174465J4	04/25/08	10/25/13	100.000	0.000	5.0328		0.166366	0.170553	0.174845	0.179244		61.20	52.20
Morgan Stanley	6174465N5	04/14/08	10/04/13	100.000	0.000	4.2160		0.135372	0.138226	0.141139	0.144115		49.75	39.07
Morgan Stanley	6174466S3	06/30/08	06/30/14	100.000	0.000	6.0285		0.206156	0.212370	0.218772	0.225366	0.232160	75.35	79.96
Morgan Stanley	617446H28	04/27/07	04/27/37*	100.000	VARIES	5.5782		0.136054					15.78*	

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								Period	Period	2013 1st	Period	Period		
Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001		0.209262	0.215331	0.221576	0.228002	0.234614	76.49	80.99
Morgan Stanley	617446J75	08/13/07	02/27/13	117.470	0.000	5.6319		0.229994	0.236470	0.243129			85.59	13.62
Morgan Stanley	617446K40	06/26/08	06/24/15*	100.000	1.100	N/A		0.222217					12.89*	
Morgan Stanley	617446YM5	08/30/05	09/01/14	100.000	0.000	4.8471		0.179491	0.183841	0.188296	0.192860	0.197534	66.46	69.72
Morgan Stanley	617446Z77	02/07/08	06/06/14	100.000	0.000	4.6169		0.152760	0.156286	0.159894	0.163585	0.167361	55.81	58.41
Morgan Stanley	61745E2D2	01/24/11	01/24/20	100.000	VARIES	5.2661		0.145746	0.145195	0.145819	0.146458	0.146758	52.38	52.76
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160		0.153224	0.152853	0.152472	0.153295	0.154142	54.97	55.32
Morgan Stanley	61745E2F7	11/28/11	11/28/26	100.000	VARIES	6.0157		0.167104	0.162939	0.158649	0.154231	0.149679	59.13	56.02
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295		0.155755	0.152259	0.148663	0.144964	0.141384	54.31	51.69
Morgan Stanley	61745E2L4	07/07/11	07/07/20	100.000	VARIES	2.2423		0.013785	0.012665	0.011533	0.011662	0.011793	4.37	4.22
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857		0.182937	0.179814	0.176588	0.173256	0.169815	65.10	62.76
Morgan Stanley	61745E2Q3	07/30/10	07/30/25	100.000	VARIES	5.4814		0.149918	0.148697	0.147444	0.146155	0.144832	53.38	52.45
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541		0.154282	0.152395	0.150456	0.148463	0.146414	54.56	53.13
Morgan Stanley	61745E2V2	02/26/10	02/26/30	100.000	VARIES	6.1599		0.160946	0.157348	0.156173	0.154962	0.153714	56.70	55.70
Morgan Stanley	61745E2W0	08/12/10	08/12/30	100.000	VARIES	5.7343		0.150781	0.145319	0.139701	0.133922	0.127977	51.76	47.62
Morgan Stanley	61745E2Y6	07/15/11	07/15/17	100.000	VARIES	4.3803		0.121677	0.121300	0.120915	0.121388	0.121872	43.61	43.77
Morgan Stanley	61745E2Z3	11/30/11	11/30/31	100.000	VARIES	6.7333		0.187038	0.183983	0.180825	0.177561	0.174187	66.59	64.30
Morgan Stanley	61745E3D1	02/14/11	02/14/31	100.000	VARIES	6.0718		0.165350	0.161937	0.158420	0.154796	0.151063	57.96	55.37
Morgan Stanley	61745E3F6	11/30/11	12/01/16	100.000	VARIES	5.1660		0.011030	0.011315	0.011607	0.011541	0.011473	4.04	4.16
Morgan Stanley	61745E3J8	07/28/10	07/28/17	100.000	VARIES	2.9665		0.017262	0.017518	0.017778	0.018041	0.018309	6.34	6.53
Morgan Stanley	61745E3R0	02/11/11	02/11/20	100.000	VARIES	5.7500		0.160323	0.160940	0.161574	0.162226	0.162501	58.00	58.41
Morgan Stanley	61745E3S8	07/29/11	07/29/31	100.000	VARIES	5.6230		0.156197	0.153950	0.151640	0.149265	0.146823	55.13	53.43
Morgan Stanley	61745E3T6	12/27/11	12/27/26	100.000	VARIES	6.9291		0.192478	0.189522	0.186465	0.183301	0.180028	68.74	66.53
Morgan Stanley	61745E3W9	08/17/10	08/17/20	100.000	VARIES	2.7071		0.021480	0.020324	0.019151	0.019411	0.019673	7.21	7.01
Morgan Stanley	61745E3Y5	07/29/11	07/29/26	100.000	VARIES	5.4529		0.151471	0.146512	0.141419	0.137942	0.134371	52.11	49.21
Morgan Stanley	61745E4E8	07/29/11	07/29/26	100.000	VARIES	5.4932		0.152591	0.149153	0.145620	0.142876	0.140056	53.25	51.08
Morgan Stanley	61745E4K4	02/18/11	02/18/20	100.000	VARIES	2.8598		0.017190	0.016385	0.015569	0.014742	0.014952	5.83	5.37
Morgan Stanley	61745E4L2	07/29/11	07/29/26	100.000	VARIES	5.5117		0.153103	0.148519	0.143809	0.140096	0.136281	52.88	49.96
Morgan Stanley	61745E4M0	12/23/11	12/23/18	100.000	VARIES	4.9659		0.024721	0.025334	0.025963	0.026608	0.027269	9.02	9.47
Morgan Stanley	61745E4P3	03/15/10	03/15/25	100.000	VARIES	5.6291		0.147723	0.145961	0.144150	0.142288	0.142249	52.48	51.36
Morgan Stanley	61745E4Q1	08/24/10	08/24/30	100.000	VARIES	5.2836		0.144217	0.142890	0.141528	0.140130	0.138695	51.34	50.34
Morgan Stanley	61745E4T5	01/13/12	01/13/32	100.000	VARIES	6.1786			0.171629	0.168350	0.164970	0.161485	59.18	58.84
Morgan Stanley	61745E4U2	08/26/09	08/26/16	100.000	VARIES	5.1504		0.147975	0.148628	0.149297	0.149459	0.149624	53.55	53.82
Morgan Stanley	61745E4V0	03/18/10	03/18/25	100.000	VARIES	5.8931		0.153314	0.149646	0.148448	0.147216	0.145946	54.03	52.96
Morgan Stanley	61745E4W8	08/25/10	08/25/25	100.000	VARIES	5.0043		0.131977	0.128329	0.124590	0.123822	0.123036	45.92	44.52
Morgan Stanley	61745E5C1	08/27/10	08/27/15	100.000	VARIES	1.8388		0.006891	0.006955	0.007019	0.007083	0.007148	2.51	2.55
Morgan Stanley	61745E5H0	03/30/10	03/30/30	100.000	VARIES	5.9049		0.151773	0.149603	0.147369	0.145069	0.144955	53.85	52.42
Morgan Stanley	61745E5P2	03/30/10	03/30/30	100.000	VARIES	5.9384		0.152057	0.147499	0.146620	0.145714	0.144782	53.43	52.45
Morgan Stanley	61745E5R8	03/15/11	03/15/21	100.000	VARIES	5.2217		0.145209	0.145374	0.145509	0.145648	0.145836	52.34	52.44
Morgan Stanley	61745E5S6	08/22/11	08/22/31	100.000	VARIES	5.6565		0.157125	0.152142	0.147017	0.144130	0.141162	54.36	51.65
Morgan Stanley	61745E5U1	09/30/09	09/30/29	100.000	VARIES	5.7074		0.144334	0.140526	0.136609	0.136647	0.136685	50.57	49.19

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Morgan Stanley	61745E5W7	08/31/10	08/31/20	100.000	VARIES	2.8095		0.010984	0.011017	0.011357	0.011329	0.011678	4.07	4.18
Morgan Stanley	61745E5X5	03/22/11	03/22/31	100.000	VARIES	5.8739		0.162653	0.162128	0.161586	0.161029	0.160456	58.35	57.96
Morgan Stanley	61745E5Z0	01/31/12	01/31/32	100.000	VARIES	5.6271			0.156310	0.152893	0.149379	0.145767	51.22	53.33
Morgan Stanley	61745E6D8	03/23/11	03/23/26	100.000	VARIES	5.5646		0.154238	0.153892	0.153542	0.153182	0.152811	55.40	55.14
Morgan Stanley	61745E6E6	08/24/11	08/24/23	100.000	VARIES	4.5799		0.127220	0.126949	0.126673	0.126396	0.126113	45.68	45.48
Morgan Stanley	61745E6J5	08/31/10	08/31/30	100.000	VARIES	5.4234		0.140573	0.137591	0.138354	0.134564	0.135193	50.63	49.41
Morgan Stanley	61745E6M8	02/15/12	02/15/19	100.000	VARIES	5.4091			0.150254	0.149810	0.149354	0.149869	47.42	53.86
Morgan Stanley	61745E6P1	04/22/10	04/20/30	100.000	VARIES	6.0247		0.151956	0.146492	0.140864	0.135066	0.134724	52.93	49.23
Morgan Stanley	61745E6R7	03/25/11	03/25/31	100.000	VARIES	5.9463		0.161002	0.156704	0.152279	0.147721	0.146172	56.35	53.41
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIES	5.5533		0.152006	0.152016	0.152026	0.152037	0.151995	54.73	54.73
Morgan Stanley	61745E6Y2	08/12/11	08/12/23	100.000	VARIES	5.0167		0.139354	0.139187	0.139017	0.138849	0.138678	50.09	49.97
Morgan Stanley	61745E7E5	08/31/11	08/31/26	100.000	VARIES	5.5215		0.151691	0.147808	0.147923	0.141373	0.139392	54.34	51.74
Morgan Stanley	61745E7G0	10/30/09	10/30/29	100.000	VARIES	5.8639		0.147106	0.147012	0.146915	0.146815	0.146713	52.93	52.86
Morgan Stanley	61745E7H8	04/23/10	04/23/25	100.000	VARIES	5.7579		0.149471	0.145777	0.143959	0.142089	0.140164	52.77	51.23
Morgan Stanley	61745E7K1	03/31/11	04/01/21	100.000	VARIES	5.3224		0.148457	0.149081	0.149722	0.150380	0.150434	53.67	54.08
Morgan Stanley	61745ED65	04/08/11	04/08/26	100.000	VARIES	5.9065		0.163584	0.163083	0.162567	0.162035	0.161489	58.72	58.34
Morgan Stanley	61745ED99	10/30/09	10/30/29*	100.000	VARIES	5.8166		0.144079					17.15*	
Morgan Stanley	61745EE23	04/29/10	04/29/30	100.000	VARIES	6.0035		0.151311	0.145847	0.145417	0.144975	0.144519	53.12	52.21
Morgan Stanley	61745EE49	04/15/11	04/15/26	100.000	VARIES	5.7612		0.156644	0.153154	0.152674	0.152179	0.151670	55.46	54.80
Morgan Stanley	61745EE80	05/05/10	05/05/25*	100.000	VARIES	5.6438		0.147379					5.01*	
Morgan Stanley	61745EE98	09/22/10	09/22/19	100.000	VARIES	2.8227		0.020668	0.020111	0.019546	0.018973	0.018391	7.23	6.82
Morgan Stanley	61745EF22	04/15/11	04/15/26	100.000	VARIES	5.8397		0.162896	0.163597	0.164319	0.165061	0.165825	58.88	59.40
Morgan Stanley	61745EF30	08/30/11	08/30/15	100.000	VARIES	3.2415		0.011364	0.010846	0.010376	0.010486	0.010715	3.94	3.85
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIES	6.0398		0.164464	0.164494	0.164524	0.164556	0.164426	59.22	59.23
Morgan Stanley	61745EF71	09/22/10	09/22/25	100.000	VARIES	5.6905		0.151162	0.149175	0.147132	0.145030	0.142868	53.66	52.17
Morgan Stanley	61745EF89	04/15/11	04/15/21	100.000	VARIES	2.2565		0.007509	0.007189	0.006866	0.006539	0.006613	2.59	2.39
Morgan Stanley	61745EF97	08/31/11	08/31/31	100.000	VARIES	5.6734		0.155865	0.150836	0.149849	0.143879	0.142577	55.38	52.70
Morgan Stanley	61745EG62	04/25/11	04/25/23	100.000	VARIES	5.6779		0.154497	0.153841	0.154009	0.152474	0.153692	56.39	55.91
Morgan Stanley	61745EG70	08/31/11	08/31/15	100.000	VARIES	3.2288		0.011079	0.010461	0.010119	0.010115	0.010445	3.82	3.73
Morgan Stanley	61745EH20	05/12/10	05/12/25	100.000	VARIES	5.8071		0.150932	0.150683	0.150427	0.150163	0.151080	54.27	54.14
Morgan Stanley	61745EH38	09/30/10	09/30/25*	100.000	VARIES	5.2659		0.145188	0.144623	0.144042			51.92*	
Morgan Stanley	61745EH46	04/26/11	04/26/26	100.000	VARIES	5.7524		0.153047	0.148805	0.145616	0.140721	0.137254	54.74	51.69
Morgan Stanley	61745EH87	05/20/10	05/20/30	100.000	VARIES	5.8155		0.148611	0.144047	0.139351	0.134518	0.129545	52.30	48.89
Morgan Stanley	61745EJ28	04/29/11	04/29/26	100.000	VARIES	5.7371		0.157562	0.155708	0.153800	0.151837	0.149922	56.16	54.77
Morgan Stanley	61745EJ36	09/16/11	09/16/15	100.000	VARIES	3.0131		0.018385	0.017602	0.016807	0.017060	0.017318	6.31	6.15
Morgan Stanley	61745EJ77	09/30/10	09/30/17	100.000	VARIES	2.7147		0.013580	0.013765	0.013952	0.014141	0.014333	4.96	5.09
Morgan Stanley	61745EJ85	04/28/11	04/28/17	100.000	VARIES	1.7167		0.011822	0.011315	0.011412	0.011511	0.011610	4.13	4.14
Morgan Stanley	61745EJ93	09/09/11	09/09/26	100.000	VARIES	5.8527		0.162576	0.159205	0.155735	0.152163	0.148487	57.15	54.61
Morgan Stanley	61745EL33	09/30/10	09/30/19	100.000	VARIES	2.8240		0.028735	0.027321	0.025888	0.026253	0.026624	9.83	9.45
Morgan Stanley	61745EL41	04/29/11	04/29/18	100.000	VARIES	1.6125		0.010326	0.009827	0.009906	0.009986	0.010067	3.60	3.59
Morgan Stanley	61745EL58	09/16/11	09/16/31	100.000	VARIES	5.8547		0.162631	0.159260	0.155791	0.152220	0.148544	57.22	54.68

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								Period	Period	2013 1st	Period	Period		
Morgan Stanley	61745EL90	10/15/10	10/15/19	100.000	VARIES	2.5025		0.018256	0.017459	0.016653	0.016861	0.017072	6.31	6.06
Morgan Stanley	61745EM24	04/29/11	04/29/16	100.000	VARIES	1.5929		0.008614	0.008340	0.008406	0.008473	0.008541	3.03	3.05
Morgan Stanley	61745EM32	09/22/11	09/22/26	100.000	VARIES	5.5347		0.153744	0.150312	0.146784	0.143159	0.139434	54.04	51.46
Morgan Stanley	61745EM73	10/29/10	10/29/30	100.000	VARIES	5.2869		0.144311	0.142986	0.141626	0.140229	0.138796	51.55	50.56
Morgan Stanley	61745EM81	05/17/11	05/17/23	100.000	VARIES	5.1511		0.143195	0.143306	0.143420	0.143537	0.143657	51.58	51.66
Morgan Stanley	61745EM99	09/30/11	09/30/17	100.000	VARIES	3.3263		0.012558	0.011611	0.010648	0.010825	0.011005	4.18	3.90
Morgan Stanley	61745EN64	05/19/11	05/19/26	100.000	VARIES	5.5223		0.150404	0.147437	0.148489	0.144661	0.145590	54.42	53.37
Morgan Stanley	61745EN72	09/30/11	09/30/31	100.000	VARIES	6.1251		0.170144	0.166848	0.163450	0.159949	0.156340	60.05	57.56
Morgan Stanley	61745EP47	05/12/11	05/12/21	100.000	VARIES	1.9922		0.014008	0.013245	0.012474	0.012599	0.012724	4.83	4.53
Morgan Stanley	61745EP70	01/15/10	01/15/25	100.000	VARIES	5.4037		0.143984	0.141833	0.139623			50.72	1.95
Morgan Stanley	61745EP88	06/16/10	06/16/13	100.000	VARIES	2.1929		0.017583	0.017776	0.017971			6.37	2.97
Morgan Stanley	61745EP96	10/15/10	10/15/15	100.000	VARIES	1.8991		0.016483	0.016248	0.016011	0.016163	0.016317	5.86	5.81
Morgan Stanley	61745EQ38	09/30/11	09/30/15	100.000	VARIES	3.1371		0.021191	0.020879	0.020561	0.020239	0.019912	7.52	7.29
Morgan Stanley	61745EQ79	10/29/10	10/29/30	100.000	VARIES	5.1584		0.136263	0.132613	0.128869	0.127753	0.126609	47.94	46.05
Morgan Stanley	61745ER45	06/23/10	06/23/30	100.000	VARIES	6.3849		0.167431	0.163909	0.160446	0.156873	0.153186	59.59	57.06
Morgan Stanley	61745ER52	10/15/10	10/15/19	100.000	VARIES	2.6938		0.023014	0.021934	0.020839	0.021120	0.021404	7.93	7.60
Morgan Stanley	61745ER60	05/31/11	05/31/31	100.000	VARIES	5.6682		0.155221	0.152928	0.150571	0.148147	0.146507	55.32	53.64
Morgan Stanley	61745ES28	06/24/10	06/24/20	100.000	VARIES	5.8922		0.166838	0.168073	0.169345	0.169736	0.170139	60.30	61.04
Morgan Stanley	61745ES51	10/27/11	10/27/14	100.000	VARIES	3.3202		0.008896	0.008615	0.008329	0.008467	0.008608	3.12	3.04
Morgan Stanley	61745ES93	10/27/10	10/27/17	100.000	VARIES	2.4455		0.017231	0.016705	0.016173	0.016371	0.016571	6.04	5.88
Morgan Stanley	61745ET27	05/31/11	05/31/26	100.000	VARIES	5.5394		0.151979	0.150034	0.150059	0.150084	0.150110	54.30	54.03
Morgan Stanley	61745ET68	06/22/10	06/22/15	100.000	VARIES	2.6966		0.009064	0.009187	0.009311	0.009436	0.009563	3.29	3.38
Morgan Stanley	61745EU33	02/03/10	02/03/35	100.000	VARIES	5.3927		0.139735	0.136583	0.133346	0.130022	0.126608	48.79	46.41
Morgan Stanley	61745EU58	11/16/10	11/16/15	100.000	VARIES	1.5999		0.008224	0.008290	0.008356	0.008423	0.008490	2.98	3.03
Morgan Stanley	61745EU66	06/10/11	06/10/26	100.000	VARIES	5.3578		0.148352	0.147862	0.148174	0.148496	0.148826	53.31	53.41
Morgan Stanley	61745EU90	03/17/10	03/17/30	100.000	VARIES	6.1264		0.154722	0.149251	0.143612	0.137801	0.137134	53.56	49.98
Morgan Stanley	61745EUH2	02/23/07	02/23/37	100.000	VARIES	5.5058		0.133758	0.131323	0.131418	0.131516	0.131617	47.42	47.35
Morgan Stanley	61745EV32	11/23/10	05/23/16	100.000	VARIES	1.4641		0.009878	0.009950	0.010023	0.010096	0.010173	3.57	3.63
Morgan Stanley	61745EV40	06/14/11	06/14/21	100.000	VARIES	2.3141		0.015149	0.014487	0.013821	0.013145	0.013297	5.31	4.84
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIES	5.9021		0.136201	0.137968	0.139787	0.141660	0.143010	49.93	51.18
Morgan Stanley	61745EW23	06/23/11	06/23/26	100.000	VARIES	5.4880		0.149006	0.145472	0.141842	0.138112	0.134279	52.95	50.33
Morgan Stanley	61745EW31	10/27/11	10/27/31	100.000	VARIES	6.4618		0.179494	0.179011	0.178513	0.177998	0.177467	64.47	64.10
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIES	6.4553		0.157583	0.152807	0.154499	0.156244	0.158047	55.40	56.47
Morgan Stanley	61745EW72	11/23/10	11/23/19	100.000	VARIES	2.3593		0.018118	0.017372	0.016618	0.016814	0.017012	6.33	6.03
Morgan Stanley	61745EW98	11/17/11	11/17/17	100.000	VARIES	3.9291		0.012492	0.011399	0.010284	0.010486	0.010692	4.20	3.76
Morgan Stanley	61745EX30	02/16/10	02/16/30	100.000	VARIES	5.7678		0.148271	0.146400	0.144475	0.142495	0.142403	52.53	51.37
Morgan Stanley	61745EX48	07/16/10	07/16/30	100.000	VARIES	6.0985		0.159255	0.158112	0.156935	0.155722	0.154472	56.74	55.87
Morgan Stanley	61745EX63	06/30/11	06/30/31	100.000	VARIES	5.7758		0.157855	0.155194	0.152456	0.149639	0.147896	56.34	54.37
Morgan Stanley	61745EX71	11/17/11	11/17/15	100.000	VARIES	3.5087		0.014132	0.013438	0.012732	0.012959	0.013182	4.90	4.64
Morgan Stanley	61745EX97	02/16/10	02/16/30	100.000	VARIES	5.6112		0.145315	0.141599	0.140410	0.139189	0.137933	50.98	49.99
Morgan Stanley	61745EY21	07/15/10	07/15/20	100.000	VARIES	3.4515		0.022715	0.021161	0.019580	0.019918	0.020261	7.38	7.22
Morgan Stanley	61745EY39	12/15/10	12/15/19	100.000	VARIES	5.6449		0.158623	0.159572	0.160548	0.160979	0.161422	57.31	57.89
Morgan Stanley	61745EY47	06/30/11	06/30/26	100.000	VARIES	5.5719		0.150576	0.146258	0.144007	0.141693	0.139314	53.42	51.42

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Morgan Stanley	61745EY62	04/23/09	04/23/24*	100.000	VARIES	5.9383		0.138427					15.50*	
Morgan Stanley	61745EY96	12/15/10	12/15/15	100.000	VARIES	1.7536		0.011703	0.011806	0.011909	0.012014	0.012119	4.23	4.30
Morgan Stanley	61745EZ46	05/01/09	05/01/14	100.000	VARIES	5.4528		0.154225	0.154018	0.153653	0.153120	0.152308	55.45	55.14
Morgan Stanley	61745EZ53	02/18/10	02/18/30	100.000	VARIES	5.4861		0.140862	0.139351	0.137800	0.136205	0.136185	50.03	49.11
Morgan Stanley	61745EZ79	12/15/10	12/15/19	100.000	VARIES	2.6578		0.031473	0.030015	0.028538	0.028917	0.029302	11.02	10.35
Morgan Stanley	61745EZ87	07/07/11	07/07/26	100.000	VARIES	5.7788		0.160524	0.156936	0.153244	0.149445	0.145536	55.88	53.14
Morgan Stanley	61745EZ95	11/29/11	11/29/19	100.000	VARIES	5.8963		0.163788	0.163703	0.163616	0.164029	0.164455	58.94	59.00
Morgan Stanley	61746BCS3	02/09/06	02/11/13	100.000	0.000	5.3494		0.198715	0.204030	0.209487			74.00	8.38
Morgan Stanley	61746BCT1	02/27/06	02/27/13	100.000	0.000	5.3615		0.199235	0.204576	0.210060			74.03	11.76
Morgan Stanley	61746S422	09/28/04	09/30/12	100.000	1.300	4.4570		0.155535	0.158196				42.32	
Morgan Stanley	61746SDC0	12/11/06	12/11/13	100.000	0.000	5.1239		0.183303	0.187999	0.192816	0.197756		67.02	66.45
Morgan Stanley	61746YAB2	12/30/04	12/30/12	100.000	0.000	4.7234		0.181920	0.186216				66.08	
Morgan Stanley	617475116	11/30/07	02/20/13	100.000	0.000	4.6219		0.152200	0.155718	0.159316			56.36	7.81
Morgan Stanley	617475124	11/30/07	11/30/12	100.000	0.000	4.4317		0.146696	0.149947				48.85	
Morgan Stanley	617475546	10/31/07	11/07/14	100.000	4.849	4.8489		0.134694	0.134694	0.134694	0.134694	0.134694	48.49	48.49
Morgan Stanley	617475579	07/31/07	07/27/12	100.000	5.518	5.5179		0.153278	0.153278				31.58	
Morgan Stanley	617475652	08/31/07	02/20/12	100.000	0.000	5.2169		0.177816					8.71	
Morgan Stanley	61747S371	06/29/07	12/20/12	100.000	5.363	5.3629		0.148972	0.148972				51.99	
Morgan Stanley	61747W182	03/31/08	03/28/13	100.000	0.000	4.0410		0.129094	0.131703	0.134364			47.43	11.69
Morgan Stanley	61747W463	02/29/08	02/20/15	100.000	0.000	5.4016		0.176657	0.183422	0.186328	0.194532	0.196529	67.18	70.86
Morgan Stanley	61747W752	12/31/07	12/31/12	100.000	4.894	4.8939		0.135944	0.135944				48.80	
Morgan Stanley	61747W794	12/31/07	12/31/12	100.000	0.000	4.8469		0.163066	0.167018				59.25	
Morgan Stanley	61747YBT1	05/29/07	09/01/14	100.000	0.000	5.6123		0.197324	0.202861	0.208554	0.214406	0.220423	73.38	77.56
Morgan Stanley	61747YDB8	05/27/11	05/29/15	100.000	0.000	3.0456		0.085903	0.087211	0.088539	0.089888	0.091256	31.24	32.20
Morgan Stanley	617480173	04/30/08	11/05/14	100.000	5.627	5.6269		0.156306	0.156306	0.156306	0.156306	0.156306	56.27	56.27
Morgan Stanley	617480199	04/30/08	01/30/15	100.000	0.000	6.0537		0.204148	0.210327	0.216694	0.223253	0.230010	76.50	81.20
Morgan Stanley	617480330	05/30/08	02/28/14	100.000	0.000	5.5930		0.183857	0.186944	0.195357	0.197546	0.206437	69.27	73.07
Morgan Stanley	617480496	06/30/08	12/30/13	100.000	0.000	5.6404		0.190355	0.195723	0.201243	0.206918		69.50	73.27
Morgan Stanley	6174822B9	09/28/12	03/28/16	100.000	0.000	2.4304				0.067513	0.068333	0.069164	6.28	24.61
Morgan Stanley	6174822C7	09/28/12	09/28/27	100.000	VARIES	4.7924				0.133124	0.132807	0.132482	12.38	47.81
Morgan Stanley	6174822D5	09/28/12	09/28/32	100.000	VARIES	5.0081				0.139117	0.138503	0.137875	12.94	49.86
Morgan Stanley	6174822E3	09/28/12	09/28/32	100.000	VARIES	5.0051				0.139033	0.137915	0.136770	12.93	49.64
Morgan Stanley	6174822F0	09/28/12	09/28/32	100.000	VARIES	4.9982				0.138841	0.136824	0.134757	12.91	49.24
Morgan Stanley	6174822J2	09/28/12	09/28/32	100.000	VARIES	5.0415				0.140043	0.138986	0.137902	13.02	50.03
Morgan Stanley	6174822R4	10/31/12	10/31/19	100.000	0.000	3.3498				0.093053	0.094611	0.096196	5.68	33.97
Morgan Stanley	6174822S2	10/31/12	10/31/17	100.000	0.000	2.8337				0.078717	0.079832	0.080963	4.80	28.68
Morgan Stanley	6174822X1	10/31/12	10/29/32	100.000	VARIES	4.6665				0.129627	0.127754	0.125826	7.91	46.09
Morgan Stanley	6174822Y9	10/31/12	10/29/32	100.000	VARIES	4.6741				0.129838	0.128891	0.127918	7.92	46.45
Morgan Stanley	6174823M4	11/30/12	11/29/19	100.000	0.000	3.2126				0.089242	0.090667	0.092124	2.77	32.48
Morgan Stanley	6174823N2	11/30/12	11/30/17	100.000	0.000	2.8394				0.078874	0.079994	0.081130	2.45	28.67
Morgan Stanley	617482AN4	07/28/08	07/28/14	100.000	0.000	6.2015		0.206902	0.213318	0.219932	0.226752	0.233783	77.63	82.52

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Morgan Stanley	617482AR5	08/29/08	04/04/14	100.000	0.000	5.7350		0.189812	0.195255	0.200854	0.206613	0.212538	70.27	74.36
Morgan Stanley	617482D76	11/28/11	11/28/17	100.000	0.000	6.9072		0.191867	0.198493	0.205348	0.212440	0.219777	70.71	75.68
Morgan Stanley	617482D92	11/17/11	11/17/26	100.000	VARIES	6.4999		0.180554	0.179646	0.178708	0.177740	0.176740	64.75	64.07
Morgan Stanley	617482E59	12/28/11	12/28/16	100.000	0.000	5.6804		0.157791	0.162273	0.166882	0.171621	0.176496	57.64	60.96
Morgan Stanley	617482EF7	02/27/09	02/27/24*	100.000	VARIES	5.6208		0.129795					7.27*	
Morgan Stanley	617482EG5	03/03/09	02/27/24*	100.000	VARIES	6.2075		0.150604					8.43*	
Morgan Stanley	617482ES9	03/26/09	03/26/29*	100.000	VARIES	5.8244		0.134995					11.47*	
Morgan Stanley	617482ET7	04/16/09	04/16/12	100.000	0.000	5.7696		0.184760					19.40	
Morgan Stanley	617482EW0	04/30/09	04/30/12	100.000	0.000	5.5196		0.175681					20.91	
Morgan Stanley	617482EX8	04/30/09	04/30/12	100.000	0.000	5.4582		0.173466					20.64	
Morgan Stanley	617482F41	01/30/12	01/30/18	100.000	0.000	4.7546			0.132072	0.135212	0.138427	0.141717	44.19	50.24
Morgan Stanley	617482F66	01/31/12	01/29/27	100.000	VARIES	5.2919			0.146999	0.145751	0.144463	0.143405	48.47	51.88
Morgan Stanley	617482F90	02/28/12	02/28/19	100.000	0.000	5.2371			0.142313	0.148461	0.149864	0.156337	44.45	55.42
Morgan Stanley	617482FB5	04/16/09	04/16/29*	100.000	VARIES	5.8955		0.140193					14.72*	
Morgan Stanley	617482FH2	05/29/09	05/29/12	100.000	0.000	4.8002		0.150128					22.22	
Morgan Stanley	617482FJ8	05/29/09	05/29/12	100.000	0.000	4.8475		0.151785					22.46	
Morgan Stanley	617482FM1	05/27/09	05/27/29*	100.000	VARIES	3.6954		0.087102					4.88*	
Morgan Stanley	617482FQ2	06/30/09	06/28/13	100.000	0.000	4.0308		0.123690	0.126182	0.128726			44.99	22.78
Morgan Stanley	617482FR0	06/30/09	09/28/12	100.000	0.000	4.3979		0.134705	0.137667				36.50	
Morgan Stanley	617482FX7	06/26/09	06/26/24	100.000	VARIES	5.0455		0.121895	0.117963	0.113931	0.109798	0.110577	43.13	40.25
Morgan Stanley	617482FZ2	07/31/09	07/31/13	100.000	0.000	3.7618		0.112581	0.114699	0.116856	0.119054		41.56	24.82
Morgan Stanley	617482G73	03/30/12	03/29/18	100.000	0.000	4.9522			0.137562	0.140949	0.144439	0.148016	37.59	52.02
Morgan Stanley	617482G81	03/30/12	09/30/15	100.000	0.000	3.8221			0.106170	0.108198	0.110266	0.112373	28.96	39.70
Morgan Stanley	617482GB4	07/31/09	10/31/12	100.000	0.000	4.0209		0.122166	0.124623				36.97	
Morgan Stanley	617482GD0	07/06/09	07/06/12	100.000	0.000	3.9872		0.119856	0.122245				22.60	
Morgan Stanley	617482GH1	07/31/09	07/31/29	100.000	VARIES	6.8887		0.174789	0.173468	0.172102	0.170688	0.169226	62.28	61.27
Morgan Stanley	617482GK4	08/31/09	02/28/13	100.000	0.000	3.5389		0.104289	0.104980	0.108609			38.83	6.30
Morgan Stanley	617482GL2	08/31/09	05/31/12	100.000	0.000	3.0328		0.090152					13.43	
Morgan Stanley	617482GM0	08/31/09	08/30/13	100.000	0.000	4.0427		0.119650	0.122068	0.125220	0.127053		44.93	30.51
Morgan Stanley	617482GQ1	08/18/09	08/17/12	100.000	0.000	3.1202		0.092203	0.093641				21.10	
Morgan Stanley	617482GR9	09/30/09	03/29/13	100.000	0.000	3.2543		0.096420	0.097989	0.099583			35.28	8.76
Morgan Stanley	617482GV0	09/30/09	09/30/14	100.000	4.132	4.1319		0.114778	0.114778	0.114778	0.114778	0.114778	41.32	41.32
Morgan Stanley	617482H23	03/16/12	03/16/27	100.000	VARIES	6.4023			0.177844	0.176868	0.175860	0.174821	50.58	63.28
Morgan Stanley	617482H31	03/08/12	09/08/15	100.000	0.000	3.4574			0.096039	0.097699	0.099388	0.101106	28.33	35.86
Morgan Stanley	617482H56	03/30/12	03/30/27	100.000	VARIES	6.3037			0.175105	0.172491	0.170687	0.168825	47.22	61.44
Morgan Stanley	617482H64	04/02/12	04/02/27	100.000	VARIES	6.2400			0.173335	0.171606	0.169823	0.167985	46.47	61.14
Morgan Stanley	617482HD9	10/30/09	04/30/13	100.000	0.000	3.4452		0.102469	0.104235	0.106030			37.42	12.62
Morgan Stanley	617482HE7	10/09/09	10/09/24*	97.500	VARIES	5.4787		0.135452	0.133957				37.39*	
Morgan Stanley	617482HG2	10/19/09	10/19/29	100.000	VARIES	5.9196		0.150408	0.149448	0.148460	0.147442	0.146395	53.83	53.11
Morgan Stanley	617482HH0	10/30/09	01/31/13	100.000	0.000	3.2279		0.094837	0.096367	0.097923			34.88	2.84
Morgan Stanley	617482J47	04/30/12	10/30/15	100.000	0.000	3.9956			0.110989	0.113207	0.115468	0.117775	26.88	41.44

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								Period	Period	2013 1st	Period	Period		
Morgan Stanley	617482J62	04/30/12	04/28/17	100.000	0.000	4.8877			0.135770	0.139051	0.142449	0.145931	32.93	51.10
Morgan Stanley	617482J96	04/30/12	04/28/17	100.000	0.000	4.8877			0.135770	0.139051	0.142449	0.145931	32.93	51.10
Morgan Stanley	617482JB1	12/31/09	06/28/13	100.000	0.000	3.1055		0.090223	0.091624	0.093558			33.29	16.65
Morgan Stanley	617482JK1	11/30/09	05/30/13	100.000	0.000	2.8998		0.085325	0.086562	0.087817			31.02	13.08
Morgan Stanley	617482JP0	12/29/09	06/29/12	100.000	0.000	2.4717		0.072117					12.84	
Morgan Stanley	617482JQ8	12/29/09	09/30/13	100.000	0.000	3.4574		0.100319	0.102053	0.104388	0.105612		37.41	28.62
Morgan Stanley	617482JT2	01/28/10	07/29/13	100.000	0.000	2.8031		0.081192	0.082330	0.083484	0.084654		29.78	17.58
Morgan Stanley	617482JX3	05/27/10	05/24/12	100.000	0.000	2.5278		0.072899					10.42	
Morgan Stanley	617482K45	04/25/12	04/26/27	100.000	VARIES	6.3672		0.176865	0.176856	0.174873	0.172827	0.170716	43.38	62.32
Morgan Stanley	617482K60	11/28/11	11/28/16	100.000	0.000	6.6454		0.184595	0.190729	0.197066	0.203614	0.210380	67.97	72.56
Morgan Stanley	617482K78	11/28/11	11/27/15	100.000	0.000	6.2684		0.174124	0.179551	0.185178	0.190982	0.196968	64.04	68.11
Morgan Stanley	617482KC7	07/30/10	07/30/12	100.000	0.000	2.6135		0.074509	0.075483				15.75	
Morgan Stanley	617482KD5	11/29/10	05/22/15	100.000	2.000	3.0665		0.086078	0.086546	0.087022	0.087504	0.087994	31.11	31.45
Morgan Stanley	617482KF0	01/25/10	01/25/16	100.000	0.000	4.0787		0.120372	0.122827	0.125332	0.127888	0.130496	44.55	46.39
Morgan Stanley	617482KY9	03/08/10	03/13/15	100.000	0.000	4.0832		0.120582	0.123044	0.125556	0.128120	0.130735	44.39	46.22
Morgan Stanley	617482L28	12/28/11	12/28/15	100.000	0.000	5.3442		0.148453	0.152420	0.156493	0.160674	0.164968	54.18	57.12
Morgan Stanley	617482L69	01/30/12	01/30/17	100.000	0.000	4.4801			0.124450	0.127238	0.130088	0.133002	41.61	47.19
Morgan Stanley	617482L85	01/31/12	01/31/17	100.000	0.000	4.4376			0.123269	0.126004	0.128799	0.131657	41.21	46.72
Morgan Stanley	617482L93	01/31/12	01/31/18	100.000	0.000	4.6980			0.130502	0.133568	0.136705	0.139917	43.66	49.61
Morgan Stanley	617482LA0	03/15/10	03/15/16	100.000	0.000	4.5963		0.136682	0.139824	0.143037	0.146324	0.149687	50.44	52.79
Morgan Stanley	617482M27	02/28/12	02/28/18	100.000	0.000	5.1562			0.140114	0.146109	0.147432	0.153740	43.75	54.51
Morgan Stanley	617482M68	03/30/12	03/29/18	100.000	0.000	4.9684			0.138012	0.141422	0.144935	0.148536	37.72	52.20
Morgan Stanley	617482M84	03/30/12	03/27/17	100.000	0.000	4.7958			0.133219	0.136360	0.139630	0.142978	36.40	50.30
Morgan Stanley	617482MX9	08/09/10	08/09/20	100.000	VARIES	4.9489		0.136008	0.136052	0.136098	0.136146	0.136195	48.98	49.02
Morgan Stanley	617482N26	04/30/12	04/30/18	100.000	0.000	5.1859			0.144055	0.147791	0.151623	0.155554	34.95	54.37
Morgan Stanley	617482N83	07/05/12	07/03/19	100.000	0.000	5.1922				0.144229	0.147932	0.151773	25.38	53.93
Morgan Stanley	617482NM2	09/30/10	09/30/16	100.000	0.000	3.8819		0.112059	0.114234	0.116451	0.118712	0.121016	41.13	42.74
Morgan Stanley	617482NP5	09/28/10	09/28/15	100.000	0.000	3.4261		0.098460	0.100147	0.101862	0.103607	0.105382	36.07	37.31
Morgan Stanley	617482NS9	09/30/10	09/30/15	100.000	0.000	3.4418		0.098926	0.100629	0.102361	0.104122	0.105914	36.23	37.49
Morgan Stanley	617482NW0	10/12/10	10/09/15	100.000	0.000	3.2213		0.092363	0.093851	0.095362	0.096898	0.098459	33.76	34.86
Morgan Stanley	617482P32	09/04/12	08/30/16	100.000	0.000	3.5949				0.098764	0.099941	0.102297	11.75	36.70
Morgan Stanley	617482P73	10/03/12	10/03/18	100.000	0.000	3.2792				0.091090	0.092583	0.094101	8.02	33.33
Morgan Stanley	617482PA6	10/28/10	05/29/12	100.000	0.000	0.8742		0.024516					3.63	
Morgan Stanley	617482PB4	10/28/10	05/29/13	100.000	0.000	1.6525		0.046731	0.047117	0.047507			16.92	7.03
Morgan Stanley	617482PC2	10/28/10	05/29/14	100.000	0.000	2.5250		0.072080	0.072990	0.073912	0.074845	0.075790	26.17	26.84
Morgan Stanley	617482PD0	10/29/10	05/29/15	100.000	0.000	3.1816		0.091455	0.092909	0.094387	0.095889	0.097414	33.28	34.35
Morgan Stanley	617482PU2	12/22/10	12/22/25	100.000	VARIES	6.2468		0.170433	0.168815	0.167147	0.166314	0.165454	61.04	60.01
Morgan Stanley	617482Q23	10/31/12	10/31/19	100.000	0.000	3.3724				0.093680	0.095260	0.096867	5.71	34.20
Morgan Stanley	617482Q72	05/30/12	11/30/17	100.000	0.000	5.8534		0.159928	0.159956	0.165543	0.169456	0.175374	34.73	61.45
Morgan Stanley	617482Q80	05/30/12	05/29/15	100.000	0.000	4.6387			0.128855	0.131827	0.134884	0.138013	27.28	48.21
Morgan Stanley	617482QH0	01/28/11	01/27/17	100.000	0.000	4.1753		0.118389	0.120861	0.123384	0.125960	0.128589	43.83	45.68
Morgan Stanley	617482QS6	01/28/11	01/28/14	100.000	0.000	2.2103		0.062076	0.062762	0.063456	0.064157	0.064866	22.68	23.19
Morgan Stanley	617482QY3	02/08/11	12/22/20	100.000	VARIES	N/A		0.150977	0.150414	0.149982	0.149538	0.149230	54.11	53.80

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								Period	Period	2013 1st	Period	Period		
Morgan Stanley	617482R55	05/31/12	05/28/32	100.000	VARIES	6.7095			0.186375	0.184265	0.182059	0.178673	39.26	65.75
Morgan Stanley	617482R63	06/04/12	06/04/27	100.000	VARIES	6.4699			0.179722	0.179659	0.179594	0.179527	37.20	64.66
Morgan Stanley	617482R71	06/15/12	06/15/27	100.000	VARIES	6.6026			0.183406	0.183041	0.182665	0.182276	35.94	65.81
Morgan Stanley	617482R97	06/29/12	06/29/17	100.000	0.000	4.7647			0.132354	0.135508	0.138736	0.142041	24.09	49.38
Morgan Stanley	617482RB2	02/25/11	02/27/17	100.000	0.000	4.3449		0.123345	0.126024	0.128762	0.131559	0.134417	45.56	47.56
Morgan Stanley	617482RH9	02/28/11	02/27/26	100.000	VARIES	5.9550		0.164568	0.163679	0.162763	0.161819	0.161028	58.86	58.21
Morgan Stanley	617482RL0	03/30/11	09/29/17	100.000	0.000	4.3132		0.122383	0.125022	0.127718	0.130473	0.133287	45.02	46.99
Morgan Stanley	617482S21	06/29/12	06/30/15	100.000	0.000	3.9664		0.110177	0.110190	0.112375	0.114604	0.116877	20.06	40.86
Morgan Stanley	617482S70	06/29/12	06/29/32	100.000	VARIES	6.4088			0.178024	0.175094	0.172071	0.168951	32.39	62.48
Morgan Stanley	617482S88	06/29/12	06/29/27	100.000	VARIES	6.1368			0.170469	0.169953	0.169420	0.168872	31.02	61.08
Morgan Stanley	617482SD7	08/26/11	08/26/13	100.000	0.000	2.1981		0.061061	0.061732	0.062411	0.063097		22.27	14.79
Morgan Stanley	617482SE5	09/02/11	09/03/13	100.000	0.000	2.4917		0.069219	0.070081	0.070954	0.071838		25.28	17.33
Morgan Stanley	617482SF2	10/14/11	10/15/13	100.000	0.000	4.6123		0.128138	0.131093	0.134116	0.137209		47.12	38.65
Morgan Stanley	617482SH8	11/23/11	11/21/14	100.000	0.000	5.5804		0.155014	0.159291	0.163736	0.168304	0.173000	56.92	60.14
Morgan Stanley	617482SK1	03/14/12	03/14/14	100.000	0.000	2.7464			0.076290	0.077338	0.078400	0.079477	22.01	28.26
Morgan Stanley	617482SL9	04/25/12	04/24/15	100.000	0.000	3.7456			0.104046	0.105984	0.107969	0.109991	25.73	38.78
Morgan Stanley	617482SN5	05/30/12	05/30/14	100.000	0.000	3.9398			0.109441	0.111597	0.113796	0.116038	23.16	40.71
Morgan Stanley	617482SP0	06/11/12	06/11/15	100.000	0.000	4.5401			0.126114	0.128977	0.131905	0.134899	25.28	47.08
Morgan Stanley	617482T53	07/05/12	07/06/15	100.000	0.000	4.0042			0.111228	0.111242	0.113469	0.115741	19.58	41.24
Morgan Stanley	617482T95	07/31/12	07/31/18	100.000	0.000	4.8288				0.134135	0.137373	0.140690	20.25	49.86
Morgan Stanley	617482TA2	04/28/11	07/28/17	100.000	0.000	4.1507		0.116496	0.118913	0.121381	0.123900	0.126472	43.12	44.93
Morgan Stanley	617482TN4	04/29/11	04/29/31	100.000	VARIES	5.9675		0.164081	0.162347	0.161187	0.159992	0.158762	58.58	57.66
Morgan Stanley	617482TP9	05/13/11	05/13/14	100.000	0.000	2.4618		0.069227	0.070080	0.070942	0.071816	0.072700	25.16	25.78
Morgan Stanley	617482TQ7	05/27/11	05/30/17	100.000	0.000	3.9013		0.110521	0.112677	0.114875	0.117116	0.119401	40.31	41.90
Morgan Stanley	617482TV6	05/11/11	11/12/14	100.000	0.000	2.7937		0.078695	0.079794	0.080909	0.082039	0.083185	28.64	29.44
Morgan Stanley	617482U36	07/31/12	07/29/16	100.000	0.000	4.2660				0.118501	0.121014	0.123595	17.89	43.89
Morgan Stanley	617482U44	07/31/12	07/30/27	100.000	VARIES	5.9206				0.160886	0.163295	0.160371	24.78	59.08
Morgan Stanley	617482U51	07/31/12	07/30/32	100.000	VARIES	6.0840				0.165328	0.166660	0.162507	25.46	60.15
Morgan Stanley	617482UH5	05/31/11	05/29/26	100.000	VARIES	5.3835		0.147969	0.146344	0.146574	0.146810	0.147053	52.93	52.82
Morgan Stanley	617482UP7	06/29/11	06/29/17	100.000	0.000	3.6574		0.103453	0.105345	0.107272	0.109233	0.111231	37.59	38.98
Morgan Stanley	617482UY8	06/15/11	06/13/31	100.000	VARIES	5.5344		0.151861	0.149914	0.147913	0.145857	0.144811	54.25	52.82
Morgan Stanley	617482V50	07/31/12	07/30/32	100.000	VARIES	6.0491				0.164379	0.163560	0.157282	25.31	58.75
Morgan Stanley	617482V68	08/17/12	08/17/27	100.000	VARIES	5.8776				0.163267	0.163195	0.163120	21.88	58.74
Morgan Stanley	617482V76	08/31/12	08/31/32	100.000	VARIES	5.8050				0.160360	0.156595	0.157988	19.72	57.55
Morgan Stanley	617482V84	08/31/12	08/31/32	100.000	VARIES	5.7934				0.160040	0.154816	0.154648	19.68	56.79
Morgan Stanley	617482VB7	06/30/11	06/30/31	100.000	VARIES	5.5330		0.152184	0.150630	0.149034	0.147393	0.145708	54.50	53.35
Morgan Stanley	617482VG6	06/14/11	09/14/17	100.000	0.000	3.8913		0.109144	0.111267	0.113432	0.115639	0.117889	40.13	41.71
Morgan Stanley	617482VQ4	08/31/11	08/31/17	100.000	0.000	4.9901		0.137091	0.138984	0.144813	0.146006	0.152129	51.47	53.98
Morgan Stanley	617482VU5	08/29/11	08/29/17	100.000	0.000	5.0291		0.136661	0.141637	0.144405	0.148849	0.151759	51.89	54.44
Morgan Stanley	617482VX9	09/29/11	09/29/17	100.000	0.000	6.0377		0.167717	0.172780	0.177996	0.183369	0.188905	62.24	66.05
Morgan Stanley	617482VZ4	10/28/11	10/28/16	100.000	0.000	5.1995		0.144432	0.148187	0.152039	0.155992	0.160047	53.15	55.95
Morgan Stanley	617482W75	08/31/12	08/31/18	100.000	0.000	4.3348				0.119747	0.120348	0.124994	14.73	44.46
Morgan Stanley	617482W91	08/31/12	08/31/16	100.000	0.000	3.6382				0.100504	0.100664	0.104194	12.36	37.17

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Morgan Stanley	617482WA8	10/28/11	10/28/16	100.000	0.000	5.1995		0.144432	0.148187	0.152039	0.155992	0.160047	53.15	55.95
Morgan Stanley	617482WC4	07/28/11	07/28/17	100.000	0.000	4.3106		0.119740	0.122320	0.124957	0.127650	0.130401	44.37	46.30
Morgan Stanley	617482WK6	07/28/11	07/28/17	100.000	0.000	4.3106		0.119740	0.122320	0.124957	0.127650	0.130401	44.37	46.30
Morgan Stanley	617482X25	08/31/12	08/31/27	100.000	VARIES	5.6218				0.155299	0.152351	0.154441	19.10	56.04
Morgan Stanley	617482X41	08/31/12	08/31/32	100.000	VARIES	5.8551				0.161743	0.158210	0.159894	19.89	58.16
Morgan Stanley	617482X90	09/28/12	09/28/18	100.000	0.000	3.2592				0.090533	0.092009	0.093508	8.42	33.13
Morgan Stanley	617482XG4	08/30/11	08/29/31	100.000	VARIES	6.1188		0.166273	0.166528	0.163998	0.163220	0.160607	60.62	59.29
Morgan Stanley	617482XL3	08/26/11	08/25/17	100.000	0.000	4.9767		0.138244	0.141665	0.145190	0.148803	0.152505	51.26	53.84
Morgan Stanley	617482XT6	08/31/11	08/31/17	100.000	1.000	5.0228		0.137992	0.139237	0.144406	0.144937	0.150346	51.52	53.54
Morgan Stanley	617482XW9	09/29/11	09/29/17	100.000	0.000	6.0328		0.167579	0.172634	0.177841	0.183205	0.188732	62.18	65.99
Morgan Stanley	617482YD0	09/16/11	09/14/18	100.000	0.000	5.1470		0.142974	0.146612	0.150385	0.154256	0.158225	52.92	55.67
Morgan Stanley	617482YR9	10/14/11	10/14/26	100.000	VARIES	5.6319		0.156443	0.154982	0.153479	0.153206	0.152926	55.83	55.16
Morgan Stanley	617482YU2	10/28/11	10/28/16	100.000	0.000	5.1961		0.144337	0.148087	0.151935	0.155882	0.159932	53.12	55.91
Morgan Stanley	617482YW8	10/20/11	10/20/26	100.000	VARIES	5.7716		0.160323	0.159005	0.157649	0.156253	0.154818	57.29	56.30
Morgan Stanley	617482Z23	11/30/12	11/30/32	100.000	VARIES	4.3509				0.120861	0.119195	0.117492	3.75	43.11
Morgan Stanley	617483144	06/30/09	06/26/14	100.000	0.000	5.3758		0.170408	0.174988	0.179692	0.184521	0.189481	62.22	65.61
Morgan Stanley	617483235	04/30/09	04/21/14	100.000	0.000	5.6383		0.179733	0.184800	0.190010	0.195366	0.200874	66.34	70.13
Morgan Stanley	617483284	04/30/09	10/20/12	100.000	0.000	5.5171		0.175328	0.180164				51.54	
Morgan Stanley	617483383	05/29/09	05/20/14	100.000	0.000	5.2382		0.165377	0.169709	0.174153	0.178715	0.183396	60.68	63.90
Morgan Stanley	617483482	01/30/09	01/30/12	100.000	0.000	6.1849		0.200065					5.80	
Morgan Stanley	617483599	03/31/09	03/20/14	100.000	0.000	6.3536		0.203719	0.207906	0.218067	0.221326	0.232142	76.81	81.64
Morgan Stanley	617484282	08/31/09	02/25/15	100.000	0.000	4.7184		0.140649	0.145549	0.147363	0.153340	0.154399	53.24	55.78
Morgan Stanley	617484381	03/09/10	01/07/16	100.000	0.000	4.4482		0.131002	0.133916	0.136894	0.139939	0.143051	48.71	50.90
Morgan Stanley	617484530	11/30/09	05/28/15	100.000	0.000	3.9207		0.117681	0.119988	0.122340	0.124738	0.127184	42.93	44.63
Morgan Stanley	617484605	08/25/09	08/27/12	100.000	0.000	3.3592		0.099759	0.101434				23.84	
Morgan Stanley	617484621	11/06/09	11/06/14	100.000	0.000	4.0719		0.122606	0.125102	0.127649	0.130248	0.132900	44.86	46.71
Morgan Stanley	617484654	12/04/09	12/04/13	100.000	0.000	3.4578		0.102869	0.104647	0.106456	0.108297		37.45	35.78
Morgan Stanley	617484779	09/30/09	03/27/15	100.000	0.000	4.2843		0.129494	0.132268	0.135102	0.137996	0.140952	47.64	49.71
Morgan Stanley	61748A742	06/01/04	03/30/12	100.000	2.800	5.2533		0.177450					15.79	
Morgan Stanley	61748AAF3	11/29/05	11/30/12	100.000	0.000	5.2402		0.198565	0.203767				66.26	
Morgan Stanley	61748AAG1	11/29/05	11/30/12	100.000	0.000	5.2402		0.198565	0.203767				66.26	
Morgan Stanley	61750V188	05/31/07	05/25/12	100.000	5.318	5.3179		0.147722					21.27	
Morgan Stanley	61750V295	04/30/07	04/27/12	100.000	5.055	5.0549		0.140417					16.29	
Morgan Stanley	61750V840	01/31/07	01/27/12	100.000	5.280	5.2799		0.146667					3.81	
Morgan Stanley	61750VAG0	07/29/10	07/29/25*	100.000	VARIES	5.9967		0.159809	0.156271				32.60*	
Morgan Stanley	61755S172	06/04/12	05/30/17	100.000	0.000	5.5376			0.153824	0.157988	0.162363	0.166858	31.97	57.94
Morgan Stanley	61755S354	07/03/12	02/27/17	100.000	0.000	4.7356			0.131545	0.132479	0.135616	0.138827	23.53	49.04
Morgan Stanley	61755S412	08/02/12	07/30/18	100.000	0.000	4.5511				0.126420	0.129265	0.132207	18.84	46.90
Morgan Stanley	61755S537	08/08/12	08/10/15	100.000	0.000	3.4078			0.094662	0.094680	0.096294	0.097934	13.54	34.83
Morgan Stanley	61755S552	08/17/12	10/17/17	100.000	0.000	4.2529			0.118137	0.118974	0.121504	0.124088	15.89	43.66
Morgan Stanley	61759G273	02/01/11	02/02/15	100.000	0.000	3.1466		0.088791	0.090188	0.091607	0.093048	0.094512	32.64	33.67

* Called in 2012; reportable OID is computed to call date.

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Morgan Stanley	61759G588	07/23/10	07/22/16	100.000	0.000	4.6755		0.136003	0.139182	0.142436	0.145766	0.149173	50.56	52.95
Morgan Stanley	61759G612	08/30/10	08/25/16	100.000	0.000	4.0488		0.117003	0.119372	0.121789	0.124254	0.126770	43.15	44.92
Morgan Stanley	61759G653	07/30/10	03/30/17	100.000	0.000	5.0431		0.148480	0.152224	0.156063	0.159998	0.164033	54.82	57.62
Morgan Stanley	61759G844	06/29/10	06/24/16	100.000	0.000	5.4889		0.165248	0.169783	0.174443	0.179230	0.184149	60.37	63.73
Morgan Stanley	61760E119	07/12/11	07/10/14	100.000	0.000	2.5371		0.070477	0.071361	0.072266	0.073183	0.074111	25.84	26.50
Morgan Stanley	61760E226	08/31/11	08/31/17	100.000	0.000	5.0772		0.139484	0.141470	0.147466	0.148744	0.155048	52.40	54.99
Morgan Stanley	61760E309	02/25/11	02/22/18	100.000	0.000	4.9086		0.139641	0.143068	0.146580	0.150177	0.153863	51.78	54.36
Morgan Stanley	61760E341	06/29/11	06/24/26	100.000	1.000	5.3273		0.151094	0.154379	0.157751	0.161214	0.164768	55.03	57.46
Morgan Stanley	61760E366	06/30/11	06/30/17	100.000	0.000	3.7941		0.107393	0.109430	0.111506	0.113621	0.115777	39.03	40.53
Morgan Stanley	61760E481	07/29/11	07/29/16	100.000	0.000	3.9112		0.108645	0.110770	0.112936	0.115145	0.117396	40.15	41.73
Morgan Stanley	61760E499	07/29/11	07/31/17	100.000	0.000	4.2685		0.118600	0.121131	0.123716	0.126357	0.129054	43.92	45.82
Morgan Stanley	61760E630	05/27/11	05/24/17	100.000	0.000	3.9896		0.112999	0.115253	0.117552	0.119897	0.122289	41.25	42.92
Morgan Stanley	61760P650	09/29/11	12/22/17	100.000	0.000	6.0586		0.170646	0.175815	0.181141	0.186628	0.192282	62.46	66.30
Morgan Stanley	61760P692	09/30/11	09/29/17	100.000	1.000	6.0171		0.167144	0.171313	0.175632	0.180080	0.184662	61.70	64.86
Morgan Stanley	61760P825	09/30/11	09/29/17	100.000	1.000	6.0418		0.167829	0.172036	0.176394	0.180883	0.185509	61.96	65.15
Morgan Stanley	61760QAB0	02/29/12	02/29/32	100.000	VARIES	5.1013			0.138624	0.137470	0.131747	0.130301	42.42	48.24
Morgan Stanley	61760QAC8	02/29/12	02/29/32	100.000	VARIES	5.1024			0.138655	0.139616	0.135990	0.136838	42.69	49.95
Morgan Stanley	61760QAE4	02/28/12	02/28/17	100.000	VARIES	3.1265			0.017025	0.016305	0.015038	0.015527	5.14	5.62
Morgan Stanley	61760QAG9	03/15/12	03/15/32	100.000	VARIES	5.5709			0.154749	0.151322	0.147800	0.144179	43.89	53.08
Morgan Stanley	61760QAK0	03/30/12	03/30/32	100.000	VARIES	5.8740			0.163168	0.159802	0.156337	0.152770	43.91	56.27
Morgan Stanley	61760QAM6	03/16/12	03/16/17	100.000	VARIES	3.6245			0.031239	0.030462	0.029672	0.028867	8.82	10.66
Morgan Stanley	61760QAN4	03/30/12	03/30/32	100.000	VARIES	6.0912			0.169201	0.166740	0.164204	0.161591	45.63	59.10
Morgan Stanley	61760QAP9	03/30/12	03/30/27	100.000	VARIES	5.8450			0.162364	0.158179	0.153872	0.149439	43.62	55.37
Morgan Stanley	61760QAR5	03/30/12	03/30/17	100.000	VARIES	3.2447			0.020686	0.019447	0.018187	0.018482	5.49	6.69
Morgan Stanley	61760QAU8	03/30/12	03/30/17	100.000	VARIES	3.2451			0.020698	0.019458	0.018198	0.018493	5.50	6.69
Morgan Stanley	61760QAW4	04/30/12	04/30/32	100.000	VARIES	5.9580			0.165501	0.162156	0.158712	0.155165	39.68	57.33
Morgan Stanley	61760QAX2	04/16/12	04/16/16	100.000	VARIES	2.9299			0.019839	0.019016	0.018181	0.018448	5.00	6.65
Morgan Stanley	61760QAY0	04/16/12	04/16/19	100.000	VARIES	3.3327			0.016186	0.014743	0.013275	0.013496	4.02	4.95
Morgan Stanley	61760QBA1	04/30/12	04/30/17	100.000	VARIES	3.6147			0.030965	0.030197	0.029416	0.028620	7.42	10.63
Morgan Stanley	61760QBB9	04/30/12	04/30/32	100.000	VARIES	6.3756			0.177100	0.174776	0.172378	0.168295	42.54	62.09
Morgan Stanley	61760QBC7	04/30/12	04/30/17	100.000	VARIES	3.3427			0.023411	0.021969	0.020504	0.020846	5.55	7.58
Morgan Stanley	61760QBE3	05/21/12	05/21/21	100.000	VARIES	3.6558			0.018219	0.017227	0.016216	0.015186	3.97	5.94
Morgan Stanley	61760QBG8	05/16/12	05/16/22	100.000	VARIES	3.9370			0.026897	0.025878	0.024839	0.023779	6.01	9.03
Morgan Stanley	61760QBH6	05/31/12	05/31/27	100.000	VARIES	6.1477			0.170771	0.167482	0.164092	0.160597	35.93	59.47
Morgan Stanley	61760QBJ2	05/31/12	05/31/27	100.000	VARIES	6.1477			0.170771	0.167482	0.164092	0.160597	35.93	59.47
Morgan Stanley	61760QBK9	05/30/12	05/30/17	100.000	VARIES	3.9102			0.039173	0.038130	0.037067	0.035982	8.23	13.47
Morgan Stanley	61760QBM5	06/15/12	06/15/19	100.000	VARIES	4.3021			0.023174	0.022099	0.021000	0.019878	4.52	7.72
Morgan Stanley	61760QBN3	06/15/12	06/15/15	100.000	VARIES	3.3237			0.022882	0.022158	0.021422	0.021778	4.47	7.84
Morgan Stanley	61760QBP8	06/20/12	06/20/17	100.000	VARIES	4.3857			0.010714	0.010398	0.010075	0.009744	2.04	3.68
Morgan Stanley	61760QBR4	08/02/12	08/02/19	100.000	VARIES	3.6421				0.017836	0.016116	0.014363	2.66	5.59
Morgan Stanley	61760QBS2	07/20/12	07/20/17	100.000	VARIES	3.6336				0.017602	0.016432	0.015241	2.83	5.75
Morgan Stanley	61760QBU7	08/14/12	08/14/17	100.000	VARIES	3.5375				0.014933	0.013965	0.012979	2.05	4.93
Morgan Stanley	61760QBV5	08/31/12	09/01/19	100.000	VARIES	3.6020			0.016724	0.016721	0.016056	0.015380	2.02	5.74

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Morgan Stanley	61760QBW3	08/28/12	02/29/16	100.000	VARIES	2.4781			0.028680	0.029141	0.027822	0.027414	3.67	10.18
Morgan Stanley	61760QBY9	10/15/12	10/15/24	100.000	VARIES	4.4801				0.124449	0.123503	0.122536	9.46	44.49
Morgan Stanley	61760QBZ6	10/10/12	10/10/24	100.000	VARIES	4.6394				0.128874	0.128641	0.128404	10.44	46.31
Morgan Stanley	61760QCB8	11/28/12	11/28/27	100.000	VARIES	4.4678				0.124108	0.125649	0.127225	4.10	45.06
Morgan Stanley	61760T132	10/31/11	10/31/17	100.000	1.000	5.8164		0.161568	0.165459	0.169463	0.173584	0.177824	59.35	62.26
Morgan Stanley	61760T173	11/28/11	11/24/17	100.000	0.000	6.9071		0.191865	0.198344	0.205194	0.212281	0.219612	70.73	75.68
Morgan Stanley	61760T199	11/18/11	11/21/17	100.000	1.000	6.1790		0.171713	0.176160	0.180745	0.185471	0.190343	62.98	66.30
Morgan Stanley	61760T439	02/21/12	02/21/18	100.000	0.000	4.6585			0.129403	0.132417	0.135502	0.138658	40.51	49.04
Morgan Stanley	61760T488	03/02/12	02/27/18	100.000	0.000	5.0972			0.141590	0.145098	0.148796	0.152589	42.77	53.83
Morgan Stanley	61760T512	04/03/12	03/30/16	100.000	0.000	4.2972			0.119367	0.121889	0.124508	0.127183	32.22	44.83
Morgan Stanley	61760T660	05/02/12	04/27/17	100.000	0.000	4.7658			0.132385	0.135452	0.138679	0.141984	31.84	49.76
Morgan Stanley	61761H764	12/04/12	12/05/16	100.000	0.000	2.5669			0.071304	0.071309	0.072225	0.073152	1.93	25.88
Morris CNTY Improv Auth	618027AQ9	02/18/10	08/15/12	100.000	0.000	1.3546		0.038393	0.038653				8.65	
Morris CNTY Improv Auth	618027AR7	02/18/10	08/15/13	100.000	0.000	2.1177		0.060703	0.061346	0.061995	0.062652		22.14	14.01
Morris CNTY Improv Auth	618027AS5	02/18/10	08/15/14	100.000	0.000	2.8538		0.082697	0.083877	0.085074	0.086288	0.087520	30.31	31.18
Morris CNTY Improv Auth	618027AT3	02/18/10	08/15/15	100.000	0.000	3.0318		0.088083	0.089418	0.090774	0.092150	0.093547	32.32	33.30
Morris CNTY Improv Auth	618027AU0	02/18/10	08/15/16	100.000	0.000	3.4140		0.099746	0.101449	0.103181	0.104942	0.106733	36.68	37.95
Morris CNTY Improv Auth	618027AV8	02/18/10	08/15/17	100.000	0.000	3.6588		0.107282	0.109245	0.111243	0.113278	0.115350	39.51	40.97
Morris CNTY Improv Auth	618027AW6	02/18/10	08/15/18	100.000	0.000	3.8475		0.113129	0.115305	0.117523	0.119784	0.122089	41.72	43.34
Morris CNTY Improv Auth	618027AX4	02/18/10	08/15/19	100.000	0.000	3.8535		0.113315	0.115499	0.117724	0.119992	0.122304	41.79	43.41
Morris CNTY Improv Auth	618027AY2	02/18/10	08/15/20	100.000	0.000	3.8574		0.113436	0.115624	0.117854	0.120127	0.122444	41.83	43.46
Morris CNTY Improv Auth	618027AZ9	02/18/10	08/15/21	100.000	0.000	3.8593		0.113496	0.115686	0.117919	0.120194	0.122514	41.85	43.49
Morris CNTY Improv Auth	618027BA3	02/18/10	08/15/22	100.000	0.000	3.8595		0.113501	0.115692	0.117924	0.120200	0.122520	41.86	43.49
Morris CNTY Improv Auth	618027BB1	02/18/10	08/15/23	100.000	0.000	3.8580		0.113455	0.115644	0.117875	0.120148	0.122466	41.84	43.47
Morris CNTY Improv Auth	618027BC9	02/18/10	08/15/24	100.000	0.000	3.8550		0.113363	0.115548	0.117775	0.120045	0.122359	41.80	43.43
Morris CNTY Improv Auth	618027BD7	02/18/10	08/15/25	100.000	0.000	3.8507		0.113227	0.115407	0.117629	0.119894	0.122202	41.75	43.38
Multnomah County, OR	625506HH6	12/08/99	06/01/13	36.019	0.000	7.7198	538.15	0.191409	0.198797	0.206471			70.69	30.97
Multnomah County, OR	625506HJ2	12/08/99	06/01/14	33.298	0.000	7.7399	499.44	0.177822	0.184704	0.191852	0.199276	0.206988	65.68	70.86
Multnomah County, OR	625506HK9	12/08/99	06/01/15	30.863	0.000	7.7399	462.92	0.164818	0.171197	0.177822	0.184704	0.191852	60.87	65.68
Multnomah County, OR	625506HL7	12/08/99	06/01/16	28.606	0.000	7.7399	429.06	0.152766	0.158678	0.164819	0.171197	0.177822	56.42	60.87
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7400	316.67	0.112748	0.117111	0.121643	0.126351	0.131241	41.64	44.93
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7400	293.51	0.104503	0.108547	0.112748	0.117111	0.121643	38.60	41.64
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7400	272.04	0.096861	0.100609	0.104503	0.108547	0.112748	35.77	38.60
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7399	252.15	0.089777	0.093251	0.096860	0.100609	0.104502	33.16	35.77
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	233.71	0.083212	0.086432	0.089777	0.093251	0.096860	30.73	33.16
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7400	216.62	0.077127	0.080112	0.083212	0.086432	0.089777	28.49	30.73
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	200.78	0.071487	0.074253	0.077127	0.080112	0.083212	26.40	28.49
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	186.10	0.066259	0.068823	0.071487	0.074253	0.077127	24.47	26.40
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7399	172.49	0.061414	0.063790	0.066259	0.068823	0.071487	22.68	24.47
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7399	159.87	0.056923	0.059125	0.061414	0.063790	0.066259	21.02	22.68
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	148.18	0.052759	0.054801	0.056922	0.059125	0.061413	19.49	21.02
Nash Finch Company	631158AC6	03/15/05	03/15/35	46.611	VARIES	8.0045		0.142443	0.146329	0.150371	0.154575	0.160567	52.82	55.97
Nash Finch Company	631158AD4	03/15/05	03/15/35	46.611	VARIES	8.0045		0.142443	0.146329	0.150371	0.154575	0.160567	52.82	55.97

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	28.32	0.020507	0.020591	0.020674	0.020758	0.020843	7.40	7.46
National Rural Utilities	637432LA1	02/06/08	12/15/12	96.936	0.000	0.6415	24.54	0.017707	0.017764				6.10	
National Rural Utilities	637432LB9	02/06/08	12/15/13	96.036	0.000	0.6915	26.23	0.018947	0.019013	0.019079	0.019145		6.83	6.57
National Rural Utilities	637432LC7	02/06/08	12/15/14	93.808	0.000	0.9341	34.75	0.025233	0.025351	0.025469	0.025588	0.025708	9.11	9.19
National Rural Utilities	637432LD5	02/06/08	12/15/15	93.011	0.000	0.9240	34.08	0.024740	0.024854	0.024969	0.025084	0.025200	8.93	9.01
National Rural Utilities	637432LE3	02/06/08	12/15/16	92.647	0.000	0.8640	31.71	0.022988	0.023087	0.023187	0.023287	0.023387	8.30	8.37
National Rural Utilities	637432LF0	02/06/08	12/15/17	92.124	0.000	0.8338	30.41	0.022034	0.022126	0.022219	0.022311	0.022404	7.95	8.02
National Rural Utilities	637432LG8	02/06/08	12/15/18	91.459	0.000	0.8238	29.83	0.021606	0.021695	0.021784	0.021874	0.021964	7.80	7.86
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339	29.91	0.021672	0.021762	0.021853	0.021944	0.022036	7.82	7.89
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8138	29.01	0.021014	0.021099	0.021185	0.021271	0.021358	7.58	7.64
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8238	29.10	0.021079	0.021166	0.021253	0.021341	0.021428	7.61	7.67
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8538	29.79	0.021597	0.021689	0.021782	0.021875	0.021968	7.79	7.86
Navistar Intl Corp.	63934EAL2	10/28/09	10/15/14	78.000	3.000	8.5279	85.43	0.119524	0.124620	0.129934	0.135474	0.141251	44.74	48.63
Network Associates, Inc.	640938AA4	02/13/98	02/13/18	39.106	0.000	4.7500	359.38	0.097246	0.099555	0.101920	0.104340	0.106818	36.07	37.80
NJ Econ Dev Auth	64578JAA4	12/22/05	07/01/15	60.170	0.000	5.4048	228.03	0.124571	0.127937	0.131395	0.134946		45.45	47.94
NJ Econ Dev Auth	64578JAB2	12/22/05	07/01/16	56.811	0.000	5.4449	217.14	0.118769	0.122003	0.125324	0.128736		43.34	45.73
NJ Econ Dev Auth	64578JAC0	12/22/05	07/01/17	53.569	0.000	5.4898	206.70	0.113213	0.116321	0.119514	0.122794		41.32	43.62
NJ Econ Dev Auth	64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5399	196.67	0.107881	0.110869	0.113940	0.117096		39.37	41.59
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5748	186.71	0.102526	0.105383	0.108321	0.111340		37.42	39.54
NJ Econ Dev Auth	64578JAF3	09/07/07	07/01/15	62.947	0.000	6.0088	183.38	0.135675	0.139751	0.143950	0.148275		49.58	52.60
NJ Econ Dev Auth	64578JAG1	09/07/07	07/01/16	59.024	0.000	6.0689	173.87	0.128816	0.132725	0.136752	0.140902		47.08	49.98
NJ Econ Dev Auth	64578JAH9	09/07/07	07/01/17	55.019	0.000	6.1789	165.36	0.122816	0.126610	0.130522	0.134554		44.90	47.71
NJ Econ Dev Auth	64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689	156.66	0.116585	0.120239	0.124008	0.127895		42.63	45.34
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	147.94	0.110269	0.113764	0.117370	0.121090		40.33	42.92
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	139.85	0.104521	0.107897	0.111381	0.114979		38.24	40.74
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5092	131.50	0.098389	0.101591	0.104898	0.108312		36.00	38.38
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4992	123.30	0.092237	0.095234	0.098329	0.101524		33.74	35.97
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5092	115.69	0.086559	0.089376	0.092285	0.095288		31.67	33.76
NJ Econ Dev Auth	645913AQ7	06/30/97	02/15/12	34.381	0.000	7.4342	647.43	0.199106		0.200656			8.76	
NJ Econ Dev Auth	645913AR5	06/30/97	02/15/13	31.673	0.000	7.4942	604.13	0.186423	0.193409				70.31	8.83
NJ Econ Dev Auth	645913AS3	06/30/97	02/15/14	29.262	0.000	7.5292	562.32	0.173861	0.180406	0.187198	0.194245	0.201558	65.58	70.61
NJ Econ Dev Auth	645913AT1	06/30/97	02/15/15	27.085	0.000	7.5492	522.70	0.161794	0.167902	0.174239	0.180816	0.187641	61.04	65.73
NJ Econ Dev Auth	645913AU8	06/30/97	02/15/16	25.082	0.000	7.5644	485.61	0.150442	0.156132	0.162037	0.168166	0.174526	56.76	61.13
NJ Econ Dev Auth	645913AV6	06/30/97	02/15/17	23.177	0.000	7.5895	451.11	0.139953	0.145264	0.150776	0.156498	0.162437	52.81	56.90
NJ Econ Dev Auth	645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	418.81	0.130040	0.134984	0.140116	0.145444	0.150974	49.07	52.88
NJ Econ Dev Auth	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	388.70	0.120724	0.125318	0.130086	0.135035	0.140173	45.56	49.09
NJ Econ Dev Auth	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6144	360.71	0.112064	0.116331	0.120760	0.125358	0.130130	42.29	45.58
NJ Econ Dev Auth	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6194	334.71	0.104016	0.107978	0.112092	0.116363	0.120796	39.26	42.31
NJ Econ Dev Auth	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6244	310.55	0.096536	0.100216	0.104036	0.108002	0.112120	36.44	39.27
NJ Econ Dev Auth	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6294	288.11	0.089585	0.093002	0.096550	0.100233	0.104057	33.81	36.44
NJ Econ Dev Auth	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6346	267.27	0.083127	0.086300	0.089594	0.093014	0.096565	31.38	33.82
NJ Econ Dev Auth	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6397	247.90	0.077126	0.080073	0.083131	0.086307	0.089604	29.11	31.38
NJ Econ Dev Auth	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6446	229.92	0.071552	0.074287	0.077127	0.080075	0.083135	27.01	29.11

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
New Omaha Holdings Corp.	647579AA9	09/24/07	09/30/16	100.000	VARIES	11.4999		0.500575	0.529358	0.559796	0.591984	0.626023	190.78	213.35
New Plan Excel Realty TR	64806QAA2	10/30/09	01/15/14	67.500	7.970	19.6685	136.07	0.203301	0.223294	0.245253	0.269372	0.295863	83.75	101.03
New Plan Excel Realty TR	64806QAD6	10/30/09	01/15/14	67.500	7.650	19.2575	136.69	0.203618	0.223224	0.244717	0.268281	0.294113	83.65	100.54
New Plan Excel Realty TR	64806QAF1	10/30/09	01/15/14	67.500	7.680	19.2960	136.63	0.203588	0.223230	0.244768	0.268383	0.294277	83.66	100.59
New Plan Excel Realty TR	64806QAG9	10/30/09	01/15/14	67.500	7.680	19.2960	136.63	0.203588	0.223230	0.244768	0.268383	0.294277	83.66	100.59
New Plan Excel Realty TR	64806QAK0	10/30/09	01/15/14	67.500	6.900	18.2959	138.14	0.204348	0.223042	0.243446	0.265716	0.290024	83.42	99.38
New Plan Excel Realty TR	64806QAL8	10/30/09	01/15/14	67.500	6.900	18.2959	138.14	0.204348	0.223042	0.243446	0.265716	0.290024	83.42	99.38
NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	10.98	0.014923	0.015465	0.016026	0.016607	0.017210	5.59	6.00
Newark, NJ	6503667S0	04/10/03	04/01/22	30.037	0.000	6.4399	221.90	0.091948	0.094908	0.097964	0.101119	0.104375	34.18	36.41
Newark, NJ	6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	208.31	0.086413	0.089209	0.092095	0.095074	0.098149	32.12	34.24
Newark, NJ	6503667U5	04/10/03	04/01/24	26.193	0.000	6.4899	195.44	0.081136	0.083769	0.086488	0.089294	0.092192	30.16	32.15
Newark, NJ	6503667V3	04/10/03	04/01/25	24.468	0.000	6.5099	183.29	0.076152	0.078630	0.081190	0.083832	0.086561	28.31	30.19
Newark, NJ	6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	171.83	0.071445	0.073777	0.076186	0.078673	0.081242	26.57	28.33
Newark, NJ	6503667X9	04/10/03	04/01/27	21.327	0.000	6.5498	161.02	0.067002	0.069196	0.071462	0.073803	0.076220	24.92	26.58
Newark, NJ	6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	150.90	0.062815	0.064876	0.067004	0.069201	0.071471	23.36	24.92
Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	141.39	0.058879	0.060813	0.062811	0.064874	0.067005	21.90	23.36
Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5799	132.45	0.055178	0.056994	0.058869	0.060805	0.062806	20.52	21.90
Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5900	124.06	0.051700	0.053403	0.055163	0.056981	0.058858	19.23	20.52
Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5899	116.27	0.048454	0.050051	0.051700	0.053403	0.055163	18.02	19.23
Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	108.97	0.045412	0.046909	0.048454	0.050051	0.051700	16.89	18.02
Nextera Energy, Inc.	65339F309	05/26/09	06/01/14*	98.500	VARIES	4.3841		0.122253					17.12*	
Nextera Energy, Inc.	65339F705	05/04/12	06/01/17	95.000	VARIES	2.3952		0.063207	0.063236	0.063427	0.063621	0.063818	14.99	22.88
Nextera Energy, Inc.	65339KAB6	05/04/12	06/01/17	95.000	VARIES	2.3952		0.063207	0.063236	0.063427	0.063621	0.063818	14.99	22.88
Nomura America Finance	65539AAD2	11/24/10	11/24/15	100.000	VARIES	2.0066		0.012111	0.012232	0.012355	0.012479	0.012604	4.39	4.48
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIES	5.5492		0.145628	0.141191	0.136630	0.133524	0.130332	51.29	48.39
Nomura America Finance	65539AAK6	01/20/11	01/20/26	97.250	VARIES	6.0424		0.158091	0.152797	0.147343	0.141723	0.138504	54.23	50.61
Nomura America Finance	65539AAL4	12/22/10	12/22/25	100.000	VARIES	5.9586		0.157051	0.152626	0.148070	0.143378	0.140969	55.66	52.40
Nomura America Finance	65539AAM2	12/29/10	12/29/25	100.000	VARIES	5.9958		0.156402	0.151097	0.145634	0.142416	0.139101	55.33	51.84
Nomura America Finance	65539AAU4	06/08/11	06/08/26*	100.000	VARIES	5.4351		0.148126					23.55*	
Nomura America Finance	65539AAX8	06/29/11	06/29/21	100.000	VARIES	2.3554		0.016212	0.015494	0.014767	0.014031	0.014196	5.70	5.18
Novellus Systems, Inc.	670008AC5	05/10/11	05/15/41	100.000	VARIES	8.1004		0.231352	0.237769	0.244446	0.251393	0.258622	85.04	89.90
Novellus Systems, Inc.	670008AD3	05/10/11	05/15/41	100.000	VARIES	8.1004		0.231352	0.237769	0.244446	0.251393	0.258622	85.04	89.90
Omnicom Group, Inc.	681919AL0	03/06/02	07/31/32	102.250	VARIES	6.6935		0.335761	0.349594	0.356163	0.372738	0.377511	128.55	136.29
Omnicom Group, Inc.	681919AM8	03/06/02	07/31/32	102.250	VARIES	6.6935		0.335761	0.349594	0.356163	0.372738	0.377511	128.55	136.29
Omnicom Group, Inc.	681919AN6	06/10/03	06/15/33	100.000	VARIES	4.6001		0.188207	0.192536	0.196964	0.201494	0.206129	68.67	71.87
Omnicom Group, Inc.	681919AP1	06/10/03	06/15/33	100.000	VARIES	4.6001		0.188207	0.192536	0.196964	0.201494	0.206129	68.67	71.87
Omnicom Group, Inc.	681919AQ9	06/30/06	07/01/38	100.000	VARIES	7.3396		0.303136	0.314261	0.325793	0.337749		111.13	119.44
Omnicom Group, Inc.	681919AR7	06/10/03	06/15/33	100.000	VARIES	4.6001		0.188207	0.192536	0.196964	0.201494	0.206129	68.67	71.87
Omnicom Group, Inc.	681919AT3	06/30/06	07/01/38	100.000	VARIES	7.3396		0.303136	0.314261	0.325793	0.337749		111.13	119.44
Omnicom Group, Inc.	681919AU0	06/30/06	07/01/38	100.000	VARIES	7.3396		0.303136	0.314261	0.325793	0.337749		111.13	119.44
Orange County, CA	68428LAW4	06/12/96	09/01/12	27.201	0.000	8.1888	676.06	0.209926	0.218521				51.93	

* Called in 2012; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Orange County, CA	68428LAX2	06/12/96	09/01/13	25.020	0.000	8.2089	624.47	0.194136	0.202105	0.210400	0.219036		73.28	52.05
Orange County, CA	68428LAZ7	06/12/96	09/01/14	23.005	0.000	8.2290	576.60	0.179464	0.186848	0.194536	0.202540	0.210874	67.74	73.43
Orange County, CA	68428LBA1	06/12/96	09/01/15	21.183	0.000	8.2391	532.06	0.165699	0.172525	0.179633	0.187033	0.194738	62.55	67.81
Orange County, CA	68428LBB9	06/12/96	09/01/16	19.464	0.000	8.2591	490.93	0.153071	0.159392	0.165975	0.172829	0.179966	57.79	62.66
Orange County, CA	68428LBU7	04/01/97	09/01/12	30.602	0.000	7.8293	644.22	0.201405	0.209290				49.76	
Orange County, CA	68428LBV5	04/01/97	09/01/13	28.339	0.000	7.8295	596.60	0.186520	0.193822	0.201409	0.209294		70.25	49.76
Orange County, CA	68428LBW3	01/17/97	09/01/14	26.499	0.000	7.6793	553.09	0.170153	0.176686	0.183471	0.190515	0.197830	64.03	69.04
Orange County, CA	68428LBX1	04/01/97	09/01/15	24.175	0.000	7.8595	512.15	0.160389	0.166692	0.173243	0.180051	0.187126	60.42	65.26
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	7.7493	476.50	0.147186	0.152889	0.158813	0.164966	0.171358	55.41	59.79
Orange County, CA	68428LBZ6	01/17/97	09/01/17	20.762	0.000	7.7695	441.73	0.136606	0.141913	0.147426	0.153153	0.159103	51.43	55.51
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7795	409.33	0.126658	0.131585	0.136703	0.142021	0.147545	47.69	51.47
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	379.27	0.117291	0.121847	0.126581	0.131498	0.136607	44.16	47.66
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7796	351.38	0.108729	0.112958	0.117352	0.121917	0.126659	40.94	44.19
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7694	325.65	0.100706	0.104618	0.108682	0.112904	0.117290	37.92	40.92
Oregon Community College	68583RAJ1	04/23/03	06/30/12	63.740	0.000	4.9623	338.52	0.134507					24.08	
Oregon Community College	68583RAK8	04/23/03	06/30/13	59.557	0.000	5.1521	331.10	0.132602	0.136018	0.139522			48.36	24.97
Oregon Community College	68583RAL6	04/23/03	06/30/14	55.504	0.000	5.3320	321.82	0.129854	0.133316	0.136870	0.140519	0.144266	47.38	49.94
Oregon Community College	68583RAM4	04/23/03	06/30/15	51.363	0.000	5.5419	312.36	0.127136	0.130659	0.134280	0.138000	0.141824	46.41	49.02
Oregon Community College	68583RAN2	04/23/03	06/30/16	47.583	0.000	5.7117	300.43	0.123141	0.126658	0.130275	0.133996	0.137823	44.97	47.58
Oregon Community College	68583RAP7	04/23/03	06/30/17	44.239	0.000	5.8317	286.67	0.118084	0.121527	0.125071	0.128717	0.132471	43.14	45.69
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	272.97	0.113039	0.116409	0.119879	0.123452	0.127132	41.31	43.81
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0714	258.88	0.107689	0.110958	0.114327	0.117797	0.121373	39.36	41.79
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1514	244.64	0.102098	0.105238	0.108475	0.111811	0.115250	37.33	39.66
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	230.72	0.096563	0.099567	0.102664	0.105858	0.109151	35.31	37.54
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	217.16	0.091037	0.093887	0.096827	0.099858	0.102984	33.29	35.41
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	204.19	0.085635	0.088320	0.091090	0.093946	0.096892	31.32	33.31
Oregon Sch Brds Assoc	686053AK5	10/31/02	06/30/12	62.040	0.000	4.9992	355.35	0.135482					24.25	
Oregon Sch Brds Assoc	686053AL3	10/31/02	06/30/13	57.955	0.000	5.1793	346.75	0.133248	0.136699	0.140239			48.60	25.10
Oregon Sch Brds Assoc	686053AM1	10/31/02	06/30/14	53.950	0.000	5.3594	336.78	0.130434	0.133930	0.137519	0.141204	0.144987	47.59	50.18
Oregon Sch Brds Assoc	686053AN9	10/31/02	06/30/15	50.233	0.000	5.5093	324.57	0.126529	0.130014	0.133595	0.137276	0.141057	46.18	48.76
Oregon Sch Brds Assoc	686053AP4	10/31/02	06/30/16	46.574	0.000	5.6694	311.96	0.122455	0.125927	0.129496	0.133167	0.136942	44.72	47.29
Oregon Sch Brds Assoc	686053AQ2	10/31/02	06/30/17	43.110	0.000	5.8193	298.44	0.117911	0.121342	0.124872	0.128506	0.132245	43.07	45.62
Oregon Sch Brds Assoc	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9294	283.80	0.112658	0.115998	0.119437	0.122978	0.126624	41.16	43.64
Oregon Sch Brds Assoc	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0194	268.94	0.107172	0.110397	0.113720	0.117143	0.120668	39.17	41.56
Oregon Sch Brds Assoc	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	254.26	0.101670	0.104771	0.107966	0.111259	0.114652	37.17	39.47
Oregon Sch Brds Assoc	686053CB3	04/21/03	06/30/12	63.740	0.000	4.9593	338.54	0.134426					24.06	
Oregon Sch Brds Assoc	686053CC1	04/21/03	06/30/13	59.557	0.000	5.1493	331.14	0.132534	0.135946	0.139446			48.33	24.96
Oregon Sch Brds Assoc	686053CD9	04/21/03	06/30/14	55.504	0.000	5.3293	321.88	0.129797	0.133256	0.136807	0.140452	0.144195	47.36	49.91
Oregon Sch Brds Assoc	686053CE7	04/21/03	06/30/15	51.363	0.000	5.5394	312.43	0.127088	0.130608	0.134226	0.137943	0.141764	46.39	49.00
Oregon Sch Brds Assoc	686053CF4	04/21/03	06/30/16	47.583	0.000	5.7092	300.51	0.123102	0.126616	0.130230	0.133948	0.137772	44.96	47.56
Oregon Sch Brds Assoc	686053CG2	04/21/03	06/30/17	44.239	0.000	5.8294	286.76	0.118051	0.121492	0.125033	0.128678	0.132428	43.12	45.68
Oregon Sch Brds Assoc	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9593	273.06	0.113013	0.116381	0.119848	0.123419	0.127097	41.30	43.80
Oregon Sch Brds Assoc	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	258.98	0.107668	0.110936	0.114302	0.117771	0.121345	39.36	41.78

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								Period	Period	2013 1st	Period	Period		
Oregon Sch Brds Assoc	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	244.74	0.102081	0.105220	0.108455	0.111790	0.115227	37.32	39.65
Oregon Sch Brds Assoc	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2193	230.82	0.096550	0.099553	0.102649	0.105841	0.109132	35.30	37.53
Oregon Sch Brds Assoc	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2594	217.26	0.091028	0.093877	0.096815	0.099845	0.102970	33.29	35.40
Oregon Sch Brds Assoc	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	204.29	0.085628	0.088312	0.091081	0.093936	0.096880	31.31	33.31
Paterson, NJ	7031302A1	04/11/03	04/01/15	51.501	0.000	5.6199	320.23	0.128582	0.132195	0.135910	0.139729	0.143655	47.60	50.31
Paterson, NJ	7031302B9	04/11/03	04/01/16	47.811	0.000	5.7699	307.22	0.124079	0.127659	0.131342	0.135131	0.139030	45.97	48.66
Paterson, NJ	7031302C7	04/11/03	04/01/17	44.317	0.000	5.9099	293.46	0.119168	0.122689	0.126314	0.130047	0.133890	44.18	46.83
Paterson, NJ	7031303Z5	03/30/12	03/15/18	98.496	3.625	3.9103			0.006294	0.006407	0.006532	0.006660	1.72	2.36
Paterson, NJ	703130272	04/11/03	04/01/12	63.812	0.000	5.0698	349.52	0.137349					12.36	
Paterson, NJ	703130280	04/11/03	04/01/13	59.701	0.000	5.2398	340.46	0.134686	0.138215	0.141836			49.77	12.77
Paterson, NJ	703130298	04/11/03	04/01/14	55.492	0.000	5.4399	331.40	0.132135	0.135729	0.139421	0.143214	0.147109	48.87	51.57
Penn Virginia Corp.	707882AB2	06/15/09	06/15/16	97.003	10.375	11.0000	8.41	0.010724	0.011313	0.011936	0.012592	0.013285	3.99	4.44
Peoria, IL SD #150	713040FC2	08/15/05	01/01/13	69.865	0.000	4.9194	253.91	0.130168	0.133370				47.44	
Peoria County, IL	713168AU6	10/05/11	12/01/13	104.730	VARIES	2.7264		0.079653	0.080739	0.077422	0.076584		28.80	25.40
Peoria County, IL	713168AV4	10/05/11	12/01/14	105.259	VARIES	3.2307		0.094938	0.096472	0.092795	0.092051	0.091294	34.39	33.23
Peoria County, IL	713168AW2	10/05/11	12/01/15	105.584	VARIES	3.7319		0.110088	0.112142	0.107946	0.107265	0.106571	39.94	38.70
Peoria County, IL	713168AX0	10/05/11	12/01/16	105.823	VARIES	3.9840		0.117839	0.120187	0.115802	0.115204	0.114594	42.78	41.54
Peoria County, IL	713168AY8	10/05/11	12/01/17	106.762	VARIES	4.2347		0.126414	0.129091	0.124276	0.123673	0.123057	45.93	44.59
Peoria County, IL	713168AZ5	10/05/11	12/01/18	106.114	VARIES	4.4856		0.133141	0.136127	0.131185	0.130701	0.130206	48.41	47.11
Peoria County, IL	713168BA9	10/05/11	12/01/19	106.753	VARIES	4.7356		0.141463	0.144813	0.139417	0.138937	0.138444	51.47	50.07
Peoria County, IL	713168BB7	10/05/11	12/01/20	105.512	VARIES	4.9860		0.147268	0.150939	0.145411	0.145054	0.144688	53.62	52.26
Peoria County, IL	71319RBM8	05/13/11	12/01/12	103.558	0.000	1.5194		0.044074	0.044408				14.60	
Peoria County, IL	71319RBP1	11/10/11	12/01/12	103.250	0.000	1.4807		0.042504	0.042819				14.08	
Peoria County, IL	71319RBR7	05/10/12	12/01/13	104.335	0.000	0.9804		0.028415	0.028431	0.028571	0.028711		6.57	9.45
Peoria, IL	71319RBT3	11/13/12	12/01/13	103.258	0.000	0.9889			0.028367	0.028381	0.028521		1.36	9.39
Petro Stopping Centers	71646DAJ1	02/09/04	04/30/14	93.312	5.000	N/A		0.186347	0.183612	0.180735	0.177708	0.174525	66.25	64.14
Petro Stopping Centers	71646DAK8	02/09/04	04/30/14	100.000	5.000	N/A		0.186347	0.183612	0.180735	0.177708	0.174525	66.25	64.14
Philadelphia Authority	717811AP4	02/03/99	04/15/24	19.046	0.000	6.6895	255.07	0.081636	0.084366	0.087188	0.090105	0.093118	30.30	32.36
Philadelphia Authority	717811AQ2	02/03/99	04/15/12	43.760	0.000	6.3590	544.60	0.171198					17.80	
Philadelphia Authority	717811AR0	02/03/99	04/15/13	40.766	0.000	6.4191	514.24	0.162187	0.167393	0.172766			60.13	17.97
Philadelphia Authority	717811AS8	02/03/99	04/15/14	37.933	0.000	6.4792	484.98	0.153458	0.158429	0.163562	0.168860	0.174331	56.91	60.65
Philadelphia Authority	717811AT6	02/03/99	04/15/15	35.256	0.000	6.5392	456.81	0.145017	0.149758	0.154655	0.159711	0.164933	53.79	57.37
Philadelphia Authority	717811AU3	02/03/99	04/15/16	32.784	0.000	6.5893	429.51	0.136722	0.141227	0.145880	0.150686	0.155651	50.73	54.12
Philadelphia Authority	717811AV1	02/03/99	04/15/17	30.618	0.000	6.6093	402.90	0.128392	0.132635	0.137018	0.141546	0.146223	47.64	50.84
Philadelphia Authority	717811AW9	02/03/99	04/15/18	28.637	0.000	6.6193	377.67	0.120415	0.124401	0.128518	0.132771	0.137166	44.68	47.69
Philadelphia Authority	717811AX7	02/03/99	04/15/19	26.727	0.000	6.6393	354.03	0.113000	0.116751	0.120627	0.124631	0.128768	41.93	44.77
Philadelphia Authority	717811AY5	02/03/99	04/15/20	24.985	0.000	6.6494	331.69	0.105928	0.109450	0.113089	0.116849	0.120734	39.31	41.97
Philadelphia Authority	717811AZ2	02/03/99	04/15/21	23.403	0.000	6.6494	310.69	0.099221	0.102520	0.105928	0.109450	0.113089	36.82	39.31
Philadelphia Authority	717811BA6	02/03/99	04/15/22	21.872	0.000	6.6594	291.00	0.092983	0.096080	0.099279	0.102584	0.106000	34.51	36.85
Philadelphia Authority	717811BB4	02/03/99	04/15/23	20.437	0.000	6.6695	272.51	0.087121	0.090027	0.093029	0.096131	0.099337	32.34	34.53
Philadelphia Authority	717811BC2	02/03/99	04/15/25	17.878	0.000	6.6796	238.91	0.076423	0.078975	0.081613	0.084338	0.087155	28.37	30.29
Philadelphia Authority	717811BD0	02/03/99	04/15/26	16.697	0.000	6.6896	223.62	0.071569	0.073963	0.076437	0.078994	0.081636	26.57	28.37
Pioneer Drilling Company	723655AA4	03/11/10	03/15/18	95.750	9.875	10.6775	6.76	0.011338	0.011943	0.012581	0.013253	0.013960	4.32	4.80

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								Period	Period	2013 1st	Period	Period		
Pioneer Drilling Company	723655AB2	03/11/10	03/15/18	95.750	9.875	10.6775	6.76	0.011338	0.011943	0.012581	0.013253	0.013960	4.32	4.80
Plains Expl & Prodtn Co.	726505AG5	03/06/09	03/01/16	92.373	10.000	11.6241	23.84	0.027133	0.028710	0.030379	0.032144	0.034012	10.44	11.69
Platinum Energy Solution	727663AA4	03/03/11	03/01/15	96.764	14.250	N/A		0.413245	0.414577	0.416011	0.417554	0.419216	149.34	150.43
Platinum Energy Solution	727663AB2	03/03/11	03/01/15	96.764	14.250	N/A		0.413245	0.414577	0.416011	0.417554	0.419216	149.34	150.43
Platinum Energy Solution	727663AC0	03/03/11	03/01/15	96.764	14.250	N/A		0.413245	0.414577	0.416011	0.417554	0.419216	149.34	150.43
Platinum Energy Solution	727663AD8	03/03/11	03/01/15	96.764	14.250	N/A		0.413245	0.414577	0.416011	0.417554	0.419216	149.34	150.43
Platinum Energy Solution	727663AE6	03/03/11	03/01/15	96.764	14.250	N/A		0.413245	0.414577	0.416011	0.417554	0.419216	149.34	150.43
Platinum Energy Solution	727663AF3	03/03/11	03/01/15	96.764	14.250	N/A		0.413245	0.414577	0.416011	0.417554	0.419216	149.34	150.43
Platinum Energy Solution	727663AG1	09/01/11	03/01/15	95.000	14.250	16.1765	3.73	0.031047	0.033558	0.036273	0.039207	0.042378	12.26	14.32
Platinum Energy Solution	727663AH9	09/01/11	03/01/15	95.000	14.250	16.1765	3.73	0.031047	0.033558	0.036273	0.039207	0.042378	12.26	14.32
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7502		0.299640	0.308022	0.316374	0.325049	0.334061	111.15	117.33
Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7502		0.299640	0.308022	0.316374	0.325049	0.334061	111.15	117.33
Ply Gem Industries, Inc.	729416AM9	01/11/10	07/15/14*	97.139	13.125	14.0016	10.41	0.016226	0.017362	0.018577			5.25*	
Ply Gem Industries, Inc.	729416AN7	01/11/10	07/15/14*	97.139	13.125	14.0016	10.41	0.016226	0.017362	0.018577			5.25*	
Ply Gem Industries, Inc.	729416AR8	02/16/12	02/15/18	85.000	8.250	11.8108			0.049701	0.052621	0.055728	0.059019	16.05	20.37
Ply Gem Industries, Inc.	729416AS6	02/16/12	02/15/18	85.000	8.250	11.8108			0.049701	0.052621	0.055728	0.059019	16.05	20.37
Ply Gem Industries, Inc.	729416AT4	02/16/12	02/15/18	85.000	8.250	11.8108			0.049701	0.052621	0.055728	0.059019	16.05	20.37
Pope & Talbot, Inc.	732827AC4	07/30/02	06/01/13	86.415	8.375	10.5037	108.52	0.050715	0.053379	0.056182			18.90	8.43
Pope & Talbot, Inc.	732827AD2	07/30/02	06/01/13	86.415	8.375	10.5037	108.52	0.050715	0.053379	0.056182			18.90	8.43
Presidio ISD	741020DW8	05/14/98	02/15/12	38.054	0.000	7.1489	611.02	0.191727					8.44	
Presidio ISD	741020DX6	05/14/98	02/15/13	35.472	0.000	7.1490	569.58	0.178726	0.185114	0.191732			67.26	8.44
Presidio ISD	741020DY4	05/14/98	02/15/14	33.066	0.000	7.1490	530.95	0.166602	0.172557	0.178725	0.185114	0.191731	62.70	67.26
Presidio ISD	741020DZ1	05/14/98	02/15/15	30.822	0.000	7.1492	494.94	0.155304	0.160856	0.166606	0.172562	0.178730	58.45	62.70
Presidio ISD	741020EA5	05/14/98	02/15/16	28.486	0.000	7.1992	462.33	0.145466	0.150702	0.156127	0.161747	0.167569	54.76	58.77
Presidio ISD	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	430.76	0.135533	0.140411	0.145465	0.150702	0.156126	51.02	54.76
Presidio ISD	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1993	401.35	0.126279	0.130825	0.135534	0.140413	0.145467	47.54	51.02
Presidio ISD	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	374.16	0.118045	0.122324	0.126758	0.131352	0.136113	44.45	47.73
Presidio ISD	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2493	348.45	0.109932	0.113916	0.118045	0.122324	0.126758	41.40	44.45
Presidio ISD	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2493	324.50	0.102375	0.106086	0.109932	0.113916	0.118045	38.55	41.40
Presidio ISD	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	302.19	0.095339	0.098795	0.102376	0.106087	0.109932	35.90	38.55
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	190.40	0.054845	0.055530	0.056225	0.056927	0.057639	20.10	20.60
Providian Financial Corp	74406AAD4	03/19/04	03/15/16	100.000	VARIES	9.4998		0.452231	0.470149	0.488849	0.508367	0.528738	169.91	183.73
QBE Funding Trust II	747271AA2	09/10/02	04/15/22	55.100	0.000	3.0644	180.33	0.061855	0.062803	0.063765	0.064742	0.065734	22.58	23.28
QBE Funding Trust	74729CAA6	04/15/02	04/15/22	59.358	0.000	2.6249	171.09	0.055450	0.056178	0.056915	0.057662	0.058419	20.20	20.74
QBE Funding Trust III	74729LAA6	09/24/04	09/24/24	67.165	0.000	2.0000	104.56	0.042892	0.043321	0.043754	0.044192	0.044634	15.60	15.92
Quebecor Media, Inc.	74819RAH9	10/05/07	03/15/16	93.750	7.750	8.8148	25.76	0.020063	0.020948	0.021871	0.022835	0.023841	7.57	8.26
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7504		0.263137	0.270259	0.277622	0.284936	0.292496	96.88	102.15
Quicksilver Resources	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7504		0.263137	0.270259	0.277622	0.284936	0.292496	96.88	102.15
Quicksilver Resources	74837RAF1	06/25/09	01/01/16	96.717	11.750	12.5012	9.73	0.012849	0.013652	0.014505	0.015412		4.77	5.38
Range Resources Corp.	75281AAK5	05/14/09	05/15/19	95.067	8.000	8.7501	9.21	0.010962	0.011442	0.011942	0.012465	0.013010	4.08	4.44
Readers Digest Assn, Inc.	755267AJ0	02/11/10	02/15/17	97.340	9.500	10.0374	5.48	0.008712	0.009149	0.009609	0.010091	0.010597	3.34	3.68

* Called in 2012; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7503		0.390058	0.403317	0.417156	0.431600	0.446676	145.68	155.91
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7503		0.390058	0.403317	0.417156	0.431600	0.446676	145.68	155.91
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8183		0.740506	0.774131	0.809407	0.846415	0.885240	279.94	306.09
Richland CNTYS SD#529,IL	763536DX4	08/04/10	12/01/12	102.728	VARIES	2.2816		0.064138	0.063760				21.10	
Richland CNTYS SD#529,IL	763536DY2	08/04/10	12/01/13	102.554	VARIES	2.6844		0.075745	0.075457	0.075165	0.074869		27.20	24.75
Rock Island County, IL	772453CF1	11/08/11	12/01/12	102.865	0.000	1.8268		0.052260	0.052737				17.33	
Rock Island County, IL	772453CG9	11/08/11	12/01/13	105.109	VARIES	2.1356		0.062438	0.063105	0.060790	0.060060		22.55	19.93
Rock Island County, IL	772453CH7	11/08/11	12/01/14	106.992	VARIES	2.3888		0.071106	0.071955	0.069400	0.068653	0.067897	25.70	24.80
Rock Island County, IL	772453CJ3	11/08/11	12/01/15	107.914	VARIES	2.7899		0.083780	0.084949	0.082062	0.081328	0.080583	30.32	29.37
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482	7.0003		0.108803	0.112611	0.116414	0.120350	0.124424	41.12	43.95
Rosemont, IL	777543TC3	12/15/11	12/01/13	99.518	1.250	1.5003	.11	0.006752	0.006799	0.006850	0.006901		2.44	2.27
Rosemont, IL	777543TE9	12/15/11	12/01/15	99.115	2.125	2.3603	.10	0.005956	0.006022	0.006093	0.006165	0.006237	2.16	2.21
Rotech Healthcare, Inc.	778669AC5	10/06/10	10/15/15	97.189	10.750	11.5019	5.54	0.013355	0.014123	0.014935	0.015794	0.016702	5.07	5.67
Rotech Healthcare, Inc.	778669AD3	10/06/10	10/15/15	97.189	10.750	11.5019	5.54	0.013355	0.014123	0.014935	0.015794	0.016702	5.07	5.67
Rotech Healthcare, Inc.	778669AE1	10/06/10	10/15/15	97.189	10.750	11.5019	5.54	0.013355	0.014123	0.014935	0.015794	0.016702	5.07	5.67
Rotech Healthcare, Inc.	778669AF8	03/17/11	03/15/18	98.197	10.500	10.8747	1.44	0.005230	0.005514	0.005814	0.006130	0.006464	2.00	2.22
Rotech Healthcare, Inc.	778669AG6	03/17/11	03/15/18	98.197	10.500	10.8747	1.44	0.005230	0.005514	0.005814	0.006130	0.006464	2.00	2.22
Rotech Healthcare, Inc.	778669AH4	03/17/11	03/15/18	98.197	10.500	10.8747	1.44	0.005230	0.005514	0.005814	0.006130	0.006464	2.00	2.22
Royal Bank of Canada	78008E3H8	03/31/08	03/28/13	100.000	0.000	4.2547		0.136919	0.139832	0.142807			50.36	12.42
Royal Bank of Canada	78008E3L9	02/29/08	02/28/14	100.000	0.000	4.7399		0.153421	0.155350	0.161668	0.162801	0.169422	57.52	60.17
Royal Bank of Canada	78008E4D6	03/31/08	09/28/12	100.000	0.000	3.9648		0.126332	0.128836				34.18	
Royal Bank of Canada	78008E6Y8	03/31/08	03/29/12	100.000	0.000	3.7626		0.119070					10.48	
Royal Bank of Canada	78008E7D3	04/30/08	04/30/13	100.000	0.000	4.4900		0.145693	0.148964	0.152308			53.44	18.12
Royal Bank of Canada	78008EBW6	10/31/06	10/31/13	100.000	0.000	5.2200		0.187614	0.192511	0.197535	0.202691		69.03	59.99
Royal Bank of Canada	78008ECH8	11/27/06	11/29/13	100.000	0.000	5.0359		0.179430	0.183948	0.188580	0.193328		65.70	62.71
Royal Bank of Canada	78008EE37	11/26/07	11/26/12	100.000	0.000	4.8999		0.165190	0.169237				54.42	
Royal Bank of Canada	78008EE45	11/26/07	11/26/12	100.000	0.000	4.8999		0.165190	0.169237				54.42	
Royal Bank of Canada	78008EFH5	04/30/07	04/30/12	100.000	0.000	5.1100		0.178127					21.20	
Royal Bank of Canada	78008EH59	12/31/07	12/31/13	100.000	0.000	4.7699		0.159993	0.163809	0.167716	0.171716		58.29	60.93
Royal Bank of Canada	78008EJV0	06/29/07	06/29/12	100.000	0.000	5.5299		0.196349					34.95	
Royal Bank of Canada	78008EJW8	06/29/07	06/29/12	100.000	VARIES	5.5339		0.180759					32.18	
Royal Bank of Canada	78008EJX6	06/29/07	06/29/12	100.000	0.000	5.5299		0.196349					34.95	
Royal Bank of Canada	78008EJY4	06/29/07	06/29/12	100.000	0.000	5.5299		0.196349					34.95	
Royal Bank of Canada	78008ELR6	07/06/07	07/09/12	100.000	VARIES	5.6200		0.182278	0.187400				35.19	
Royal Bank of Canada	78008EPB7	07/31/07	07/31/12	100.000	0.000	5.3300		0.182728	0.187597				39.07	
Royal Bank of Canada	78008EPH4	08/31/07	08/31/12	100.000	0.000	5.1899		0.175015	0.177605				43.01	
Royal Bank of Canada	78008EPL5	08/31/07	08/31/12	100.000	0.000	5.1899		0.175015	0.177605				43.01	
Royal Bank of Canada	78008ER58	01/31/08	01/31/14	100.000	0.000	4.6199		0.150579	0.154058	0.157617	0.161257	0.164983	55.90	58.51
Royal Bank of Canada	78008EWF0	10/31/07	10/31/12	100.000	0.000	4.7100		0.157613	0.161324				47.79	
Royal Bank of Canada	78008G3K6	06/30/09	06/30/14	100.000	0.000	3.9699		0.121666	0.124081	0.126544	0.129056	0.131618	44.24	46.01
Royal Bank of Canada	78008G3L4	06/30/09	06/29/12	100.000	0.000	3.0462		0.091255					16.24	
Royal Bank of Canada	78008G5L2	06/26/09	12/26/14	100.000	VARIES	3.9701		0.111314	0.110763	0.110351	0.110135	0.109964	39.97	39.69
Royal Bank of Canada	78008G5R9	08/12/09	08/12/16	100.000	VARIES	4.2505		0.121121	0.121924	0.122744	0.123582	0.124437	43.97	44.57

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Royal Bank of Canada	78008G5S7	07/20/09	04/20/15	100.000	VARIES	4.0008		0.113728	0.114336	0.114082	0.113057	0.112288	41.08	40.76
Royal Bank of Canada	78008GBJ0	04/30/08	10/31/12	100.000	0.000	4.3499		0.140475	0.143530				42.55	
Royal Bank of Canada	78008GBV3	05/30/08	11/30/12	100.000	0.000	4.6199		0.150580	0.154058				50.17	
Royal Bank of Canada	78008GEN8	06/30/08	06/30/14	100.000	0.000	4.8299		0.158558	0.162388	0.166309	0.170326	0.174439	57.78	60.60
Royal Bank of Canada	78008GH39	03/31/09	03/31/15	100.000	0.000	5.2300		0.165294	0.169616	0.174052	0.178603	0.183274	61.08	64.32
Royal Bank of Canada	78008GH47	03/31/09	03/31/14	100.000	0.000	5.0300		0.158199	0.162178	0.166257	0.170438	0.174724	58.40	61.38
Royal Bank of Canada	78008GHD7	07/31/08	01/31/13	100.000	0.000	4.3700		0.138198	0.141218	0.144303			51.22	4.18
Royal Bank of Canada	78008GL83	04/30/09	04/30/12	100.000	0.000	2.9229		0.087304					10.39	
Royal Bank of Canada	78008GLE0	07/29/08	01/29/14	100.000	0.000	4.7199		0.150807	0.154366	0.158009	0.161738	0.165555	56.03	58.70
Royal Bank of Canada	78008GLJ9	07/25/08	07/25/12	100.000	0.000	4.5600		0.145013	0.148320				30.18	
Royal Bank of Canada	78008GLV2	08/05/08	08/06/12	100.000	0.000	4.3999		0.139286	0.142350				30.50	
Royal Bank of Canada	78008GMC3	08/29/08	09/28/12	100.000	0.000	4.2399		0.134032	0.136874				36.30	
Royal Bank of Canada	78008GPA4	09/30/08	09/30/13	100.000	0.000	3.6499		0.113010	0.115072	0.117173	0.119311		41.43	31.90
Royal Bank of Canada	78008GS45	04/30/09	04/30/29*	100.000	VARIES	5.2899		0.138711					16.51*	
Royal Bank of Canada	78008GSC7	10/31/08	10/31/13	100.000	0.000	3.3799		0.103821	0.105575	0.107359	0.109174		37.91	32.43
Royal Bank of Canada	78008HHA1	09/30/09	09/30/14	100.000	0.000	3.0100		0.088760	0.090095	0.091451	0.092828	0.094225	32.44	33.42
Royal Bank of Canada	78008HKB5	10/30/09	10/31/12	100.000	0.000	2.1099		0.061124	0.061769				18.39	
Royal Bank of Canada	78008HLM0	10/30/09	10/30/14	100.000	0.000	3.1599		0.093458	0.094935	0.096435	0.097958	0.099506	34.09	35.18
Royal Bank of Canada	78008HNN6	11/30/09	11/28/14	100.000	0.000	2.8231		0.082930	0.084101	0.085288	0.086492	0.087712	30.14	31.00
Royal Bank of Canada	78008HQJ2	11/27/09	11/27/12	100.000	0.000	1.8099		0.052122	0.052594				17.08	
Royal Bank of Canada	78008HQQ6	11/25/09	11/25/14	100.000	0.000	2.9000		0.085331	0.086568	0.087823	0.089097	0.090389	31.03	31.94
Royal Bank of Canada	78008HRB8	12/31/09	06/30/15	100.000	0.000	3.3099		0.098184	0.099809	0.101461	0.103140	0.104847	35.64	36.83
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIES	4.5517		0.129448	0.130497	0.131571	0.132669	0.133791	47.11	47.90
Royal Bank of Canada	78008HWF3	02/16/10	02/16/17	100.000	VARIES	3.8707		0.110186	0.111109	0.112050	0.113009	0.112368	40.08	40.55
Royal Bank of Canada	78008HZE3	03/31/10	03/31/14	100.000	0.000	2.7599		0.079885	0.080987	0.082105	0.083238	0.084386	29.16	29.97
Royal Bank of Canada	78008K3K7	04/20/11	04/20/16	100.000	0.000	2.7665		0.077910	0.078988	0.080081	0.081188	0.082311	28.40	29.19
Royal Bank of Canada	78008KDT7	07/15/10	07/16/15	100.000	0.000	2.3886		0.067950	0.068762	0.069583	0.070414	0.071255	24.88	25.48
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIES	4.1702		0.116519	0.117211	0.117147	0.117082	0.117016	42.13	42.15
Royal Bank of Canada	78008KPH0	10/29/10	10/30/15	100.000	0.000	1.8491		0.052322	0.052806	0.053294	0.053787	0.054284	18.98	19.33
Royal Bank of Canada	78008KRQ8	11/30/10	11/30/15	100.000	0.000	2.1099		0.059854	0.060486	0.061124	0.061769	0.062420	21.70	22.16
Royal Bank of Canada	78008KYV9	01/27/11	01/27/31	100.000	VARIES	4.9792		0.135531	0.132681	0.132772	0.132865	0.132960	47.85	47.84
Royal Bank of Canada	78008SJY3	11/05/12	11/04/19	100.000	0.000	0.6002				0.016673	0.016723	0.016773	.93	6.02
Royal Bank of Canada	78008SMC7	11/05/12	11/04/19	100.000	0.000	0.6002				0.016673	0.016723	0.016773	.93	6.02
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIES	4.0299		0.111944	0.109722	0.107455	0.107535	0.107616	39.30	38.72
Royal Bank of Canada	78008TR89	02/17/12	02/17/33	100.000	3.570	3.5699			0.099167	0.099167	0.099167	0.099167	31.14	35.70
Royal Bank of Scotland	78009KAA0	07/16/03	01/16/14	100.000	0.000	4.1274		0.158970	0.162251	0.165600	0.169017	0.172505	58.91	61.37
Royal Bank of Scotland	78009KAB8	01/13/05	01/13/20	100.000	VARIES	4.7500		0.130430	0.130723	0.131062	0.131410	0.131766	47.11	47.36
Royal Bank of Scotland	78009KEF5	03/31/10	03/31/14	100.000	0.000	2.6710		0.077207	0.078238	0.079283	0.080342	0.081415	28.17	28.93
Royal Bank of Scotland	78009KFP2	04/30/10	04/30/14	100.000	0.000	2.6792		0.077454	0.078491	0.079543	0.080608	0.081688	28.20	28.96
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIES	4.9855		0.139518	0.140053	0.140602	0.141164	0.141740	50.47	50.88
Royal Bank of Scotland	78009KMB5	08/19/10	08/19/17	100.000	VARIES	2.6315		0.018795	0.019043	0.019294	0.019548	0.019805	6.88	7.06

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIES	3.6714		0.023154	0.022228	0.021285	0.020324	0.019346	7.97	7.29
Royal Bank of Scotland	78009KMF6	09/20/10	09/20/17	100.000	VARIES	2.5212		0.017477	0.017697	0.017921	0.018147	0.018375	6.38	6.54
Royal Bank of Scotland	78009KMG4	09/30/10	09/28/18	100.000	VARIES	N/A		0.017544	0.016840	0.016214	0.016342	0.016653	6.17	5.98
Royal Bank of Scotland	78009KMOV1	10/29/10	10/29/20	100.000	VARIES	2.4406		0.009839	0.009959	0.010080	0.010203	0.010328	3.58	3.67
Royal Bank of Scotland	78009KNB4	10/27/10	10/27/17	100.000	VARIES	2.4218		0.023176	0.022476	0.021768	0.022031	0.022298	8.13	7.92
Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIES	5.5208		0.146394	0.146500	0.146609	0.146720	0.146835	52.73	52.81
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIES	4.5134		0.126024	0.126360	0.126704	0.127056	0.127416	45.46	45.71
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIES	5.3208		0.142291	0.139425	0.136483	0.136712	0.136947	50.60	49.18
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIES	5.7103		0.150111	0.150238	0.150369	0.150503	0.150641	54.06	54.16
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIES	5.4493		0.146414	0.141321	0.141475	0.141634	0.141796	51.17	51.00
Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIES	5.5246		0.153099	0.152724	0.152756	0.152789	0.152823	55.01	55.01
Royal Bank of Scotland	78009KRL8	03/15/11	03/15/16	100.000	VARIES	4.1566		0.115553	0.115645	0.115624	0.115602	0.115580	41.62	41.62
Royal Bank of Scotland	78009KRY0	03/31/11	03/31/18	100.000	VARIES	4.3799		0.121288	0.120902	0.120959	0.121016	0.121075	43.56	43.57
Royal Bank of Scotland	78009KSD5	04/12/11	04/12/26	100.000	VARIES	4.8417		0.131025	0.127473	0.127651	0.127833	0.128020	46.26	46.02
Royal Bank of Scotland	78009PAF8	04/29/11	04/29/16	100.000	0.000	3.8637		0.109401	0.111515	0.113669	0.115865	0.118103	40.03	41.59
Royal Bank of Scotland	78009PAG6	05/16/11	08/16/16	100.000	0.000	3.5178		0.098578	0.100312	0.102077	0.103872	0.105699	36.27	37.56
Royal Bank of Scotland	78009PAL5	05/31/11	11/30/16	100.000	0.000	3.6087		0.102050	0.103892	0.105766	0.107675	0.109618	37.18	38.54
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIES	4.4728		0.124540	0.124841	0.125148	0.125462	0.125464	44.91	45.12
Royal Bank of Scotland	78009PAN1	06/15/11	12/15/16	100.000	0.000	3.5863		0.101407	0.103225	0.105076	0.106961	0.108878	36.89	38.23
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIES	2.5504		0.015930	0.015169	0.014399	0.013619	0.013793	5.57	5.03
Royal Bank of Scotland	78009PAX9	07/29/11	07/29/16	100.000	0.000	3.8218		0.106162	0.108191	0.110258	0.112365	0.114512	39.21	40.72
Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIES	2.8321		0.023116	0.021976	0.020820	0.019648	0.018459	7.75	6.91
Royal Bank of Scotland	78009PBG5	08/31/11	02/28/17	100.000	0.000	4.0027		0.109966	0.110948	0.115044	0.115433	0.119695	41.05	42.63
Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIES	4.7434		0.131763	0.126982	0.122088	0.121035	0.119957	45.36	43.50
Royal Bank of Scotland	78009PBM2	08/31/11	03/01/16	100.000	0.000	3.5003		0.097242	0.098944	0.100676	0.102438	0.104230	35.73	36.99
Royal Bank of Scotland	78009PBR1	09/30/11	03/30/17	100.000	0.000	3.8461		0.106838	0.108893	0.110987	0.113121	0.115297	39.21	40.73
Royal Bank of Scotland	78009PBV2	09/30/11	09/30/16	100.000	VARIES	2.7074		0.009373	0.008899	0.008417	0.008531	0.008647	3.20	3.07
Royal Bank of Scotland	78009PCD1	12/06/11	06/07/17	100.000	0.000	5.2976		0.147178	0.151076	0.155078	0.159186	0.163402	53.88	56.77
Royal Bank of Scotland	78009PCG4	12/30/11	07/03/17	100.000	0.000	5.2550		0.145974	0.146038	0.149876	0.153814	0.157855	53.26	56.08
Royal Bank of Scotland	78011PAA5	11/30/11	11/30/26	100.000	VARIES	5.2303		0.145289	0.144003	0.142684	0.141330	0.139941	51.99	51.04
Royal Caribbean Cruises	780153AT9	07/06/09	07/15/15	97.399	11.875	12.5022	8.51	0.010726	0.011397	0.012109	0.012866	0.013671	4.21	4.75
Ryerson Holding Corp.	783754AA2	01/29/10	02/01/15*	45.598	0.000	N/A		0.259822	0.285520	0.314049			82.43*	
Ryerson Holding Corp.	783754AB0	01/29/10	02/01/15*	45.598	0.000	N/A		0.259822	0.285520	0.314049			82.43*	
SG Structured Prods, Inc.	78423A2D3	07/29/11	07/29/31	100.000	VARIES	3.8135		0.105933	0.099213	0.092366	0.089888	0.087363	34.86	32.05
SG Structured Prods, Inc.	78423A2E1	07/29/11	07/29/31	100.000	VARIES	3.8227		0.106187	0.101315	0.096349	0.091289	0.086131	35.86	32.22
SG Structured Prods, Inc.	78423A2P6	07/29/11	07/29/31	100.000	VARIES	3.8133		0.105926	0.100928	0.095834	0.093226	0.090567	35.70	33.23
SG Structured Prods, Inc.	78423A3B6	08/31/11	08/29/31	100.000	VARIES	3.8090		0.103506	0.099887	0.094468	0.092527	0.089528	36.09	33.51
SG Structured Prods, Inc.	78423AA28	11/10/10	11/06/40	100.000	3.632	3.6319		0.100889	0.100889	0.100889	0.100889	0.100889	36.32	36.32
SG Structured Prods, Inc.	78423AC34	12/30/10	12/30/13	100.000	0.000	1.3654		0.038450	0.038712	0.038976	0.039243		13.89	14.04
SG Structured Prods, Inc.	78423AC42	12/31/10	12/31/30	100.000	VARIES	4.1615		0.106444	0.105394	0.104322	0.103229	0.102112	38.13	37.36
SG Structured Prods, Inc.	78423AD90	01/31/11	01/31/31	100.000	VARIES	4.1899		0.111842	0.107202	0.102464	0.097628	0.096861	38.01	35.17

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
SG Structured Prods, Inc.	78423AE99	02/25/11	02/25/26	100.000	VARIES	3.9927		0.106358	0.101716	0.101964	0.102218	0.102476	36.90	36.82
SG Structured Prods, Inc.	78423AF80	02/28/11	02/28/31	100.000	VARIES	4.1578		0.108605	0.101749	0.102375	0.099641	0.100187	37.72	36.59
SG Structured Prods, Inc.	78423AG63	03/18/11	03/18/21	100.000	VARIES	4.1693		0.114756	0.113674	0.113914	0.114160	0.114374	41.03	41.10
SG Structured Prods, Inc.	78423AH62	03/09/11	03/09/16	100.000	0.000	2.4340		0.068436	0.069269	0.070112	0.070965	0.071829	24.97	25.59
SG Structured Prods, Inc.	78423AJ45	03/31/11	03/31/26	100.000	VARIES	3.9820		0.106730	0.102772	0.098734	0.094616	0.093830	36.98	34.36
SG Structured Prods, Inc.	78423AK43	03/31/11	03/31/31*	100.000	VARIES	4.2707		0.114048	0.109366				29.84*	
SG Structured Prods, Inc.	78423AL75	03/31/11	03/31/31	100.000	VARIES	4.2878		0.112131	0.105006	0.104073	0.103120	0.102146	38.35	37.12
SG Structured Prods, Inc.	78423AM74	04/29/11	08/02/13	100.000	0.000	0.7726		0.021506	0.021589	0.021672	0.021756		7.78	4.59
SG Structured Prods, Inc.	78423AP48	04/29/11	04/29/31	100.000	VARIES	4.1591		0.108114	0.100542	0.099535	0.098507	0.097458	37.03	35.52
SG Structured Prods, Inc.	78423AR20	04/29/11	04/30/26	100.000	VARIES	4.1342		0.111453	0.108015	0.106393	0.104737	0.103047	39.20	37.80
SG Structured Prods, Inc.	78423AR46	04/29/11	04/30/12	100.000	0.000	0.5526		0.015395					1.83	
SG Structured Prods, Inc.	78423AT93	05/31/11	05/30/31	100.000	VARIES	4.0970		0.107293	0.100786	0.101066	0.098022	0.098199	37.87	36.24
SG Structured Prods, Inc.	78423AU26	05/31/11	05/30/23	100.000	VARIES	4.1099		0.111289	0.108432	0.110304	0.108580	0.110458	40.17	39.95
SG Structured Prods, Inc.	78423AU75	05/31/11	05/30/31	100.000	VARIES	4.0953		0.108086	0.102423	0.101650	0.097512	0.096556	38.31	36.18
SG Structured Prods, Inc.	78423AU83	05/31/11	05/29/26	100.000	VARIES	4.1202		0.109902	0.105349	0.103610	0.100957	0.101630	39.18	37.26
SG Structured Prods, Inc.	78423AV90	06/17/11	06/16/17	100.000	0.000	2.1964		0.061680	0.062357	0.063042	0.063735	0.064435	22.35	22.84
SG Structured Prods, Inc.	78423AW65	06/30/11	06/30/31	100.000	VARIES	4.0039		0.106497	0.101677	0.099099	0.096469	0.093787	37.46	35.20
SG Structured Prods, Inc.	78423AW73	06/30/11	06/30/31	100.000	VARIES	4.0072		0.104039	0.096803	0.096903	0.093813	0.093802	36.74	34.80
SG Structured Prods, Inc.	78423AW81	06/30/11	06/30/23	100.000	VARIES	3.9769		0.108803	0.107103	0.107395	0.107692	0.107996	38.86	38.72
SG Structured Prods, Inc.	78423AW99	06/30/11	06/30/26	100.000	VARIES	3.9853		0.106195	0.101719	0.102340	0.099603	0.100146	38.04	36.85
SG Structured Prods, Inc.	78423AY55	06/30/11	07/30/12	100.000	0.000	0.4618		0.012833	0.012862				2.69	
SG Structured Prods, Inc.	78423AYJ5	08/31/10	08/29/25	100.000	7.380	3.6971		0.096753	0.095876	0.093387	0.091888	0.089348	34.83	33.31
SG Structured Prods, Inc.	78423AYN6	09/30/10	09/30/15	100.000	0.000	1.9321		0.054714	0.055243	0.055777	0.056315	0.056859	19.89	20.28
SG Structured Prods, Inc.	78423AZA3	10/29/10	04/29/16	100.000	0.000	1.7220		0.048663	0.049082	0.049505	0.049931	0.050361	17.65	17.95
SG Structured Prods, Inc.	78423AZY1	11/10/10	11/06/40	100.000	3.632	3.6319		0.100889	0.100889	0.100889	0.100889	0.100889	36.32	36.32
SG Structured Prods, Inc.	78423AZZ8	11/10/10	11/06/40	100.000	3.632	3.6319		0.100889	0.100889	0.100889	0.100889	0.100889	36.32	36.32
SG Structured Prods, Inc.	78423EBE3	06/29/12	06/30/32	100.000	VARIES	2.6183		0.072732	0.072718	0.069942	0.067130	0.066248	13.23	24.67
SG Structured Prods, Inc.	78423EBR4	07/31/12	07/30/32	100.000	VARIES	2.2858				0.062115	0.060723	0.057310	9.57	21.68
SG Structured Prods, Inc.	78423ECC6	07/31/12	07/31/32	100.000	VARIES	4.4772				0.013258	0.011690	0.010086	2.00	4.01
SG Structured Prods, Inc.	78423ECE2	08/31/12	08/31/32	100.000	VARIES	2.2189				0.061297	0.057349	0.055269	7.54	20.91
SG Structured Prods, Inc.	78423ECF9	08/31/12	08/31/27	100.000	VARIES	2.2060				0.060941	0.059022	0.059049	7.50	21.66
SG Structured Prods, Inc.	78423ECS1	08/31/12	08/31/32	100.000	VARIES	4.3609				0.009970	0.008836	0.007974	1.23	3.18
SG Structured Prods, Inc.	78423EDB7	09/28/12	09/30/32	100.000	VARIES	3.8997			0.011075	0.011075	0.009937	0.008777	1.03	3.57
SG Structured Prods, Inc.	78423EDJ0	09/28/12	09/30/32	100.000	VARIES	2.1721			0.060337	0.060304	0.057339	0.054342	5.61	20.63
SG Structured Prods, Inc.	78423EDN1	10/31/12	10/29/27	100.000	VARIES	2.3465				0.065181	0.062701	0.060177	3.98	22.71
SG Structured Prods, Inc.	78423EDP6	10/31/12	10/29/27	100.000	VARIES	2.3352				0.064869	0.064102	0.063322	3.96	23.12
SG Structured Prods, Inc.	78423EDQ4	10/31/12	10/31/32	100.000	VARIES	3.4706				0.096408	0.095188	0.093948	5.88	34.34
SG Structured Prods, Inc.	78423EEJ9	10/31/12	10/29/32	100.000	VARIES	2.3462				0.065174	0.062694	0.060171	3.98	22.71
SLM Corporation.	78442FCY2	10/01/04	10/01/14	100.000	VARIES	5.0009		0.138376	0.138461	0.138547	0.138636	0.138727	49.85	49.91
SLM Corporation.	78442FEM6	01/27/12	01/25/17	98.942	6.000	6.2498			0.005104	0.005262	0.005426	0.005596	1.73	1.98
Sabine Pass LNG, LP	785583AG0	09/15/08	11/30/16	79.000	7.500	11.5231	62.24	0.063825	0.067502	0.071391	0.075504	0.079855	23.87	26.70

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								Period	Period	2013 1st	Period	Period		
Sabine Pass LNG, LP	785583AH8	09/15/08	11/30/16	79.000	7.500	11.5231	62.24	0.063825	0.067502	0.071391	0.075504	0.079855	23.87	26.70
Saddle Brook TWP NJ SD	786225GB2	08/23/12	08/15/14	99.381	1.000	1.3180				0.008608	0.008664	0.008721	1.10	3.12
Saddle Brook TWP NJ SD	786225GC0	08/23/12	08/15/15	99.327	1.300	1.5320				0.006159	0.006205	0.006252	.79	2.24
Saddle Brook TWP NJ SD	786225GD8	08/23/12	08/15/16	99.040	1.750	2.0022				0.006473	0.006536	0.006601	.83	2.36
SCH DIST Clair CNTY, IL	788550JJ1	06/15/11	01/01/15	102.478	VARIES	3.4880		0.101179	0.098643	0.098304	0.097960		35.97	35.33
SCH DIST Clair CNTY, IL	788550JK8	06/15/11	01/01/16	103.086	VARIES	3.9878		0.116676	0.113506	0.113139	0.112764		41.43	40.66
SCH DIST Clair CNTY, IL	788550JL6	06/15/11	01/01/17	103.641	VARIES	4.4873		0.132349	0.128483	0.128094	0.127696		46.95	46.04
SCH DIST Clair CNTY, IL	788550JM4	06/15/11	01/01/18	102.758	VARIES	4.9870		0.146221	0.141910	0.141639	0.141361		51.86	50.94
St. Clair CNTY SD#187,IL	788550JQ5	06/20/12	01/01/21	107.017	5.500	N/A		0.131540	0.131512	0.131041	0.130560		25.12	47.09
St.Clair CNTY SD #196,IL	788553GJ8	11/13/12	12/01/13	101.704	0.000	1.1898			0.033616	0.033636	0.033836		1.61	11.14
St.Clair CNTY SD #196,IL	788553GK5	11/13/12	12/01/14	102.810	VARIES	1.3941			0.039814	0.039842	0.040119	0.039245	1.91	14.38
St.Clair CNTY SD #196,IL	788553GL3	11/13/12	12/01/15	103.202	VARIES	1.5459			0.044318	0.044352	0.044695	0.043831	2.13	16.01
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2695	252.64	0.101706	0.104386	0.107136	0.109959	0.112856	37.75	39.76
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3695	241.58	0.097620	0.100241	0.102932	0.105696	0.108533	36.25	38.23
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4695	230.48	0.093484	0.096040	0.098667	0.101365	0.104137	34.74	36.66
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5395	219.10	0.089097	0.091565	0.094101	0.096708	0.099386	33.12	34.98
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5995	207.89	0.084727	0.087099	0.089538	0.092045	0.094622	31.51	33.30
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	196.91	0.080372	0.082639	0.084969	0.087365	0.089829	29.89	31.60
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6796	186.35	0.076177	0.078341	0.080565	0.082853	0.085206	28.34	29.97
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	176.21	0.072085	0.074140	0.076253	0.078426	0.080661	26.82	28.37
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7297	166.54	0.068206	0.070160	0.072170	0.074237	0.076364	25.38	26.86
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7297	157.39	0.064459	0.066306	0.068206	0.070160	0.072170	23.99	25.38
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7296	148.75	0.060919	0.062664	0.064459	0.066306	0.068205	22.67	23.99
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7297	140.58	0.057573	0.059222	0.060919	0.062664	0.064459	21.42	22.67
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	132.86	0.054411	0.055969	0.057573	0.059222	0.060919	20.25	21.42
Service Master, Co.	81760NAE9	07/24/08	07/15/15*	97.266	10.750	11.3274		0.308934	0.309518	0.310136			77.10*	
Service Master, Co.	81760NAF6	07/24/08	07/15/15*	97.266	10.750	11.3274		0.308934	0.309518	0.310136			77.10*	
Service Master, Co.	81760NAG4	07/24/08	07/15/15*	97.266	10.750	11.3274		0.308934	0.309518	0.310136			77.10*	
Shelby CNTYS, SD #21, IL	821510AQ7	06/08/10	12/01/12	106.675	VARIES	2.4625		0.070277	0.069346				23.02	
Shelby CNTYS, SD #21, IL	821510AR5	06/08/10	12/01/13	107.980	VARIES	2.9663		0.086265	0.085319	0.084360	0.083386		30.83	27.66
Shelby CNTYS, SD #21, IL	821510AS3	06/08/10	12/01/14	108.333	VARIES	3.4682		0.101873	0.100990	0.100092	0.099179	0.098249	36.46	35.81
Silgan Holdings Inc.	827048AM1	05/12/09	08/15/16*	97.280	7.250	7.7468	8.21	0.009438	0.009803				.94*	
Sinclair Broadcast Group	829226AS8	05/20/03	07/15/18	100.000	VARIES	9.2480		0.393021	0.407992	0.423654	0.439967	0.457035	149.27	160.99
Sinclair Broadcast Group	829226AU3	05/20/03	07/15/18	100.000	VARIES	9.2480		0.393021	0.407992	0.423654	0.439967	0.457035	149.27	160.99
Sinclair Broadcast Group	829226AW9	05/10/07	05/15/27	100.000	VARIES	7.7902		0.271215	0.278533	0.286136	0.294036	0.302243	99.64	105.17
SG Structured Prods,Inc.	83367TAK5	08/07/12	08/07/15	100.000	VARIES	2.4728				0.014801	0.014448	0.014091	2.13	5.16
SG Structured Prods,Inc.	83367TAM1	08/30/12	08/30/27	100.000	VARIES	4.2251				0.116075	0.114086	0.113321	14.39	41.66
SG Structured Prods,Inc.	83367TAN9	09/28/12	09/28/27	100.000	VARIES	4.2451				0.117920	0.115706	0.113445	10.97	41.64
SG Structured prods,Inc.	83368WAC5	10/31/12	10/29/27	100.000	VARIES	3.3528				0.093134	0.092317	0.091483	5.68	33.28
Solelectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7499	216.91	0.060562	0.061395	0.062239	0.063095	0.063962	22.04	22.65
Solo Cup Company	83427BAA4	07/02/09	11/01/13*	97.928	10.500	11.1154	10.77	0.013769	0.014534				1.94*	

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Southern CMNTY CAP II	842633208	12/31/10	12/31/33	100.000	7.950	7.9499		0.238739	0.248228	0.258095	0.268355	0.279022	87.67	94.78
Sovereign Bancorp, Inc.	846048205	02/26/04	03/01/34	100.000	VARIES	7.4512		0.269596	0.275113	0.280835	0.286770	0.292926	99.40	103.62
Spartan Stores, Inc.	846822AD6	05/29/07	05/15/27	100.000	VARIES	8.2501		0.287992	0.296004	0.304347	0.313035	0.322080	105.87	111.94
Spartan Stores, Inc.	846822AE4	05/29/07	05/15/27	100.000	VARIES	8.2501		0.287992	0.296004	0.304347	0.313035	0.322080	105.87	111.94
Spectrum Brands, Inc.	84762LAE5	08/28/09	08/28/19*	86.000	12.000	N/A		0.380854	0.384467				90.91*	
Spirit Aerosystems, Inc.	85205TAA8	09/30/09	10/01/17	97.804	7.500	7.8750	4.88	0.006555	0.006813	0.007081	0.007360	0.007650	2.45	2.65
Spirit Aerosystems, Inc.	85205TAB6	09/30/09	10/01/17	97.804	7.500	7.8750	4.88	0.006555	0.006813	0.007081	0.007360	0.007650	2.45	2.65
St. Clair CNTY SD#522,IL	85227XCT0	07/01/10	12/01/12	100.590	VARIES	1.7284		0.048137	0.048075				15.87	
St. Clair CNTY SD#522,IL	85227XCU7	07/01/10	12/01/13	100.650	VARIES	2.2805		0.063599	0.063538	0.063475	0.063412		22.88	20.94
St. Clair CNTY SD#522,IL	85227XCV5	07/01/10	12/01/14	101.031	VARIES	2.7378		0.076621	0.076529	0.076436	0.076341	0.076245	27.56	27.49
St. Clair CNTY SD#522,IL	85227XCW3	07/01/10	12/01/15	100.491	VARIES	3.1869		0.088900	0.088856	0.088811	0.088765	0.088719	31.99	31.96
Stephenson Ogle ETC CNTY	859103CF8	11/04/09	01/01/13	99.722	VARIES	2.9892		0.082962	0.082998				29.87	
Stephenson Ogle ETC CNTY	859103CG6	11/04/09	01/01/14	103.872	VARIES	3.4851		0.098693	0.098235	0.097768	0.097294		35.45	35.11
Stephenson Ogle ETC CNTY	859103CH4	11/04/09	01/01/15	102.111	VARIES	3.9859		0.112159	0.111931	0.111698	0.111461		40.34	40.17
STMicroelectronics N.V.	861012AF9	02/23/06	02/23/16*	100.000	0.000	N/A		0.045235	0.045574				5.86*	
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4989		0.316273	0.315961	0.315632	0.315286	0.314922	113.74	113.50
Symbion, Inc.	871507AE9	06/14/11	06/15/16	98.492	8.000	8.3751	1.37	0.007204	0.007505	0.007820	0.008147	0.008488	2.66	2.88
Symbion, Inc.	871507AG4	06/14/11	06/15/16	98.492	8.000	8.3751	1.37	0.007204	0.007505	0.007820	0.008147	0.008488	2.66	2.88
Synovus Financial Corp.	87161C204	05/04/10	05/15/13	100.000	13.000	N/A		0.181147	0.118881	0.052502			48.09	7.04
Synovus Financial Corp.	87161C303	05/04/10	05/15/13	100.000	13.000	N/A		0.181147	0.118881	0.052502			48.09	7.04
Tabletop Holdings, Inc.	87336NAA9	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340269	0.340268	0.340268	0.340267	0.340267	122.50	122.50
Tabletop Holdings, Inc.	87336NAB7	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340269	0.340268	0.340268	0.340267	0.340267	122.50	122.50
Tazewell CNTY SD#102, IL	877741BX5	04/07/10	12/01/13	100.040	VARIES	2.3840		0.066244	0.066239	0.066234	0.066229		23.85	21.86
Tenet Healthcare Corp.	88033GBD1	03/03/09	05/01/15*	89.500	9.000	11.4189	39.51	0.045554	0.048155				5.51*	
Tenet Healthcare Corp.	88033GBE9	03/03/09	05/01/15*	89.500	9.000	11.4189	39.51	0.045554	0.048155				5.51*	
Tenet Healthcare Corp.	88033GBF6	03/03/09	05/01/18	89.500	10.000	11.9135	21.59	0.025053	0.026546	0.028127	0.029802	0.031577	9.47	10.63
Tenet Healthcare Corp.	88033GBG4	03/03/09	05/01/18	89.500	10.000	11.9135	21.59	0.025053	0.026546	0.028127	0.029802	0.031577	9.47	10.63
Tenet Healthcare Corp.	88033GBH2	06/15/09	07/01/19	95.229	8.875	9.6265	8.21	0.010314	0.010810	0.011330	0.011876		3.80	4.18
Tenet Healthcare Corp.	88033GBJ8	06/15/09	07/01/19	95.229	8.875	9.6265	8.21	0.010314	0.010810	0.011330	0.011876		3.80	4.18
Terex Corporation	880779AW3	06/03/09	06/01/16*	97.633	10.875	11.3747	6.69	0.008438	0.008918				2.31*	
Tesoro Corporation	881609AW1	06/05/09	06/01/19	96.172	9.750	10.3745	6.52	0.008125	0.008546	0.008989	0.009456	0.009946	3.03	3.35
Thermwood Corporation	883672AC1	04/27/99	04/27/14	45.454	12.000	27.1328	297.21	0.222520	0.252708	0.286992	0.325926	0.370143	89.67	115.65
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8000		0.158168	0.165128	0.172393	0.179979	0.187898	60.55	66.00
Toll Brothers Finance	88947EAL4	09/11/12	09/15/32	100.000	VARIES	5.9844			0.166236	0.166337	0.170899	0.175597	18.30	61.68
Toll Brothers Finance	88947EAM2	09/11/12	09/15/32	100.000	VARIES	5.9844			0.166236	0.166337	0.170899	0.175597	18.30	61.68
Toyota Motor Credit Corp	89233PA22	12/12/06	12/12/16	100.000	0.000	4.9609		0.176067	0.180434	0.184910	0.189496	0.194197	64.34	67.57
Toyota Motor Credit Corp	89233PA97	01/18/07	01/20/37*	13.723	0.000	6.7298	53.25	0.034568	0.035731				7.02*	
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	47.05	0.037935	0.038845	0.039778	0.040732	0.041710	13.99	14.67
Toyota Motor Credit Corp	89233PZQ2	10/24/06	10/24/16	100.000	VARIES	6.2020		0.163241	0.164026	0.164835	0.165669	0.166529	59.01	59.60
Toyota Motor Credit Corp	89233PZU3	11/29/06	11/29/13	100.000	0.500	5.0554		0.176308	0.180414	0.184623	0.188939		64.48	61.33
Transportadora Gas Norte	893871AS2	08/22/12	08/22/19	25.000	VARIES	N/A			0.208187	0.230551	0.265110	0.304848	27.09	89.29

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								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Transportadora Gas Norte	893871AZ6	08/22/12	08/22/19	25.000	VARIES	N/A			0.208187	0.230551	0.265110	0.304848	27.09	89.29
Trenton, City of	895130J78	03/13/03	04/01/12	64.697	0.000	4.8697	341.14	0.132054					11.88	
Trenton, City of	895130J86	03/13/03	04/01/13	60.578	0.000	5.0498	333.86	0.130163	0.133450	0.136819			48.05	12.31
Trenton, City of	895130J94	03/13/03	04/01/14	56.464	0.000	5.2397	325.57	0.127894	0.131244	0.134683	0.138211	0.141832	47.26	49.76
Trenton, City of	895130K27	03/13/03	04/01/15	52.558	0.000	5.4098	315.23	0.124664	0.128036	0.131499	0.135056	0.138709	46.10	48.63
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	222.25	0.090547	0.093340	0.096220	0.099188	0.102248	33.61	35.72
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5854		0.315110	0.324017	0.333305	0.342992	0.353095	115.59	122.33
UBS AG	90261J533	02/13/07	05/14/12	100.000	0.000	5.1800		0.181439					24.31	
UBS AG	90261JEJ8	10/29/09	10/29/24*	100.000	VARIES	4.7011		0.117067	0.114718				34.46*	
UBS AG	90261JERO	10/30/09	10/29/12	100.000	0.000	2.8210		0.082873	0.084042				24.91	
UBS AG	90261JFX6	08/06/10	08/06/25*	100.000	VARIES	4.7391		0.127616	0.125531				15.89*	
UBS AG	90261JGA5	10/14/10	10/14/25*	100.000	VARIES	3.8934		0.105595	0.104278				29.65*	
UBS AG	90261JGE7	11/24/10	11/24/25*	100.000	VARIES	4.2920		0.116158	0.114576				26.92*	
UBS AG	90261JGR8	03/25/11	03/25/21	100.000	VARIES	4.6496		0.129802	0.130463	0.131138	0.131830	0.131875	46.98	47.41
UBS AG	90261JHP1	09/21/11	09/21/21	100.000	VARIES	2.4224		0.067289	0.066422	0.065544	0.065632	0.065720	23.89	23.63
UBS AG	90261JHQ9	09/23/11	09/23/19	100.000	VARIES	2.3047		0.005410	0.005012	0.004608	0.004661	0.004715	1.80	1.68
UBS AG	90261JHS5	09/29/11	09/29/21	100.000	VARIES	2.5378		0.011607	0.010436	0.009250	0.009367	0.009486	3.75	3.37
UBS AG	90261KFS4	10/31/03	01/31/12	100.000	0.000	4.3914		0.170817					4.95	
UBS AG	90261KHL7	03/31/04	01/03/12	100.000	0.000	3.7505		0.136442					.27	
UBS AG	90261KJE1	10/29/04	11/07/12	100.000	2.810	4.0782		0.123463	0.123054				38.32	
UBS AG	90261XCT7	01/12/07	01/12/47*	7.389	0.000	6.6201	28.24	0.018215	0.018818				3.59*	
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.134792	0.131269	0.127643	0.125095	0.122473	46.74	44.66
UBS AG	90261XEE8	10/09/07	10/09/37*	12.693	0.000	7.0001	42.88	0.032501	0.033638				9.24*	
UBS AG	90261XEU2	03/06/08	03/06/18	100.000	VARIES	4.6051		0.123105	0.122486	0.122149	0.121804	0.121734	44.10	43.86
UBS AG	90265G659	06/10/09	06/11/12	100.000	0.000	4.9453		0.155238					24.84	
UBS AG	90265G691	06/23/09	06/25/12	100.000	0.000	4.5858		0.142712					24.83	
UBS AG	902669233	11/30/10	11/30/12	100.000	0.000	0.7458		0.020872	0.020950				6.88	
UBS AG	902669258	01/31/11	01/31/13	100.000	0.000	0.6468		0.018026	0.018085	0.018143			6.52	.53
Union CNTY SD #531, IL	904842CU3	05/17/11	12/01/16	99.662	VARIES	3.6779		0.103840	0.105750	0.101871	0.101906	0.101941	37.67	36.68
Union CNTY SD #531, IL	904842CV1	05/17/11	12/01/17	108.762	VARIES	4.1179		0.127176	0.129794	0.122235	0.121520	0.120791	46.11	43.83
Union CNTY SD #531, IL	904842CW9	05/17/11	12/01/18	107.234	VARIES	4.3707		0.133264	0.136176	0.128578	0.128049	0.127508	48.36	46.16
Union City, NJ	905734MC0	02/07/07	11/01/13	69.720	0.000	5.4276	209.36	0.135456	0.139132	0.142907	0.146786		49.87	43.57
Union City, NJ	905734MD8	02/07/07	11/01/14	65.880	0.000	5.4688	199.51	0.129210	0.132743	0.136373	0.140102	0.143933	47.58	50.22
Union City, NJ	905734ME6	02/07/07	11/01/15	62.150	0.000	5.5197	190.19	0.123319	0.126722	0.130220	0.133813	0.137507	45.42	47.96
Union City, NJ	905734MF3	02/07/07	11/01/16	58.640	0.000	5.5586	180.87	0.117384	0.120647	0.124000	0.127446	0.130988	43.24	45.68
Union City, NJ	905734MG1	02/07/07	11/01/17	55.340	0.000	5.5882	171.71	0.111520	0.114636	0.117839	0.121132	0.124517	41.09	43.42
Unisys Corporation	909214BM9	07/31/09	10/15/14*	83.461	12.750	17.7426	59.37	0.081916	0.089183				22.69*	
Unisys Corporation	909214BN7	07/31/09	09/15/15*	80.450	14.250	19.9112	52.11	0.072790					4.44*	
United Refining Co.	911358AJ8	03/08/11	02/28/18	96.444	10.500	11.2489	2.91	0.010102	0.010555	0.011333	0.011775	0.012644	3.93	4.38
United Refining Co.	911358AK5	03/08/11	02/28/18	96.444	10.500	11.2489	2.91	0.010102	0.010555	0.011333	0.011775	0.012644	3.93	4.38
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9741	4.75	0.001350	0.001395	0.001482	0.001523	0.001618	.51	.55

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								Period	Period	2013 1st	Period	Period		
Univ of NC-Chap Hill	914713KT8	08/14/91	02/15/12	16.000	0.000	9.1409	829.32	0.242816					10.68	
Univ of NC-Chap Hill	914713KU5	08/14/91	02/15/13	14.000	0.000	9.3557	762.65	0.226574	0.237173	0.248268			86.42	10.92
Univ of NC-Chap Hill	914713KV3	08/14/91	02/15/14	13.000	0.000	9.2751	695.12	0.205390	0.214915	0.224882	0.235311	0.246224	78.31	85.74
Univ of NC-Chap Hill	914713KW1	08/14/91	02/15/15	12.000	0.000	9.2278	634.67	0.186927	0.195552	0.204574	0.214013	0.223888	71.25	77.97
Uruguay, Republic	917288AT9	05/29/03	03/25/14	76.000	7.875	11.8705	163.68	0.083190	0.088128	0.093358	0.098900	0.104770	31.81	35.70
Uruguay, Republic	917288AU6	05/29/03	05/04/14	73.000	7.250	11.6875	181.43	0.092792	0.098214	0.103954	0.110029	0.116459	35.02	39.23
Uruguay, Republic	917288AV4	05/29/03	06/22/15	76.000	8.750	12.6875	132.07	0.071111	0.075623	0.080420	0.085522	0.090947	26.50	29.96
Uruguay, Republic	917288AX0	05/29/03	01/20/17	73.000	7.625	11.6165	120.63	0.059584	0.063044	0.066706	0.070581	0.074680	23.22	26.00
Uruguay, Republic	917288AZ5	05/29/03	03/15/15	71.500	7.500	12.0979	165.86	0.084668	0.089789	0.095220	0.100980	0.107089	32.52	36.57
Uruguay, Republic	917288BA9	05/29/03	01/15/33	100.000	7.875	N/A		0.133835	0.134491	0.135187	0.135928	0.136714	48.52	49.05
Utah ST Charter SCH FIN	91754TCN1	12/21/10	07/15/15	98.130	8.000	8.5025	3.62	0.010005	0.010431	0.010874	0.011336	0.011818	3.82	4.15
Utah Charter School	91754TDG5	05/10/11	05/15/14	97.408	8.000	9.0009	4.98	0.022311	0.023315	0.024364	0.025461	0.026607	8.31	9.07
Ventas Realty LP	92276MAU9	04/13/09	06/01/16*	84.250	6.500	9.5994	48.05	0.056459					3.73*	
Vermilion & Edg Cntys IL	923439CR2	07/07/04	12/01/12	102.910	VARIES	6.0085		0.167528	0.167221				55.23	
Vermilion & Edg Cntys IL	923439CS0	07/07/04	12/01/13	103.470	VARIES	6.1103		0.171116	0.170786	0.170445	0.170093		61.52	56.18
Vermilion & Edg Cntys IL	923439CT8	07/07/04	12/01/14	103.682	VARIES	6.2118		0.174592	0.174277	0.173953	0.173618	0.173273	62.78	62.54
VeriSign, Inc.	92343EAC6	08/20/07	08/15/37	100.000	VARIES	8.5008		0.293543	0.302182	0.311189	0.320579	0.330368	109.63	116.33
VeriSign, Inc.	92343EAD4	08/20/07	08/15/37	100.000	VARIES	8.5008		0.293543	0.302182	0.311189	0.320579	0.330368	109.63	116.33
Veritas Capital Trust	92343W300	12/22/97	01/01/28	100.000	10.000	9.9999		0.277778	0.277778	0.277778	0.277778		100.00	100.00
Vermilion Cnty IL SD 118	923613CZ4	02/24/06	12/01/12	103.452	VARIES	5.3855		0.150483	0.150047				49.58	
Virgin Media Finance PLC	92769VAA7	06/03/09	08/15/16*	95.574	9.500	10.3878	12.32	0.014864	0.015636	0.016448			5.18*	
Viginia Pub School Auth	92817SPA0	11/13/09	09/15/26	90.643	6.050	7.0049	6.78	0.009444	0.009775	0.010117	0.010472	0.010839	3.53	3.78
WMG Acquisition Corp.	92933BAA2	05/28/09	06/15/16	96.289	9.500	10.2522	10.74	0.013325	0.014009	0.014727	0.015482	0.016275	4.94	5.46
Wachovia Corporation	929903664	07/03/06	04/30/12	100.000	0.000	5.7522		0.216171					25.72	
Wachovia Corporation	929903BB7	02/09/06	02/15/12	100.000	0.000	4.8130		0.173806					7.65	
Wachovia Corporation	929903BC5	02/09/06	02/15/12	100.000	2.000	4.8189		0.157386					6.92	
Walter Industries, Inc.	93317QAB1	04/20/04	05/01/24	100.000	VARIES	7.7498		0.301151	0.308245	0.315615	0.323270	0.331168	110.56	115.93
Walter Industries, Inc.	93317QAC9	04/20/04	05/01/24	100.000	VARIES	7.7498		0.301151	0.308245	0.315615	0.323270	0.331168	110.56	115.93
Wells Fargo & Company	949746FW6	05/25/04	10/25/12	100.000	2.350	5.3000		0.186069	0.189270				55.28	
Wells Fargo & Company	94986RBC4	11/05/10	05/06/16	100.000	0.000	1.7322		0.048957	0.049381	0.049808	0.050240	0.050675	17.75	18.06
Wells Fargo & Company	94986RBH3	11/05/10	11/05/17	100.000	VARIES	2.5030		0.070485	0.070910	0.071340	0.071631	0.071925	25.50	25.77
Wells Fargo & Company	94986RBP5	12/07/10	12/07/16	100.000	0.000	2.2309		0.063360	0.064067	0.064781	0.065504	0.066235	22.97	23.49
Wells Fargo & Company	94986RBQ3	12/07/10	06/07/17	100.000	0.000	2.4501		0.069738	0.070593	0.071457	0.072333	0.073219	25.30	25.92
Wells Fargo & Company	94986RBY6	01/05/11	01/06/17	100.000	0.000	2.6501		0.074596	0.075584	0.076586	0.077601	0.078629	27.38	28.11
Wells Fargo & Company	94986RBZ3	01/05/11	07/07/17	100.000	0.000	2.7699		0.078021	0.079102	0.080197	0.081308	0.082434	28.66	29.46
Wells Fargo & Company	94986RCG4	02/07/11	02/07/17	100.000	1.250	2.5699		0.071858	0.072335	0.072819	0.073308	0.073804	26.09	26.44
Wells Fargo & Company	94986RCP4	02/07/11	02/07/18	100.000	1.500	2.9500		0.082539	0.083142	0.083753	0.084374	0.085004	30.00	30.44
Wells Fargo & Company	94986RCW9	03/07/11	03/07/17	100.000	1.250	2.5500		0.071294	0.071760	0.072233	0.072711	0.073195	25.86	26.20
Wells Fargo & Company	94986RDD0	03/31/11	03/31/21	100.000	VARIES	4.1708		0.115957	0.116058	0.116161	0.116266	0.116273	41.78	41.85
Wells Fargo & Company	94986RDL2	04/29/11	04/30/21	100.000	VARIES	4.3018		0.119678	0.119862	0.120050	0.120242	0.120267	43.14	43.27
Wells Fargo & Company	94986RDU2	06/07/11	06/07/17	100.000	0.000	2.3099		0.064907	0.065656	0.066415	0.067182	0.067958	23.54	24.08

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								Period	Period	2013 1st	Period	Period		
Wells Fargo & Company	94986RDV0	05/31/11	05/28/21	100.000	VARIES	4.1140		0.114627	0.114985	0.115351	0.115724	0.115915	41.35	41.61
Wells Fargo & Company	94986RDX6	07/06/11	01/08/18	100.000	0.000	1.9900		0.055285	0.055835	0.056391	0.056952	0.057519	20.19	20.60
Wells Fargo & Company	94986REQ0	08/05/11	02/07/18	100.000	0.000	2.4202		0.067239	0.068053	0.068876	0.069710	0.070553	24.59	25.19
Wells Fargo & Company	94986RFA4	09/08/11	03/07/18	100.000	0.000	2.2999		0.063889	0.064620	0.065363	0.066114	0.066875	23.30	23.84
Wells Fargo & Company	94986RFL0	10/05/11	10/05/18	100.000	0.000	2.4700		0.068611	0.069459	0.070317	0.071185	0.072064	25.00	25.62
Wells Fargo & Company	94986RFS5	10/05/11	04/06/18	100.000	0.000	2.3000		0.063894	0.064629	0.065372	0.066124	0.066884	23.26	23.80
Wells Fargo & Company	94986RFX4	11/08/11	05/07/18	100.000	0.000	2.3199		0.064444	0.065187	0.065944	0.066708	0.067482	23.41	23.96
Wells Fargo & Company	94986RGE5	12/07/11	06/07/18	100.000	0.000	2.3299		0.064722	0.065476	0.066238	0.067010	0.067791	23.47	24.02
Wells Fargo & Company	94986RGS4	01/04/12	07/06/18	100.000	0.000	2.3699		0.065831	0.065840	0.066620	0.067409	0.068208	23.64	24.40
Wells Fargo & Company	94986RHA2	02/07/12	08/07/18	100.000	0.000	2.0501			0.056948	0.057532	0.058121	0.058717	18.54	20.99
Wells Fargo & Company	94986RHB0	01/27/12	01/27/17	100.000	VARIES	1.6991		0.001568	0.016086	0.015562	0.015034	0.015161	5.29	5.45
Wells Fargo & Company	94986RHC8	01/27/12	01/28/19	100.000	VARIES	1.7471		0.016336	0.016334	0.015999	0.015661	0.015319	5.40	5.59
Wells Fargo & Company	94986RHG9	03/07/12	09/10/18	100.000	0.000	1.9799		0.054997	0.055007	0.055551	0.056101	0.056656	16.23	20.22
Wells Fargo & Company	94986RHH7	02/15/12	02/15/17	100.000	VARIES	1.4532			0.011035	0.010726	0.010414	0.010490	3.45	3.77
Wells Fargo & Company	94986RHM6	03/07/12	09/08/16	100.000	0.000	1.0799		0.029997	0.029998	0.030160	0.030323	0.030487	8.84	10.92
Wells Fargo & Company	94986RHQ7	03/05/12	03/05/19	100.000	VARIES	1.4012			0.011090	0.011086	0.010719	0.010706	3.35	3.93
Wells Fargo & Company	94986RHR5	03/07/12	09/10/18	100.000	0.000	2.1000		0.058333	0.058344	0.058956	0.059575	0.060201	17.22	21.47
Wells Fargo & Company	94986RHX2	04/04/12	10/05/18	100.000	0.000	1.9801		0.055003	0.055006	0.055551	0.056101	0.056656	14.73	20.19
Wells Fargo & Company	94986RHY0	04/04/12	10/07/16	100.000	0.000	1.1500		0.031946	0.031949	0.032133	0.032318	0.032503	8.55	11.63
Wells Fargo & Company	94986RHZ7	03/21/12	03/21/19	100.000	VARIES	1.3789			0.011249	0.011064	0.010878	0.010691	3.13	3.91
Wells Fargo & Company	94986RJK8	04/24/12	04/24/19	100.000	VARIES	1.3828			0.011579	0.011388	0.011196	0.011002	2.85	4.04
Wells Fargo & Company	94986RJR3	06/07/12	12/07/18	100.000	0.000	1.9898			0.055274	0.055824	0.056379	0.056940	11.29	20.22
Wells Fargo & Company	94986RJW2	05/29/12	05/29/19	100.000	0.000	2.2699			0.063055	0.063771	0.064494	0.065226	13.39	23.13
Wells Fargo & Company	94986RKE0	07/05/12	07/08/19	100.000	0.000	1.8098			0.050274	0.050282	0.050737	0.051196	8.85	18.34
Wells Fargo & Company	94986RKN0	08/07/12	08/07/19	100.000	0.000	1.6999			0.047221	0.047622	0.048027	0.048027	6.80	17.19
Wells Fargo & Company	94986RKY6	08/17/12	08/19/19	100.000	VARIES	1.2319			0.008200	0.008198	0.008078	0.007956	1.10	2.90
Wells Fargo & Company	94986RLH2	09/21/12	09/23/19	100.000	VARIES	1.1737			0.008186	0.008185	0.008070	0.007954	.82	2.90
Wells Fargo & Company	94986RLK5	10/03/12	10/07/19	100.000	0.000	1.5699			0.043610	0.043618	0.043960	0.044305	3.84	15.82
Wells Fargo & Company	94986RLM1	10/03/12	10/07/19	100.000	0.000	1.7300			0.048057	0.048066	0.048482	0.048901	4.23	17.45
Wells Fargo & Company	94986RLR0	10/03/12	10/03/22	100.000	VARIES	1.2945			0.012095	0.011801	0.011505	0.011505	1.06	4.25
Wells Fargo & Company	94986RLU3	11/07/12	11/07/19	100.000	0.000	1.7201			0.047782	0.048193	0.048608	0.048608	2.58	17.32
Wells Fargo & Company	94986RLV1	10/19/12	10/19/20	100.000	VARIES	1.1744			0.009707	0.009544	0.009380	0.009380	.70	3.44
Wells Fargo & Company	94986RLY5	11/07/12	11/07/22	100.000	VARIES	1.1530			0.009446	0.009154	0.008861	0.008861	.51	3.32
Wells Fargo & Company	94986RMD0	11/16/12	11/16/20	100.000	VARIES	1.0417			0.007809	0.007536	0.007262	0.007262	.35	2.74
Wells Fargo & Company	94986RMF5	12/07/12	12/06/19	100.000	0.000	1.6200			0.045001	0.045001	0.045363	0.045731	1.08	16.28
Wendy's Restaurants, LLC	95058TAA5	06/23/09	07/15/16*	97.533	10.000	10.5034	6.86	0.008382	0.008822				1.71*	
Wendy's Restaurants, LLC	95058TAB3	06/23/09	07/15/16*	97.533	10.000	10.5034	6.86	0.008382	0.008822				1.71*	
Wesco International, Inc.	95082PAF2	11/02/06	11/15/26*	100.000	VARIES	N/A		0.306355					.61*	
Wesco International, Inc.	95082PAG0	11/02/06	11/15/26*	100.000	VARIES	N/A		0.306355					.61*	
Wesco International, Inc.	95082PAH8	08/27/09	09/15/29	100.000	VARIES	13.8738		0.454670	0.474648	0.496013	0.518859	0.543290	171.66	187.69
Westmoreland Coal Co.	960887AA5	02/04/11	02/01/18	95.000	10.750	11.8206	4.47	0.014098	0.014931	0.015814	0.016749	0.017738	5.48	6.15

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Westmoreland Coal Co.	960887AB3	02/04/11	02/01/18	95.000	10.750	11.8206	4.47	0.014098	0.014931	0.015814	0.016749	0.017738	5.48	6.15
White CNTYS SD #533, IL	963806DF8	08/04/10	12/01/14	109.473	VARIES	3.1287		0.092768	0.091829	0.090876	0.089907	0.088924	33.17	32.48
White CNTYS SD #533, IL	963806DG6	08/04/10	12/01/15	108.920	VARIES	3.6292		0.107775	0.106959	0.106127	0.105281	0.104419	38.60	38.00
White CNTYS SD #533, IL	963806DH4	08/04/10	12/01/16	108.932	VARIES	3.8808		0.115665	0.114945	0.114211	0.113462	0.112699	41.47	40.94
White CNTYS SD #533, IL	963806DJ0	08/04/10	12/01/17	108.163	VARIES	4.1816		0.124210	0.123613	0.123003	0.122381	0.121745	44.57	44.13
White CNTYS SD #533, IL	963806DK7	08/04/10	12/01/18	105.851	VARIES	4.6311		0.135261	0.134855	0.134440	0.134016	0.133581	48.60	48.30
White CNTYS SD #533, IL	963806DL5	08/04/10	12/01/19	102.631	VARIES	4.8822		0.138888	0.138718	0.138545	0.138367	0.138184	49.96	49.83
Whiteside CNTY SD #14, IL	965790AP3	06/16/11	12/01/12	104.497	0.000	2.4338		0.071435	0.072305				23.73	
Whiteside CNTY SD #14, IL	965790AQ1	06/16/11	12/01/13*	106.721	VARIES	2.7060		0.081216	0.082315	0.077227			27.15*	
Wild Oats Markets, Inc.	96808BAA5	05/25/04	05/15/34	100.000	VARIES	8.2511		0.347409	0.360950	0.375051	0.389732	0.405020	128.78	139.04
Wild Oats Markets, Inc.	96808BAB3	05/25/04	05/15/34	100.000	VARIES	8.2511		0.347409	0.360950	0.375051	0.389732	0.405020	128.78	139.04
Will & Kankakee IL 207-U	968631ML2	06/23/10	10/01/12	100.833	VARIES	2.8790		0.080263	0.080119				21.65	
Will County SD #88, IL	968794ED5	03/03/09	10/01/28	93.191	5.500	N/A		0.012198	0.012587	0.012169	0.012557	0.012138	4.46	4.45
Will County SD #122, IL	968852FG3	11/19/97	11/01/16	23.888	0.000	7.6998	455.31	0.146594	0.152238	0.158099	0.164186	0.170507	54.48	58.76
Will County SD #122, IL	968852FH1	11/19/97	11/01/17	22.150	0.000	7.6997	422.17	0.135926	0.141159	0.146593	0.152237	0.158098	50.52	54.48
Will County SD #122, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.7999	109.29	0.072359	0.074458	0.076617	0.078839	0.081125	26.81	28.39
Will County SD #122, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	103.24	0.068427	0.070428	0.072488	0.074608	0.076790	25.36	26.86
Will County SD #122, IL	968852WL3	04/02/09	10/01/23	92.349	5.250	6.0500	9.92	0.010869	0.011198	0.011537	0.011886	0.012245	4.03	4.28
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3750	53.68	0.059808	0.062014	0.064300	0.066672	0.069130	22.33	24.01
Will County SD #365, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8743	57.13	0.063569	0.066071	0.068673	0.071377	0.074187	23.64	25.54
Will County SD #365, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8992	52.81	0.058790	0.061112	0.063526	0.066035	0.068643	21.87	23.63
Woodford CNTY SD #60, IL	979319AX8	07/02/10	12/01/12	105.490	VARIES	2.3712		0.067407	0.066642				22.11	
Woodford CNTY SD #60, IL	979319AY6	07/02/10	12/01/13	106.305	VARIES	2.8744		0.082890	0.082145	0.081390	0.080623		29.66	26.72
Woodford CNTY SD #60, IL	979319AZ3	07/02/10	12/01/14	106.517	VARIES	3.3754		0.098074	0.097386	0.096685	0.095973	0.095248	35.14	34.64
Woodford CNTY SD #60, IL	979319BA7	07/02/10	12/01/15	107.046	VARIES	3.7759		0.110577	0.109912	0.109233	0.108542	0.107838	39.65	39.16
Woodford CNTY SD #60, IL	979319BB5	07/02/10	12/01/16	105.573	VARIES	4.2263		0.122765	0.122278	0.121780	0.121272	0.120753	44.08	43.72
Woodford CNTY SD #60, IL	979319BC3	07/02/10	12/01/17	104.694	VARIES	4.4776		0.129384	0.129016	0.128640	0.128255	0.127861	46.49	46.22
Wynn Las Vegas, LLC	983130AL9	10/19/09	11/01/17	97.823	7.875	8.2509	4.64	0.006430	0.006695	0.006971	0.007259	0.007558	2.39	2.60
Wynn Las Vegas, LLC	983130AN5	10/19/09	11/01/17	97.823	7.875	8.2509	4.64	0.006430	0.006695	0.006971	0.007259	0.007558	2.39	2.60
Xilinx, Inc.	983919AC5	03/05/07	03/15/37	100.000	VARIES	7.2004		0.242756	0.248371	0.254187	0.260213	0.266456	89.61	93.89
Xilinx, Inc.	983919AD3	03/05/07	03/15/37	100.000	VARIES	7.2004		0.242756	0.248371	0.254187	0.260213	0.266456	89.61	93.89
York County, PA	986812LX1	12/28/95	02/01/12	33.049	0.000	6.9995	663.87	0.187859					5.64	
York County, PA	986812LY9	12/28/95	02/01/13	30.649	0.000	7.0395	621.38	0.176267	0.182471	0.188893			66.47	5.67
York County, PA	986812LZ6	12/28/95	02/01/14	28.302	0.000	7.0994	581.78	0.165645	0.171525	0.177614	0.183919	0.190448	62.49	67.00
York County, PA	986812MA0	12/28/95	02/01/15	26.297	0.000	7.1196	543.07	0.154816	0.160327	0.166035	0.171945	0.178066	58.41	62.64
York County, PA	986812MB8	12/28/95	02/01/16	24.378	0.000	7.1496	506.91	0.144775	0.149950	0.155310	0.160863	0.166613	54.63	58.61
York County, PA	986812MC6	12/28/95	02/01/17	22.586	0.000	7.1795	472.88	0.135304	0.140161	0.145192	0.150404	0.155804	51.07	54.80
York County, PA	986812MD4	12/28/95	02/01/18	20.780	0.000	7.2396	441.06	0.126665	0.131250	0.136001	0.140924	0.146025	47.83	51.35
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	410.78	0.117971	0.122241	0.126666	0.131251	0.136002	44.54	47.83
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	382.58	0.109872	0.113849	0.117970	0.122240	0.126665	41.48	44.54
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2397	356.32	0.102330	0.106034	0.109873	0.113850	0.117971	38.64	41.48

* Called in 2012; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2396	331.86	0.095305	0.098755	0.102330	0.106034	0.109872	35.98	38.64
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	309.08	0.088763	0.091976	0.095306	0.098755	0.102330	33.51	35.98
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2396	287.86	0.082669	0.085662	0.088763	0.091976	0.095305	31.21	33.51
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	382.58	0.109872	0.113849	0.117970	0.122240	0.126665	41.48	44.54
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	382.58	0.109872	0.113849	0.117970	0.122240	0.126665	41.48	44.54
Zions Bancorporation	989701AX5	09/23/09	09/23/14	86.888	7.750	11.2499	50.91	0.070010	0.073948	0.078108	0.082501	0.087142	26.71	29.80
Zions Bancorporation	989701BB2	03/27/12	03/27/17	94.250	4.500	5.8427			0.027966	0.028783	0.029624	0.030490	7.74	10.67
Zions Bancorporation	989701BC0	06/20/12	06/20/16	97.500	4.000	4.6927			0.015985	0.016360	0.016744	0.017137	3.06	5.97
Quebecor Media, Inc.	C7603NAD4	10/05/07	03/15/16	93.750	7.750	8.8148	25.76	0.020063	0.020948	0.021871	0.022835	0.023841	7.57	8.26
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6249	171.09	0.055450	0.056178	0.056915	0.057662	0.058419	20.20	20.74
UBS AG	G9183D526	01/31/06	01/31/12	100.000	0.000	4.8995		0.173751					5.21	
Bumble Bee Holdco S.C.A.	L13008AA2	03/10/11	03/15/18	98.138	9.625	N/A		0.272895	0.273172	0.273463	0.273768	0.274088	98.35	98.57
STMicronics N.V.	N8357EAF3	02/23/06	02/23/16*	100.000	0.000	N/A		0.045235	0.045574				5.86*	
Transportadora Gas Norte	P93081AL4	08/22/12	08/22/19	25.000	VARIES	N/A			0.208187	0.230551	0.265110	0.304848	27.09	89.29
ACL I Corporation	U00461AA8	02/15/11	02/15/16	98.250	VARIES	N/A		0.308558	0.308463	0.308076	0.308807	0.309580	111.00	111.24
Alliance One Intl, Inc.	U0187PAE6	07/02/09	07/15/16	95.177	10.000	11.0023	13.16	0.016299	0.017196	0.018142	0.019140	0.020193	6.33	7.05
Alliance One Intl, Inc.	U0187PAF3	07/02/09	07/15/16	95.177	10.000	11.0023	13.16	0.016299	0.017196	0.018142	0.019140	0.020193	6.33	7.05
American Renal Holdings	U02940AA9	03/04/11	03/01/16	98.000	10.500	N/A		0.284816	0.284768	0.284719	0.285446	0.286210	102.51	102.81
Apria Healthcare Group	U03846AB5	05/27/09	11/01/14	97.050	11.250	12.0051	11.82	0.014785	0.015672	0.016613	0.017610	0.018667	5.59	6.28
Ashland Inc.	U04428AB1	05/27/09	06/01/17	96.577	9.125	9.7504	8.39	0.010292	0.010794	0.011320	0.011872	0.012451	3.83	4.21
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5924	339.64	0.128179	0.132404	0.136769	0.141277	0.145934	48.43	51.67
Cardinal Health 409, Inc	U14147AA7	04/10/07	04/15/15	100.000	9.500	9.4999		0.259563	0.259563	0.260989	0.259563	0.260989	95.11	95.00
Crosstex Energy, L.P.	U19163AA9	02/10/10	02/15/18	97.907	8.875	9.2505	3.67	0.005796	0.006064	0.006344	0.006638	0.006945	2.21	2.42
Diamond Resorts Corp.	U2526PAA0	08/13/10	08/15/18	97.513	12.000	12.5004	2.78	0.005949	0.006321	0.006716	0.007136	0.007582	2.31	2.61
FelCor Lodging Limited	U31522AK8	10/01/09	10/01/14	87.750	10.000	13.4435	45.55	0.064741	0.069093	0.073737	0.078694	0.083984	24.90	28.36
Da-Lite Screen Co., Inc.	U3194CAB6	03/24/10	04/01/15	97.305	12.500	13.2520	7.62	0.013332	0.014216	0.015158	0.016162	0.017233	5.12	5.82
First Data Corporation.	U3198DAA2	10/24/07	09/24/15	94.796	9.875	10.8718	22.14	0.018131	0.019117	0.020156	0.021251	0.022407	6.90	7.67
First Data Corporation.	U3198DAC8	12/17/10	01/15/21	94.750	8.250	9.0551	3.52	0.009643	0.010079	0.010536	0.011013	0.011511	3.70	4.04
First Data Corporation.	U3198DAG9	12/17/10	01/15/22	95.625	VARIES	N/A		0.257264	0.256898	0.256533	0.256168	0.255804	92.43	92.17
First Data Corporation.	U3198DAH7	12/15/10	01/15/21	91.875	12.625	14.1624	4.21	0.011640	0.012464	0.013347	0.014292	0.015304	4.62	5.30
GWR Operating Partnership	U40382AA8	04/07/10	04/01/17	95.347	10.875	11.8737	8.34	0.014711	0.015585	0.016510	0.017490	0.018528	5.62	6.30
Graphic Packaging Intl	U41508AC3	06/16/09	06/15/17	97.292	9.500	9.9998	6.45	0.008118	0.008524	0.008950	0.009398	0.009868	3.01	3.32
Hornbeck Offshore SVCS	U44070AC1	08/17/09	09/01/17	97.123	8.000	8.5012	6.60	0.008449	0.008808	0.009182	0.009573	0.009980	3.19	3.47
Interface, Inc.	U45841AE0	06/05/09	11/01/13	96.301	11.375	12.4916	19.21	0.024342	0.025863	0.027478	0.029194		9.22	8.55
Interval Acquisiti Corp.	U46077AA8	08/20/08	09/01/16	91.022	9.500	11.2256	28.43	0.027764	0.029322	0.030968	0.032706	0.034542	10.66	11.89
Hovnanian Enterprises	U48654AL8	10/20/09	10/15/16*	98.208	10.625	10.9992	4.28	0.006086	0.006420	0.006773			1.90*	
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062		0.203258	0.207702	0.212452	0.217530	0.222959	74.52	78.03
Hovnanian Enterprises	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926		0.142247	0.147532	0.153140	0.159089	0.165400	52.81	56.94
Lamar Media Corporation	U51260AD6	08/17/06	08/15/15*	92.809	6.625	7.7500	36.98	0.023056	0.023949	0.024877			7.39*	
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500	N/A		0.447524	0.462768	0.478599	0.495032	0.512079	169.01	180.81
Linear Technology Corp.	U53476AA2	04/24/07	05/01/27	100.000	VARIES	7.0000		0.234975	0.240282	0.245776	0.251461	0.257346	86.19	90.20

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/12	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2012 1st	2012 2nd	2012 3rd	2013 2nd	2013 3rd	2012	2013
								Period	Period	2013 1st	Period	Period		
Media General Inc.	U58292AA8	02/12/10	02/15/17	97.690	11.750	12.2505	4.47	0.007229	0.007672	0.008142	0.008641	0.009170	2.81	3.16
Michaels Stores, Inc.	U59329AE9	10/31/06	11/01/16*	50.110	VARIES	N/A		0.377857	0.219934				84.93*	
Milagro Oil & Gas, Inc.	U6004KAA3	05/11/11	05/15/16	97.182	10.500	11.2509	2.81	0.012746	0.013463	0.014221	0.015021	0.015866	4.79	5.34
MTR Gaming Group, Inc.	U60753AD9	08/05/11	08/01/19	97.000	11.500	N/A		0.325416	0.325816	0.326247	0.326702	0.327181	117.35	117.67
New Omaha Holdings Corp.	U65169AA9	09/24/07	09/30/16	100.000	VARIES	11.4999		0.500575	0.529358	0.559796	0.591984	0.626023	190.78	213.35
Pioneer Drilling Company	U72356AA3	03/11/10	03/15/18	95.750	9.875	10.6775	6.76	0.011338	0.011943	0.012581	0.013253	0.013960	4.32	4.80
Platinum Energy Solution	U72633AA5	03/03/11	03/01/15	96.764	14.250	N/A		0.413245	0.414577	0.416011	0.417554	0.419216	149.34	150.43
Platinum Energy Solution	U72633AB3	03/03/11	03/01/15	96.764	14.250	N/A		0.413245	0.414577	0.416011	0.417554	0.419216	149.34	150.43
Platinum Energy Solution	U72633AC1	09/01/11	03/01/15	95.000	14.250	16.1765	3.73	0.031047	0.033558	0.036273	0.039207	0.042378	12.26	14.32
Ply Gem Industries, Inc.	U7264EAE2	01/11/10	07/15/14*	97.139	13.125	14.0016	10.41	0.016226	0.017362	0.018577			5.25*	
Ply Gem Industries, Inc.	U7264EAG7	02/16/12	02/15/18	85.000	8.250	11.8108		0.049701	0.052621		0.055728	0.059019	16.05	20.37
Pope & Talbot, Inc.	U7316MAA0	07/30/02	06/01/13	86.415	8.375	10.5037	108.52	0.050715	0.053379	0.056182			18.90	8.43
Roche Holdings, Inc.	U75000AE6	01/19/00	01/19/15	66.386	0.000	2.7499	256.22	0.069424	0.070378	0.071346	0.072327	0.073322	25.48	26.18
Ryerson Holding Corp.	U75042AA6	01/29/10	02/01/15*	45.598	0.000	N/A		0.259822	0.285520	0.314049			82.43*	
Rotech Healthcare, Inc.	U77790AB6	10/06/10	10/15/15	97.189	10.750	11.5019	5.54	0.013355	0.014123	0.014935	0.015794	0.016702	5.07	5.67
Rotech Healthcare, Inc.	U77790AC4	03/17/11	03/15/18	98.197	10.500	10.8747	1.44	0.005230	0.005514	0.005814	0.006130	0.006464	2.00	2.22
Symbion, Inc.	U78644AB4	06/14/11	06/15/16	98.492	8.000	8.3751	1.37	0.007204	0.007505	0.007820	0.008147	0.008488	2.66	2.88
The Service Master, Co.	U8151CAA8	07/24/08	07/15/15*	97.266	10.750	11.3274		0.308934	0.309518	0.310136			77.10*	
Tabletop Holdings, Inc.	U81965AA0	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340269	0.340268	0.340268	0.340267	0.340267	122.50	122.50
Sinclair Broadcast Group	U82751AE5	05/20/03	07/15/18	100.000	VARIES	9.2480		0.393021	0.407992	0.423654	0.439967	0.457035	149.27	160.99
Solo Cup Company	U83440AA2	07/02/09	11/01/13*	97.928	10.500	11.1154	10.77	0.013769	0.014534				1.94*	
Spirit Aerosystems, Inc.	U84591AA1	09/30/09	10/01/17	97.804	7.500	7.8750	4.88	0.006555	0.006813	0.007081	0.007360	0.007650	2.45	2.65
Sabine Pass LNG, LP	U8596QAC6	09/15/08	11/30/16	79.000	7.500	11.5231	62.24	0.063825	0.067502	0.071391	0.075504	0.079855	23.87	26.70
Tenet Healthcare Corp.	U88030AF5	06/15/09	07/01/19	95.229	8.875	9.6265	8.21	0.010314	0.010810	0.011330	0.011876		3.80	4.18
Tenet Healthcare Corp.	U88030AG3	03/03/09	05/01/15*	89.500	9.000	11.4189	39.51	0.045554	0.048155				5.51*	
Tenet Healthcare Corp.	U88030AH1	03/03/09	05/01/18	89.500	10.000	11.9135	21.59	0.025053	0.026546	0.028127	0.029802	0.031577	9.47	10.63
Unisys Corporation	U90921AC8	07/31/09	10/15/14*	83.461	12.750	17.7426	59.37	0.081916	0.089183				22.69*	
Unisys Corporation	U90921AD6	07/31/09	09/15/15*	80.450	14.250	19.9112	52.11	0.072790					4.44*	
United Refining Co.	U9112YAF5	03/08/11	02/28/18	96.444	10.500	11.2489	2.91	0.010102	0.010555	0.011333	0.011775	0.012644	3.93	4.38
Wendy's Restaurants, LLC	U95238AA6	06/23/09	07/15/16*	97.533	10.000	10.5034	6.86	0.008382	0.008822				1.71*	
Westmoreland Coal Co.	U96068AA6	02/04/11	02/01/18	95.000	10.750	11.8206	4.47	0.014098	0.014931	0.015814	0.016749	0.017738	5.48	6.15
WMG Acquisition Corp.	U97128AA7	05/28/09	06/15/16	96.289	9.500	10.2522	10.74	0.013325	0.014009	0.014727	0.015482	0.016275	4.94	5.46
Wynn Las Vegas, LLC	U98347AE4	10/19/09	11/01/17	97.823	7.875	8.2509	4.64	0.006430	0.006695	0.006971	0.007259	0.007558	2.39	2.60

* Called in 2012; reportable OID is computed to call date.

SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/12	2012 1st Period	2012 2nd Period	2012 3rd Period	Calendar Year 2012
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	399.91	0.041792	0.086122	0.129774	30.27
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	377.31	0.041117	0.084732	0.127680	29.78
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	275.61	0.038081	0.078475	0.118252	27.58
U.S. Treasury	9128277J5	01/15/02	01/15/12	100.000	3.375%	275.15	-0.034699			-0.49
U.S. Treasury	912828AF7	07/15/02	07/15/12	100.000	3.000%	259.29	-0.034267	0.110878		19.70
U.S. Treasury	912828BD1	07/15/03	07/15/13	100.000	1.875%	232.80	-0.033546	0.108545	0.043363	26.66
U.S. Treasury	912828BW9	01/15/04	01/15/14	100.000	2.000%	225.39	-0.033345	0.107893	0.043103	26.50
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	201.19	-0.032686	0.105762	0.042252	25.97
U.S. Treasury	912828CP3	07/15/04	07/15/14	100.000	2.000%	201.19	-0.032686	0.105762	0.042252	25.97
U.S. Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%	185.79	-0.032267	0.104406	0.041710	25.64
U.S. Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%	164.06	-0.031676	0.102493	0.040946	25.17
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	140.79	-0.031043	0.100444	0.040127	24.67
U.S. Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%	140.79	-0.031043	0.100444	0.040127	24.67
U.S. Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%	121.16	-0.030509	0.098716	0.039437	24.24
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%	122.76	-0.030552	0.098856	0.039493	24.28
U.S. Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%	122.76	-0.030552	0.098856	0.039493	24.28
U.S. Treasury	912828GN4	04/15/07	04/15/12	100.000	2.000%	115.81	0.033310			3.50
U.S. Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%	92.47	-0.029728	0.096189	0.038427	23.62
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	0.375%	50.00	-0.028572	0.092450	0.036933	22.70
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625%	80.79	-0.029410	0.095161	0.038017	23.37
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750%	80.79	-0.029410	0.095161	0.038017	23.37
U.S. Treasury	912828HW3	04/15/08	04/15/13	100.000	0.625%	71.23	0.031979	0.065902	0.099305	23.16
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500%	54.59	-0.028697	0.092855	0.037095	22.80
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125%	54.59	-0.028697	0.092855	0.037095	22.80
U.S. Treasury	912828KM1	04/15/09	04/15/14	100.000	1.250%	69.88	0.031939	0.065818	0.099180	23.13
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875%	60.43	-0.028856	0.093368	0.037300	22.93
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375%	47.05	-0.028492	0.092191	0.036830	22.64
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125%	47.57	-0.047334	0.094114	0.055060	22.65
U.S. Treasury	912828MY3	04/15/10	04/15/15	100.000	0.500%	44.80	0.031191	0.064276	0.096855	22.59
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250%	38.22	-0.028252	0.091413	0.036519	22.45
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125%	35.06	-0.028166	0.091134	0.036408	22.38
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125%	33.93	-0.046717	0.092888	0.054343	22.36
U.S. Treasury	912828QD5	04/15/11	04/15/16	100.000	0.125%	25.78	0.030623	0.063106	0.095092	22.18
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625%	4.60	-0.027337	0.088453	0.035337	21.72
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125%			0.088081	0.035188	22.01
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750%			0.090023	0.052667	23.70
U.S. Treasury	912828SQ4	04/15/12	04/15/17	100.000	0.125%			0.061328	0.092412	18.43
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125%				0.034633	5.89

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 2012).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/12	03/31/12	0.05	01/01/23	03/31/23	16.82
04/01/12	06/30/12	0.30	04/01/23	06/30/23	16.94
07/01/12	09/30/12	0.67	07/01/23	09/30/23	16.97
10/01/12	12/31/12	1.20	10/01/23	12/31/23	17.08
01/01/13	03/31/13	1.50	01/01/24	03/31/24	17.11
04/01/13	06/30/13	1.80	04/01/24	06/30/24	17.14
07/01/13	09/30/13	2.19	07/01/24	09/30/24	17.23
10/01/13	12/31/13	2.49	10/01/24	12/31/24	17.25
01/01/14	03/31/14	2.79	01/01/25	03/31/25	17.26
04/01/14	06/30/14	2.98	04/01/25	06/30/25	17.28
07/01/14	09/30/14	3.28	07/01/25	09/30/25	17.29
10/01/14	12/31/14	3.57	10/01/25	12/31/25	17.24
01/01/15	03/31/15	4.06	01/01/26	03/31/26	17.25
04/01/15	06/30/15	4.55	04/01/26	06/30/26	17.25
07/01/15	09/30/15	5.13	07/01/26	09/30/26	17.20
10/01/15	12/31/15	5.70	10/01/26	12/31/26	17.14
01/01/16	03/31/16	6.27	01/01/27	03/31/27	17.14
04/01/16	06/30/16	6.84	04/01/27	06/30/27	17.08
07/01/16	09/30/16	7.49	07/01/27	09/30/27	17.08
10/01/16	12/31/16	8.05	10/01/27	12/31/27	17.01
01/01/17	03/31/17	8.59	01/01/28	03/31/28	17.00
04/01/17	06/30/17	9.23	04/01/28	06/30/28	16.94
07/01/17	09/30/17	9.76	07/01/28	09/30/28	16.87
10/01/17	12/31/17	10.38	10/01/28	12/31/28	16.86
01/01/18	03/31/18	10.98	01/01/29	03/31/29	16.79
04/01/18	06/30/18	11.49	04/01/29	06/30/29	16.72
07/01/18	09/30/18	11.98	07/01/29	09/30/29	16.65
10/01/18	12/31/18	12.56	10/01/29	12/31/29	16.58
01/01/19	03/31/19	12.95	01/01/30	03/31/30	16.51
04/01/19	06/30/19	13.41	04/01/30	06/30/30	16.44
07/01/19	09/30/19	13.87	07/01/30	09/30/30	16.37
10/01/19	12/31/19	14.23	10/01/30	12/31/30	16.30
01/01/20	03/31/20	14.58	01/01/31	03/31/31	16.22
04/01/20	06/30/20	14.84	04/01/31	06/30/31	16.15
07/01/20	09/30/20	15.18	07/01/31	09/30/31	16.08
10/01/20	12/31/20	15.43	10/01/31	12/31/31	16.00
01/01/21	03/31/21	15.66	01/01/32	03/31/32	15.89
04/01/21	06/30/21	15.82	04/01/32	06/30/32	15.81
07/01/21	09/30/21	16.04	07/01/32	09/30/32	15.74
10/01/21	12/31/21	16.19	10/01/32	12/31/32	15.66
01/01/22	03/31/22	16.32	01/01/33	03/31/33	15.58
04/01/22	06/30/22	16.46	04/01/33	06/30/33	15.47
07/01/22	09/30/22	16.58	07/01/33	09/30/33	15.39
10/01/22	12/31/22	16.71	10/01/33	12/31/33	15.31

(continued)

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/34	03/31/34	15.23	07/01/43	09/30/43	11.77
04/01/34	06/30/34	15.15	10/01/43	12/31/43	11.68
07/01/34	09/30/34	15.07	01/01/44	03/31/44	11.59
10/01/34	12/31/34	14.96	04/01/44	06/30/44	11.50
01/01/35	03/31/35	14.88	07/01/44	09/30/44	11.41
04/01/35	06/30/35	14.80	10/01/44	12/31/44	11.32
07/01/35	09/30/35	14.72	01/01/45	03/31/45	11.23
10/01/35	12/31/35	14.63	04/01/45	06/30/45	11.15
01/01/36	03/31/36	14.53	07/01/45	09/30/45	11.06
04/01/36	06/30/36	14.44	10/01/45	12/31/45	10.97
07/01/36	09/30/36	14.36	01/01/46	03/31/46	10.89
10/01/36	12/31/36	14.27	04/01/46	06/30/46	10.81
01/01/37	03/31/37	14.19	07/01/46	09/30/46	10.72
04/01/37	06/30/37	14.08	10/01/46	12/31/46	10.64
07/01/37	09/30/37	14.00	01/01/47	03/31/47	10.56
10/01/37	12/31/37	13.91	04/01/47	06/30/47	10.48
01/01/38	03/31/38	13.82	07/01/47	09/30/47	10.40
04/01/38	06/30/38	13.74	10/01/47	12/31/47	10.32
07/01/38	09/30/38	13.63	01/01/48	03/31/48	10.24
10/01/38	12/31/38	13.54	04/01/48	06/30/48	10.16
01/01/39	03/31/39	13.46	07/01/48	09/30/48	10.09
04/01/39	06/30/39	13.37	10/01/48	12/31/48	10.01
07/01/39	09/30/39	13.28	01/01/49	03/31/49	9.93
10/01/39	12/31/39	13.18	04/01/49	06/30/49	9.86
01/01/40	03/31/40	13.09	07/01/49	09/30/49	9.78
04/01/40	06/30/40	13.00	10/01/49	12/31/49	9.71
07/01/40	09/30/40	12.90	01/01/50	03/31/50	9.64
10/01/40	12/31/40	12.81	04/01/50	06/30/50	9.56
01/01/41	03/31/41	12.71	07/01/50	09/30/50	9.49
04/01/41	06/30/41	12.62	10/01/50	12/31/50	9.42
07/01/41	09/30/41	12.53	01/01/51	03/31/51	9.35
10/01/41	12/31/41	12.43	04/01/51	06/30/51	9.28
01/01/42	03/31/42	12.33	07/01/51	09/30/51	9.21
04/01/42	06/30/42	12.24	10/01/51	12/31/51	9.14
07/01/42	09/30/42	12.14	01/01/52	03/31/52	9.07
10/01/42	12/31/42	12.05	04/01/52	06/30/52	9.00
01/01/43	03/31/43	11.95	07/01/52	09/30/52	8.93
04/01/43	06/30/43	11.86	10/01/52	12/31/52	8.86

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 2012, 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 2012 – November 2013

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
9127954A6	01/05/12	07/07/11	99.960	0.40
9127952Y6	01/12/12	01/13/11	99.722	2.78
912795Y62	01/19/12	07/21/11	99.970	0.30
912795Y70	01/26/12	07/28/11	99.949	0.51
912795Y88	02/02/12	08/04/11	99.924	0.76
9127953C3	02/09/12	02/10/11	99.692	3.08
912795Z20	02/16/12	08/18/11	99.960	0.40
912795Z38	02/23/12	08/25/11	99.977	0.23
912795Z46	03/01/12	09/01/11	99.977	0.23
9127953G4	03/08/12	03/10/11	99.737	2.63
9127955D9	03/15/12	09/15/11	99.975	0.25
9127955E7	03/22/12	09/22/11	99.985	0.15
9127955F4	03/29/12	09/29/11	99.982	0.18
9127953H2	04/05/12	04/07/11	99.717	2.83
9127955H0	04/12/12	10/13/11	99.977	0.23
9127955J6	04/19/12	10/20/11	99.967	0.33
9127955K3	04/26/12	10/27/11	99.970	0.30
9127953N9	05/03/12	05/05/11	99.798	2.02
9127955M9	05/10/12	11/10/11	99.982	0.18
9127955N7	05/17/12	11/17/11	99.980	0.20
9127955P2	05/24/12	11/25/11	99.975	0.25
9127953S8	05/31/12	06/02/11	99.818	1.82
9127955R8	06/07/12	12/08/11	99.975	0.25
9127955S6	06/14/12	12/15/11	99.977	0.23
9127955T4	06/21/12	12/22/11	99.980	0.20
9127953W9	06/28/12	06/30/11	99.798	2.02
9127955U1	07/05/12	01/05/12	99.972	0.28
9127955W7	07/12/12	01/12/12	99.975	0.25
9127955X5	07/19/12	01/19/12	99.970	0.30
9127954B4	07/26/12	07/28/11	99.798	2.02
9127955Y3	08/02/12	02/02/12	99.962	0.38
9127956A4	08/09/12	02/09/12	99.949	0.51
9127956B2	08/16/12	02/16/12	99.934	0.66
912795Y96	08/23/12	08/25/11	99.899	1.01
9127956C0	08/30/12	03/01/12	99.927	0.73
9127956G1	09/06/12	03/08/12	99.934	0.66
9127956H9	09/13/12	03/15/12	99.927	0.73
912796CY3	09/17/12	08/30/12	99.994	0.06
9127955C1	09/20/12	09/22/11	99.909	0.91
9127956J5	09/27/12	03/29/12	99.924	0.76
9127956K2	10/04/12	04/05/12	99.929	0.71
9127956M8	10/11/12	04/12/12	99.924	0.76
9127955G2	10/18/12	10/20/11	99.879	1.21
9127956N6	10/25/12	04/26/12	99.934	0.66
9127956P1	11/01/12	05/03/12	99.927	0.73

Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
9127956S5	11/08/12	05/10/12	99.927	0.73
9127955L1	11/15/12	11/17/11	99.899	1.01
9127956T3	11/23/12	05/24/12	99.929	0.71
9127956U0	11/29/12	05/31/12	99.929	0.71
9127956V8	12/06/12	06/07/12	99.934	0.66
9127955Q0	12/13/12	12/15/11	99.889	1.11
912796DN6	12/14/12	11/23/12	99.991	0.09
912796DT3	12/17/12	12/06/12	99.995	0.05
9127956X4	12/20/12	06/21/12	99.924	0.76
9127956Y2	12/27/12	06/28/12	99.924	0.76
912796DM8	12/31/12	11/15/12	99.976	0.24

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
9127956Z9	01/03/13	07/05/12	99.924	0.76
9127955V9	01/10/13	01/12/12	99.894	1.06
9127957B1	01/17/13	07/19/12	99.932	0.68
9127957C9	01/24/13	07/26/12	99.929	0.71
9127957D7	01/31/13	08/02/12	99.927	0.73
9127955Z0	02/07/13	02/09/12	99.858	1.42
9127957F2	02/14/13	08/16/12	99.927	0.73
9127957G0	02/21/13	08/23/12	99.927	0.73
9127957H8	02/28/13	08/30/12	99.929	0.71
9127956E6	03/07/13	03/08/12	99.828	1.72
9127957L9	03/14/13	09/13/12	99.934	0.66
9127957M7	03/21/13	09/20/12	99.934	0.66
912795Z61	03/28/13	09/27/12	99.929	0.71
9127956F3	04/04/13	04/05/12	99.813	1.87
912795Z95	04/11/13	10/11/12	99.927	0.73
912796AA7	04/18/13	10/18/12	99.924	0.76
912796AB5	04/25/13	10/25/12	99.924	0.76
9127956L0	05/02/13	05/03/12	99.813	1.87
912796AF6	05/09/13	11/08/12	99.924	0.76
912796AG4	05/16/13	11/15/12	99.927	0.73
912796AH2	05/23/13	11/23/12	99.932	0.68
9127956R7	05/30/13	05/31/12	99.813	1.87
9127956W6	06/27/13	06/28/12	99.793	2.07
9127957A3	07/25/13	07/26/12	99.823	1.77
9127957E5	08/22/13	08/23/12	99.803	1.97
9127957K1	09/19/13	09/20/12	99.823	1.77
912795Z87	10/17/13	10/18/12	99.818	1.82
912796AE9	11/14/13	11/15/12	99.818	1.82

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2012

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313384RH4	01/03/12	02/04/11	99.787	2.13
313384RJ0	01/04/12	01/10/11	99.731	2.69
313384RK7	01/05/12	01/05/11	99.677	3.23
313384RL5	01/06/12	01/07/11	99.666	3.34
313384RP6	01/09/12	01/13/11	99.699	3.01
313384RQ4	01/10/12	01/20/11	99.694	3.06
313384RR2	01/11/12	01/11/11	99.726	2.74
313384RS0	01/12/12	01/13/11	99.697	3.03
313384RT8	01/13/12	02/18/11	99.808	1.92
313384RX9	01/17/12	01/21/11	99.779	2.21
313384RY7	01/18/12	02/16/11	99.729	2.71
313384RZ4	01/19/12	01/19/11	99.686	3.14
313384SA8	01/20/12	01/20/11	99.686	3.14
313384SD2	01/23/12	01/27/11	99.709	2.91
313384SE0	01/24/12	01/24/11	99.696	3.04
313384SF7	01/25/12	01/25/11	99.696	3.04
313384SG5	01/26/12	07/22/11	99.953	0.47
313384SH3	01/27/12	02/25/11	99.795	2.05
313384SL4	01/30/12	03/29/11	99.821	1.79
313384SM2	01/31/12	04/28/11	99.907	0.93
313384SN0	02/01/12	02/02/11	99.727	2.73
313384SP5	02/02/12	02/03/11	99.747	2.53
313384SQ3	02/03/12	05/05/11	99.901	0.99
313384ST7	02/06/12	03/07/11	99.823	1.77
313384SU4	02/07/12	05/26/11	99.929	0.71
313384SV2	02/08/12	02/08/11	99.757	2.43
313384SW0	02/09/12	02/22/11	99.746	2.54
313384SX8	02/10/12	02/10/11	99.676	3.24
313384TA7	02/13/12	02/14/11	99.676	3.24
313384TB5	02/14/12	03/18/11	99.834	1.66
313384TC3	02/15/12	02/17/11	99.710	2.90
313384TD1	02/16/12	05/27/11	99.926	0.74
313384TE9	02/17/12	02/18/11	99.737	2.63
313384TJ8	02/21/12	02/25/11	99.799	2.01
313384TK5	02/22/12	02/23/11	99.727	2.73
313384TL3	02/23/12	02/24/11	99.727	2.73
313384TM1	02/24/12	02/24/11	99.736	2.64
313384TQ2	02/27/12	04/01/11	99.779	2.21
313384TR0	02/28/12	02/28/11	99.736	2.64
313384TS8	02/29/12	03/03/11	99.728	2.72
313384TT6	03/01/12	03/01/11	99.736	2.64
313384TU3	03/02/12	03/04/11	99.717	2.83
313384TX7	03/05/12	06/15/11	99.875	1.25
313384TY5	03/06/12	08/08/11	99.947	0.53

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313384TZ2	03/07/12	03/07/11	99.705	2.95
313384UA5	03/08/12	03/14/11	99.760	2.40
313384UB3	03/09/12	05/09/11	99.898	1.02
313384UE7	03/12/12	03/18/11	99.760	2.40
313384UF4	03/13/12	03/15/11	99.757	2.43
313384UG2	03/14/12	06/13/11	99.885	1.15
313384UH0	03/15/12	03/15/11	99.766	2.34
313384UJ6	03/16/12	03/17/11	99.787	2.13
313384UM9	03/19/12	03/22/11	99.778	2.22
313384UN7	03/20/12	06/23/11	99.887	1.13
313384UP2	03/21/12	03/22/11	99.757	2.43
313384UQ0	03/22/12	03/23/11	99.757	2.43
313384UR8	03/23/12	03/24/11	99.777	2.23
313384UU1	03/26/12	03/28/11	99.727	2.73
313384UV9	03/27/12	06/23/11	99.876	1.24
313384UW7	03/28/12	03/30/11	99.727	2.73
313384UX5	03/29/12	03/30/11	99.747	2.53
313384UY3	03/30/12	04/01/11	99.687	3.13
313384VB2	04/02/12	04/11/11	99.822	1.78
313384VC0	04/03/12	04/04/11	99.777	2.23
313384VD8	04/04/12	10/05/11	99.952	0.48
313384VE6	04/05/12	04/06/11	99.757	2.43
313384VJ5	04/09/12	04/19/11	99.763	2.37
313384VK2	04/10/12	07/08/11	99.877	1.23
313384VL0	04/11/12	04/13/11	99.798	2.02
313384VM8	04/12/12	04/18/11	99.800	2.00
313384VN6	04/13/12	04/21/11	99.761	2.39
313384VR7	04/16/12	04/19/11	99.758	2.42
313384VS5	04/17/12	10/28/11	99.971	0.29
313384VT3	04/18/12	05/19/11	99.860	1.40
313384VU0	04/19/12	04/25/11	99.800	2.00
313384VV8	04/20/12	04/25/11	99.759	2.41
313384VY2	04/23/12	04/29/11	99.780	2.20
313384VZ9	04/24/12	07/29/11	99.835	1.65
313384WA3	04/25/12	10/03/11	99.966	0.34
313384WB1	04/26/12	05/04/11	99.771	2.29
313384WC9	04/27/12	09/30/11	99.965	0.35
313384WF2	04/30/12	06/08/11	99.882	1.18
313384WG0	05/01/12	06/03/11	99.861	1.39
313384WH8	05/02/12	05/06/11	99.799	2.01
313384WJ4	05/03/12	05/06/11	99.802	1.98
313384WK1	05/04/12	05/04/11	99.817	1.83
313384WN5	05/07/12	11/07/11	99.970	0.30
313384WP0	05/08/12	09/30/11	99.969	0.31
313384WQ8	05/09/12	05/13/11	99.869	1.31
313384WR6	05/10/12	07/20/11	99.877	1.23

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313384WS4	05/11/12	08/12/11	99.879	1.21
313384WV7	05/14/12	05/19/11	99.799	2.01
313384WW5	05/15/12	06/30/11	99.884	1.16
313384WX3	05/16/12	08/22/11	99.881	1.19
313384WY1	05/17/12	07/19/11	99.865	1.35
313384WZ8	05/18/12	05/18/11	99.837	1.63
313384XC8	05/21/12	06/21/11	99.833	1.67
313384XD6	05/22/12	05/23/11	99.797	2.03
313384XE4	05/23/12	05/24/11	99.797	2.03
313384XF1	05/24/12	07/28/11	99.808	1.92
313384XG9	05/25/12	06/01/11	99.850	1.50
313384XL8	05/29/12	08/24/11	99.884	1.16
313384XM6	05/30/12	08/30/11	99.901	0.99
313384XN4	05/31/12	08/30/11	99.901	0.99
313384XP9	06/01/12	06/03/11	99.838	1.62
313384XS3	06/04/12	06/06/11	99.798	2.02
313384XT1	06/05/12	06/07/11	99.798	2.02
313384XU8	06/06/12	06/07/11	99.797	2.03
313384XV6	06/07/12	06/08/11	99.797	2.03
313384XW4	06/08/12	08/11/11	99.891	1.09
313384XZ7	06/11/12	06/16/11	99.789	2.11
313384YA1	06/12/12	06/21/11	99.782	2.18
313384YB9	06/13/12	06/22/11	99.802	1.98
313384YC7	06/14/12	08/02/11	99.806	1.94
313384YD5	06/15/12	06/15/11	99.827	1.73
313384YG8	06/18/12	07/19/11	99.833	1.67
313384YH6	06/19/12	06/20/11	99.777	2.23
313384YJ2	06/20/12	06/21/11	99.797	2.03
313384YK9	06/21/12	06/23/11	99.808	1.92
313384YL7	06/22/12	06/23/11	99.803	1.97
313384YP8	06/25/12	10/03/11	99.926	0.74
313384YQ6	06/26/12	07/26/11	99.841	1.59
313384YR4	06/27/12	06/29/11	99.798	2.02
313384YS2	06/28/12	07/28/11	99.776	2.24
313384YT0	06/29/12	07/11/11	99.853	1.47
313384YW3	07/02/12	08/01/11	99.795	2.05
313384YX1	07/03/12	07/06/11	99.839	1.61
313384YZ6	07/05/12	10/04/11	99.916	0.84
313384ZA0	07/06/12	07/08/11	99.788	2.12
313384ZD4	07/09/12	10/14/11	99.910	0.90
313384ZE2	07/10/12	07/11/11	99.797	2.03
313384ZF9	07/11/12	07/11/11	99.797	2.03
313384ZG7	07/12/12	07/13/11	99.814	1.86
313384ZH5	07/13/12	07/18/11	99.809	1.91
313384ZL6	07/16/12	08/18/11	99.852	1.48
313384ZM4	07/17/12	07/18/11	99.797	2.03
313384ZN2	07/18/12	07/18/11	99.797	2.03
313384ZP7	07/19/12	07/20/11	99.797	2.03

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313384ZQ5	07/20/12	07/22/11	99.799	2.01
313384ZT9	07/23/12	07/27/11	99.775	2.25
313384ZU6	07/24/12	07/25/11	99.797	2.03
313384ZV4	07/25/12	07/26/11	99.751	2.49
313384ZW2	07/26/12	08/25/11	99.869	1.31
313384ZX0	07/27/12	07/28/11	99.736	2.64
313384A25	07/30/12	04/17/12	99.980	0.20
313384A33	07/31/12	09/02/11	99.908	0.92
313384A41	08/01/12	08/02/11	99.747	2.53
313384A58	08/02/12	08/03/11	99.750	2.50
313384A66	08/03/12	08/03/11	99.766	2.34
313384A90	08/06/12	08/12/11	99.800	2.00
313384B24	08/07/12	08/15/11	99.806	1.94
313384B32	08/08/12	08/10/11	99.808	1.92
313384B40	08/09/12	08/09/11	99.807	1.93
313384B57	08/10/12	08/11/11	99.878	1.22
313384B81	08/13/12	08/19/11	99.810	1.90
313384B99	08/14/12	08/15/11	99.802	1.98
313384C23	08/15/12	08/16/11	99.828	1.72
313384C31	08/16/12	08/17/11	99.828	1.72
313384C49	08/17/12	08/18/11	99.818	1.82
313384C72	08/20/12	08/23/11	99.799	2.01
313384C80	08/21/12	08/22/11	99.797	2.03
313384C98	08/22/12	08/23/11	99.797	2.03
313384D22	08/23/12	08/23/11	99.797	2.03
313384D30	08/24/12	08/25/11	99.828	1.72
313384D63	08/27/12	08/29/11	99.828	1.72
313384D71	08/28/12	08/30/11	99.828	1.72
313384D89	08/29/12	08/29/11	99.827	1.73
313384D97	08/30/12	08/30/11	99.827	1.73
313384E21	08/31/12	09/01/11	99.817	1.83
313384E62	09/04/12	09/06/11	99.818	1.82
313384E70	09/05/12	09/06/11	99.818	1.82
313384E88	09/06/12	09/06/11	99.817	1.83
313384E96	09/07/12	01/11/12	99.960	0.40
313384F46	09/10/12	09/13/11	99.819	1.81
313384F53	09/11/12	04/25/12	99.958	0.42
313384F61	09/12/12	09/13/11	99.819	1.81
313384F79	09/13/12	09/22/11	99.891	1.09
313384F87	09/14/12	09/15/11	99.858	1.42
313384G37	09/17/12	09/19/11	99.858	1.42
313384G45	09/18/12	04/16/12	99.957	0.43
313384G52	09/19/12	10/25/11	99.872	1.28
313384G60	09/20/12	09/22/11	99.889	1.11
313384G78	09/21/12	09/23/11	99.889	1.11
313384H28	09/24/12	09/28/11	99.829	1.71
313384H36	09/25/12	01/17/12	99.958	0.42
313384H44	09/26/12	09/27/11	99.828	1.72

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313384H51	09/27/12	11/08/11	99.892	1.08
313384H69	09/28/12	09/30/11	99.889	1.11
313384H93	10/01/12	10/04/11	99.839	1.61
313384J26	10/02/12	10/11/11	99.822	1.78
313384J34	10/03/12	10/04/11	99.838	1.62
313384J42	10/04/12	10/06/11	99.819	1.81
313384J59	10/05/12	10/06/11	99.828	1.72
313384J91	10/09/12	10/11/11	99.818	1.82
313384K24	10/10/12	10/11/11	99.818	1.82
313384K32	10/11/12	10/12/11	99.812	1.88
313384K40	10/12/12	10/13/11	99.818	1.82
313384K73	10/15/12	10/20/11	99.809	1.91
313384K81	10/16/12	10/18/11	99.812	1.88
313384K99	10/17/12	10/18/11	99.818	1.82
313384L23	10/18/12	10/18/11	99.817	1.83
313384L31	10/19/12	10/21/11	99.818	1.82
313384L64	10/22/12	10/26/11	99.829	1.71
313384L72	10/23/12	11/10/11	99.884	1.16
313384L80	10/24/12	04/04/12	99.932	0.68
313384L98	10/25/12	01/26/12	99.939	0.61
313384M22	10/26/12	10/26/11	99.827	1.73
313384M55	10/29/12	06/05/12	99.964	0.36
313384M63	10/30/12	12/14/11	99.929	0.71
313384M71	10/31/12	11/03/11	99.829	1.71
313384M89	11/01/12	11/04/11	99.839	1.61
313384M97	11/02/12	11/08/11	99.870	1.30
313384N47	11/05/12	11/07/11	99.858	1.42
313384N54	11/06/12	11/10/11	99.839	1.61
313384N62	11/07/12	11/08/11	99.848	1.52
313384N70	11/08/12	11/09/11	99.838	1.62
313384N88	11/09/12	11/14/11	99.841	1.59
313384P45	11/13/12	11/15/11	99.838	1.62
313384P52	11/14/12	11/16/11	99.838	1.62
313384P60	11/15/12	11/15/11	99.837	1.63
313384P78	11/16/12	11/17/11	99.838	1.62
313384Q28	11/19/12	11/22/11	99.849	1.51
313384Q36	11/20/12	05/09/12	99.935	0.65
313384Q44	11/21/12	11/21/11	99.837	1.63
313384Q69	11/23/12	11/28/11	99.830	1.70
313384Q93	11/26/12	11/28/11	99.828	1.72
313384R27	11/27/12	01/27/12	99.924	0.76
313384R35	11/28/12	05/30/12	99.923	0.77
313384R43	11/29/12	01/10/12	99.910	0.90
313384R50	11/30/12	12/20/11	99.914	0.86
313384R84	12/03/12	12/06/11	99.849	1.51
313384R92	12/04/12	12/07/11	99.849	1.51
313384S26	12/05/12	12/06/11	99.838	1.62
313384S34	12/06/12	12/06/11	99.837	1.63

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313384S42	12/07/12	12/20/11	99.882	1.18
313384S75	12/10/12	12/12/11	99.848	1.52
313384S83	12/11/12	12/15/11	99.859	1.41
313384S91	12/12/12	04/16/12	99.907	0.93
313384T25	12/13/12	12/14/11	99.888	1.12
313384T33	12/14/12	12/23/11	99.881	1.19
313384T66	12/17/12	12/21/11	99.869	1.31
313384T74	12/18/12	01/03/12	99.854	1.46
313384T82	12/19/12	05/17/12	99.922	0.78
313384T90	12/20/12	12/20/11	99.858	1.42
313384U23	12/21/12	01/04/12	99.853	1.47
313384U56	12/24/12	12/27/11	99.859	1.41
313384U72	12/26/12	12/28/11	99.899	1.01
313384U80	12/27/12	12/27/11	99.858	1.42
313384U98	12/28/12	12/30/11	99.899	1.01
313384V48	12/31/12	01/04/12	99.859	1.41

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2012

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313588RH0	01/03/12	03/15/11	99.845	1.55
313588RJ6	01/04/12	04/11/11	99.866	1.34
313588RK3	01/05/12	04/20/11	99.870	1.30
313588RL1	01/06/12	01/12/11	99.731	2.69
313588RP2	01/09/12	04/11/11	99.864	1.36
313588RQ0	01/10/12	05/11/11	99.939	0.61
313588RR8	01/11/12	04/06/11	99.868	1.32
313588RS6	01/12/12	03/23/11	99.844	1.56
313588RT4	01/13/12	04/15/11	99.864	1.36
313588RX5	01/17/12	03/09/11	99.826	1.74
313588RY3	01/18/12	03/11/11	99.835	1.65
313588RZ0	01/19/12	06/13/11	99.908	0.92
313588SA4	01/20/12	04/18/11	99.862	1.38
313588SD8	01/23/12	05/13/11	99.915	0.85
313588SE6	01/24/12	04/26/11	99.871	1.29
313588SF3	01/25/12	04/20/11	99.860	1.40
313588SG1	01/26/12	06/23/11	99.922	0.78
313588SH9	01/27/12	03/15/11	99.832	1.68
313588SL0	01/30/12	03/10/11	99.828	1.72
313588SM8	01/31/12	03/24/11	99.826	1.74
313588SN6	02/01/12	03/10/11	99.809	1.91
313588SP1	02/02/12	04/13/11	99.828	1.72
313588SQ9	02/03/12	05/09/11	99.910	0.90
313588ST3	02/06/12	04/12/11	99.825	1.75
313588SU0	02/07/12	06/13/11	99.900	1.00
313588SV8	02/08/12	04/29/11	99.873	1.27
313588SW6	02/09/12	07/21/11	99.949	0.51
313588SX4	02/10/12	05/11/11	99.908	0.92
313588TA3	02/13/12	03/18/11	99.816	1.84
313588TB1	02/14/12	08/02/11	99.902	0.98
313588TC9	02/15/12	05/02/11	99.872	1.28
313588TD7	02/16/12	03/09/11	99.799	2.01
313588TE5	02/17/12	03/22/11	99.797	2.03
313588TJ4	02/21/12	03/22/11	99.785	2.15
313588TK1	02/22/12	04/11/11	99.806	1.94
313588TL9	02/23/12	04/27/11	99.841	1.59
313588TM7	02/24/12	04/05/11	99.801	1.99
313588TQ8	02/27/12	06/28/11	99.925	0.75
313588TR6	02/28/12	04/20/11	99.834	1.66
313588TS4	02/29/12	03/24/11	99.781	2.19
313588TT2	03/01/12	04/05/11	99.789	2.11
313588TU9	03/02/12	04/11/11	99.792	2.08
313588TX3	03/05/12	04/13/11	99.791	2.09
313588TY1	03/06/12	04/14/11	99.791	2.09

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313588TZ8	03/07/12	08/08/11	99.941	0.59
313588UA1	03/08/12	08/04/11	99.916	0.84
313588UB9	03/09/12	05/18/11	99.893	1.07
313588UE3	03/12/12	05/09/11	99.880	1.20
313588UF0	03/13/12	08/04/11	99.914	0.86
313588UG8	03/14/12	06/24/11	99.912	0.88
313588UH6	03/15/12	05/05/11	99.878	1.22
313588UJ2	03/16/12	04/05/11	99.779	2.21
313588UM5	03/19/12	04/15/11	99.793	2.07
313588UN3	03/20/12	05/25/11	99.883	1.17
313588UP8	03/21/12	06/21/11	99.878	1.22
313588UQ6	03/22/12	04/15/11	99.791	2.09
313588UR4	03/23/12	04/14/11	99.790	2.10
313588UU7	03/26/12	04/15/11	99.789	2.11
313588UV5	03/27/12	08/10/11	99.930	0.70
313588UW3	03/28/12	04/15/11	99.787	2.13
313588UX1	03/29/12	06/29/11	99.901	0.99
313588UY9	03/30/12	04/15/11	99.786	2.14
313588VB8	04/02/12	04/20/11	99.778	2.22
313588VC6	04/03/12	04/26/11	99.781	2.19
313588VD4	04/04/12	05/04/11	99.823	1.77
313588VE2	04/05/12	04/20/11	99.776	2.24
313588VF9	04/06/12	04/26/11	99.779	2.21
313588VJ1	04/09/12	04/27/11	99.778	2.22
313588VK8	04/10/12	06/28/11	99.888	1.12
313588VL6	04/11/12	04/20/11	99.772	2.28
313588VM4	04/12/12	04/25/11	99.774	2.26
313588VN2	04/13/12	04/20/11	99.771	2.29
313588VR3	04/16/12	05/11/11	99.830	1.70
313588VS1	04/17/12	05/26/11	99.855	1.45
313588VT9	04/18/12	05/10/11	99.828	1.72
313588VU6	04/19/12	09/22/11	99.948	0.52
313588VV4	04/20/12	06/03/11	99.848	1.52
313588VY8	04/23/12	06/21/11	99.855	1.45
313588VZ5	04/24/12	06/28/11	99.883	1.17
313588WA9	04/25/12	06/10/11	99.849	1.51
313588WB7	04/26/12	08/11/11	99.906	0.94
313588WC5	04/27/12	06/07/11	99.847	1.53
313588WF8	04/30/12	05/25/11	99.848	1.52
313588WG6	05/01/12	05/09/11	99.801	1.99
313588WH4	05/02/12	05/09/11	99.801	1.99
313588WJ0	05/03/12	05/09/11	99.800	2.00
313588WK7	05/04/12	05/25/11	99.828	1.72
313588WN1	05/07/12	05/31/11	99.829	1.71
313588WP6	05/08/12	12/02/11	99.974	0.26
313588WQ4	05/09/12	05/17/11	99.801	1.99
313588WR2	05/10/12	10/14/11	99.954	0.46
313588WS0	05/11/12	05/25/11	99.824	1.76

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313588WV3	05/14/12	05/24/11	99.822	1.78
313588WW1	05/15/12	06/16/11	99.824	1.76
313588WX9	05/16/12	11/16/11	99.965	0.35
313588WY7	05/17/12	05/25/11	99.821	1.79
313588WZ4	05/18/12	06/03/11	99.815	1.85
313588XC4	05/21/12	06/02/11	99.813	1.87
313588XE0	05/23/12	06/02/11	99.812	1.88
313588XF7	05/24/12	06/30/11	99.835	1.65
313588XG5	05/25/12	06/03/11	99.812	1.88
313588XL4	05/29/12	06/06/11	99.801	1.99
313588XM2	05/30/12	06/06/11	99.801	1.99
313588XN0	05/31/12	06/06/11	99.800	2.00
313588XP5	06/01/12	06/13/11	99.794	2.06
313588XS9	06/04/12	06/13/11	99.792	2.08
313588XT7	06/05/12	01/04/12	99.983	0.17
313588XU4	06/06/12	06/13/11	99.791	2.09
313588XV2	06/07/12	06/14/11	99.791	2.09
313588XW0	06/08/12	12/02/11	99.963	0.37
313588XZ3	06/11/12	06/21/11	99.802	1.98
313588YA7	06/12/12	06/30/11	99.807	1.93
313588YB5	06/13/12	06/29/11	99.806	1.94
313588YC3	06/14/12	06/21/11	99.801	1.99
313588YD1	06/15/12	06/24/11	99.812	1.88
313588YG4	06/18/12	07/05/11	99.806	1.94
313588YH2	06/19/12	09/16/11	99.885	1.15
313588YJ8	06/20/12	06/28/11	99.801	1.99
313588YK5	06/21/12	11/17/11	99.964	0.36
313588YL3	06/22/12	10/13/11	99.930	0.70
313588YP4	06/25/12	07/28/11	99.806	1.94
313588YQ2	06/26/12	01/03/12	99.981	0.19
313588YR0	06/27/12	08/10/11	99.884	1.16
313588YS8	06/28/12	08/05/11	99.845	1.55
313588YT6	06/29/12	07/05/11	99.800	2.00
313588YW9	07/02/12	07/08/11	99.800	2.00
313588YX7	07/03/12	09/26/11	99.914	0.86
313588YZ2	07/05/12	07/21/11	99.815	1.85
313588ZA6	07/06/12	07/21/11	99.815	1.85
313588ZD0	07/09/12	07/29/11	99.789	2.11
313588ZE8	07/10/12	08/16/11	99.854	1.46
313588ZF5	07/11/12	12/15/11	99.965	0.35
313588ZG3	07/12/12	09/22/11	99.894	1.06
313588ZH1	07/13/12	09/16/11	99.866	1.34
313588ZL2	07/16/12	07/26/11	99.802	1.98
313588ZM0	07/17/12	08/04/11	99.778	2.22
313588ZN8	07/18/12	07/27/11	99.782	2.18
313588ZP3	07/19/12	12/15/11	99.958	0.42
313588ZQ1	07/20/12	09/20/11	99.873	1.27
313588ZT5	07/23/12	11/15/11	99.951	0.49

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313588ZU2	07/24/12	05/16/12	99.981	0.19
313588ZV0	07/25/12	01/25/12	99.960	0.40
313588ZW8	07/26/12	08/04/11	99.772	2.28
313588ZX6	07/27/12	08/05/11	99.772	2.28
313588A21	07/30/12	08/16/11	99.845	1.55
313588A39	07/31/12	12/15/11	99.955	0.45
313588A47	08/01/12	08/12/11	99.832	1.68
313588A54	08/02/12	09/21/11	99.877	1.23
313588A62	08/03/12	08/12/11	99.831	1.69
313588A96	08/06/12	12/22/11	99.956	0.44
313588B20	08/07/12	12/13/11	99.960	0.40
313588B38	08/08/12	01/06/12	99.964	0.36
313588B46	08/09/12	08/16/11	99.830	1.70
313588B53	08/10/12	01/23/12	99.967	0.33
313588B87	08/13/12	11/10/11	99.931	0.69
313588B95	08/14/12	09/13/11	99.841	1.59
313588C29	08/15/12	09/09/11	99.839	1.61
313588C37	08/16/12	09/16/11	99.842	1.58
313588C45	08/17/12	12/28/11	99.955	0.45
313588C78	08/20/12	10/25/11	99.883	1.17
313588C86	08/21/12	12/28/11	99.954	0.46
313588C94	08/22/12	02/22/12	99.937	0.63
313588D28	08/23/12	02/14/12	99.958	0.42
313588D36	08/24/12	09/21/11	99.869	1.31
313588D69	08/27/12	10/20/11	99.870	1.30
313588D77	08/28/12	11/01/11	99.900	1.00
313588D85	08/29/12	11/29/11	99.939	0.61
313588D93	08/30/12	09/08/11	99.841	1.59
313588E27	08/31/12	09/12/11	99.833	1.67
313588E68	09/04/12	09/14/11	99.822	1.78
313588E76	09/05/12	09/15/11	99.822	1.78
313588E84	09/06/12	09/14/11	99.821	1.79
313588E92	09/07/12	09/14/11	99.821	1.79
313588F42	09/10/12	09/22/11	99.833	1.67
313588F59	09/11/12	05/30/12	99.974	0.26
313588F67	09/12/12	11/16/11	99.933	0.67
313588F75	09/13/12	10/27/11	99.875	1.25
313588F83	09/14/12	09/23/11	99.841	1.59
313588G33	09/17/12	10/25/11	99.863	1.37
313588G41	09/18/12	06/26/12	99.974	0.26
313588G58	09/19/12	12/22/11	99.932	0.68
313588G66	09/20/12	12/21/11	99.932	0.68
313588G74	09/21/12	11/18/11	99.923	0.77
313588H24	09/24/12	10/31/11	99.881	1.19
313588H32	09/25/12	01/13/12	99.943	0.57
313588H40	09/26/12	12/06/11	99.934	0.66
313588H57	09/27/12	01/19/12	99.944	0.56
313588H65	09/28/12	10/19/11	99.837	1.63

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313588H99	10/01/12	10/11/11	99.852	1.48
313588J22	10/02/12	10/20/11	99.826	1.74
313588J30	10/03/12	10/20/11	99.826	1.74
313588J48	10/04/12	01/03/12	99.931	0.69
313588J55	10/05/12	10/21/11	99.825	1.75
313588J97	10/09/12	10/20/11	99.813	1.87
313588K20	10/10/12	10/24/11	99.834	1.66
313588K38	10/11/12	10/25/11	99.834	1.66
313588K46	10/12/12	10/20/11	99.821	1.79
313588K79	10/15/12	10/21/11	99.820	1.80
313588K87	10/16/12	11/09/11	99.896	1.04
313588K95	10/17/12	10/25/11	99.831	1.69
313588L29	10/18/12	05/31/12	99.957	0.43
313588L37	10/19/12	10/26/11	99.830	1.70
313588L60	10/22/12	06/25/12	99.960	0.40
313588L78	10/23/12	08/28/12	99.988	0.12
313588L86	10/24/12	11/02/11	99.851	1.49
313588L94	10/25/12	11/03/11	99.861	1.39
313588M28	10/26/12	11/02/11	99.860	1.40
313588M51	10/29/12	11/29/11	99.907	0.93
313588M69	10/30/12	12/02/11	99.898	1.02
313588M77	10/31/12	12/09/11	99.918	0.82
313588M85	11/01/12	11/15/11	99.883	1.17
313588M93	11/02/12	11/10/11	99.871	1.29
313588N43	11/05/12	11/23/11	99.865	1.35
313588N50	11/06/12	01/12/12	99.909	0.91
313588N68	11/07/12	12/06/11	99.888	1.12
313588N76	11/08/12	07/13/12	99.957	0.43
313588N84	11/09/12	12/21/11	99.901	0.99
313588P41	11/13/12	01/13/12	99.907	0.93
313588P58	11/14/12	01/10/12	99.914	0.86
313588P66	11/15/12	11/22/11	99.860	1.40
313588P74	11/16/12	12/02/11	99.864	1.36
313588Q24	11/19/12	12/06/11	99.864	1.36
313588Q32	11/20/12	12/06/11	99.864	1.36
313588Q40	11/21/12	12/14/11	99.886	1.14
313588Q65	11/23/12	01/13/12	99.904	0.96
313588Q99	11/26/12	12/14/11	99.884	1.16
313588R23	11/27/12	12/07/11	99.862	1.38
313588R31	11/28/12	12/06/11	99.861	1.39
313588R49	11/29/12	12/07/11	99.861	1.39
313588R56	11/30/12	01/18/12	99.903	0.97
313588R80	12/03/12	12/15/11	99.872	1.28
313588R98	12/04/12	12/20/11	99.874	1.26
313588S22	12/05/12	06/06/12	99.928	0.72
313588S30	12/06/12	08/28/12	99.972	0.28
313588S48	12/07/12	12/15/11	99.881	1.19
313588S71	12/10/12	12/22/11	99.872	1.28

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313588S89	12/11/12	12/20/11	99.871	1.29
313588S97	12/12/12	06/13/12	99.922	0.78
313588T21	12/13/12	12/19/11	99.870	1.30
313588T39	12/14/12	12/27/11	99.873	1.27
313588T62	12/17/12	08/07/12	99.956	0.44
313588T70	12/18/12	07/16/12	99.935	0.65
313588T88	12/19/12	01/24/12	99.899	1.01
313588T96	12/20/12	01/11/12	99.876	1.24
313588U29	12/21/12	01/12/12	99.876	1.24
313588U52	12/24/12	01/13/12	99.875	1.25
313588U78	12/26/12	06/27/12	99.916	0.84
313588U86	12/27/12	06/25/12	99.928	0.72
313588U94	12/28/12	01/12/12	99.873	1.27
313588V44	12/31/12	07/18/12	99.940	0.60

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2012

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313312RH5	01/03/12	11/14/11	99.994	0.06
313312RJ1	01/04/12	10/13/11	99.984	0.16
313312RK8	01/05/12	01/05/11	99.645	3.55
313312RL6	01/06/12	01/18/11	99.657	3.43
313312RP7	01/09/12	06/07/11	99.904	0.96
313312RQ5	01/10/12	08/10/11	99.949	0.51
313312RR3	01/11/12	08/10/11	99.949	0.51
313312RS1	01/12/12	01/18/11	99.651	3.49
313312RX0	01/17/12	07/26/11	99.927	0.73
313312RY8	01/18/12	05/10/11	99.888	1.12
313312RZ5	01/19/12	01/19/11	99.645	3.55
313312SA9	01/20/12	02/01/11	99.775	2.26
313312SD3	01/23/12	01/17/12	99.999	0.01
313312SE1	01/24/12	05/27/11	99.892	1.08
313312SF8	01/25/12	12/28/11	99.997	0.03
313312SG6	01/26/12	08/12/11	99.930	0.70
313312SH4	01/27/12	06/13/11	99.905	0.95
313312SL5	01/30/12	07/01/11	99.905	0.95
313312SM3	01/31/12	06/30/11	99.910	0.90
313312SN1	02/01/12	02/04/11	99.668	3.32
313312SP6	02/02/12	08/12/11	99.918	0.82
313312SQ4	02/03/12	02/03/11	99.655	3.45
313312ST8	02/06/12	06/07/11	99.885	1.15
313312SU5	02/07/12	02/09/11	99.637	3.63
313312SV3	02/08/12	08/16/11	99.927	0.73
313312SW1	02/09/12	02/09/11	99.645	3.55
313312TB6	02/14/12	01/03/12	99.995	0.05
313312TC4	02/15/12	08/18/11	99.925	0.75
313312TD2	02/16/12	06/13/11	99.883	1.17
313312TE0	02/17/12	09/01/11	99.944	0.56
313312TJ9	02/21/12	07/26/11	99.901	0.99
313312TK6	02/22/12	02/23/11	99.687	3.13
313312TL4	02/23/12	02/23/11	99.686	3.14
313312TM2	02/24/12	09/07/11	99.939	0.61
313312TQ3	02/27/12	02/07/12	99.996	0.04
313312TR1	02/28/12	03/31/11	99.722	2.78
313312TS9	02/29/12	12/30/11	99.993	0.07
313312TT7	03/01/12	03/09/11	99.692	3.08
313312TU4	03/02/12	03/04/11	99.666	3.34
313312TX8	03/05/12	02/22/12	99.998	0.02
313312TY6	03/06/12	09/15/11	99.938	0.63
313312TZ3	03/07/12	09/15/11	99.937	0.63
313312UA6	03/08/12	03/09/11	99.686	3.14

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313312UB4	03/09/12	09/08/11	99.934	0.66
313312UE8	03/12/12	10/14/11	99.954	0.46
313312UF5	03/13/12	09/14/11	99.935	0.65
313312UG3	03/14/12	10/07/11	99.960	0.40
313312UH1	03/15/12	10/07/11	99.960	0.40
313312UJ7	03/16/12	10/07/11	99.960	0.40
313312UM0	03/19/12	02/22/12	99.994	0.06
313312UN8	03/20/12	02/06/12	99.988	0.12
313312UP3	03/21/12	12/28/11	99.988	0.12
313312UR9	03/23/12	04/06/11	99.707	2.93
313312UU2	03/26/12	10/14/11	99.950	0.50
313312UV0	03/27/12	08/09/11	99.891	1.09
313312UW8	03/28/12	10/19/11	99.951	0.49
313312UX6	03/29/12	10/25/11	99.952	0.48
313312UY4	03/30/12	10/28/11	99.953	0.47
313312VB3	04/02/12	11/14/11	99.969	0.31
313312VC1	04/03/12	11/17/11	99.966	0.34
313312VD9	04/04/12	04/05/11	99.706	2.94
313312VE7	04/05/12	04/08/11	99.698	3.02
313312VF4	04/06/12	02/09/12	99.984	0.16
313312VJ6	04/09/12	05/27/11	99.823	1.77
313312VK3	04/10/12	10/25/11	99.944	0.56
313312VL1	04/11/12	03/14/12	99.991	0.09
313312VN7	04/13/12	02/15/12	99.977	0.23
313312VR8	04/16/12	03/16/12	99.991	0.10
313312VS6	04/17/12	12/14/11	99.979	0.21
313312VT4	04/18/12	06/15/11	99.829	1.71
313312VU1	04/19/12	12/22/11	99.984	0.16
313312VV9	04/20/12	10/07/11	99.946	0.54
313312VY3	04/23/12	04/04/12	99.995	0.05
313312VZ0	04/24/12	03/27/12	99.994	0.06
313312WA4	04/25/12	03/28/12	99.994	0.06
313312WB2	04/26/12	04/27/11	99.716	2.84
313312WC0	04/27/12	03/30/12	99.995	0.05
313312WF3	04/30/12	05/31/11	99.777	2.23
313312WG1	05/01/12	05/03/11	99.727	2.73
313312WH9	05/02/12	06/02/11	99.795	2.05
313312WJ5	05/03/12	10/31/11	99.933	0.67
313312WK2	05/04/12	10/07/11	99.930	0.70
313312WN6	05/07/12	12/23/11	99.970	0.30
313312WP1	05/08/12	12/23/11	99.970	0.30
313312WQ9	05/09/12	05/10/11	99.767	2.33
313312WR7	05/10/12	10/18/11	99.926	0.74
313312WS5	05/11/12	10/14/11	99.924	0.76
313312WV8	05/14/12	10/31/11	99.929	0.71
313312WW6	05/15/12	08/18/11	99.857	1.43
313312WX4	05/16/12	04/18/12	99.992	0.08
313312WY2	05/17/12	05/18/11	99.767	2.33

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313312WZ9	05/18/12	12/30/11	99.965	0.35
313312XC9	05/21/12	04/30/12	99.992	0.08
313312XD7	05/22/12	04/24/12	99.994	0.06
313312XE5	05/23/12	12/30/11	99.964	0.36
313312XF2	05/24/12	12/30/11	99.964	0.37
313312XG0	05/25/12	12/30/11	99.963	0.37
313312XL9	05/29/12	02/09/12	99.963	0.37
313312XM7	05/30/12	01/05/12	99.972	0.28
313312XN5	05/31/12	06/30/11	99.795	2.05
313312XS4	06/04/12	04/30/12	99.987	0.13
313312XT2	06/05/12	06/06/11	99.767	2.33
313312XU9	06/06/12	04/25/12	99.985	0.15
313312XV7	06/07/12	09/02/11	99.868	1.32
313312XW5	06/08/12	12/23/11	99.958	0.42
313312XZ8	06/11/12	05/14/12	99.991	0.09
313312YA2	06/12/12	05/01/12	99.985	0.15
313312YB0	06/13/12	06/14/11	99.757	2.43
313312YC8	06/14/12	05/17/12	99.991	0.09
313312YD6	06/15/12	05/18/12	99.991	0.09
313312YG9	06/18/12	06/15/12	99.999	0.01
313312YH7	06/19/12	05/22/12	99.992	0.08
313312YJ3	06/20/12	12/20/11	99.949	0.51
313312YK0	06/21/12	05/24/12	99.991	0.09
313312YL8	06/22/12	05/25/12	99.991	0.09
313312YP9	06/25/12	02/02/12	99.952	0.48
313312YR5	06/27/12	03/02/12	99.958	0.42
313312YS3	06/28/12	07/19/11	99.808	1.92
313312YW4	07/02/12	07/26/11	99.772	2.28
313312YX2	07/03/12	07/21/11	99.787	2.13
313312YZ7	07/05/12	08/30/11	99.828	1.72
313312ZA1	07/06/12	07/08/11	99.767	2.33
313312ZD5	07/09/12	01/10/12	99.955	0.45
313312ZF0	07/11/12	06/04/12	99.991	0.09
313312ZG8	07/12/12	05/31/12	99.990	0.10
313312ZH6	07/13/12	06/04/12	99.990	0.10
313312ZM5	07/17/12	04/16/12	99.964	0.36
313312ZN3	07/18/12	06/20/12	99.992	0.08
313312ZT0	07/23/12	12/28/11	99.942	0.58
313312ZU7	07/24/12	06/14/12	99.990	0.10
313312ZV5	07/25/12	07/26/11	99.787	2.13
313312ZW3	07/26/12	01/05/12	99.949	0.51
313312ZX1	07/27/12	07/28/11	99.716	2.84
313312A26	07/30/12	01/04/12	99.942	0.58
313312A34	07/31/12	08/31/11	99.823	1.77
313312A42	08/01/12	11/01/11	99.863	1.37
313312A59	08/02/12	10/31/11	99.854	1.46
313312A67	08/03/12	09/07/11	99.816	1.84

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313312A91	08/06/12	11/30/11	99.903	0.97
313312B25	08/07/12	12/28/11	99.932	0.68
313312B33	08/08/12	08/09/11	99.757	2.43
313312B41	08/09/12	06/15/12	99.982	0.18
313312B58	08/10/12	02/22/12	99.929	0.71
313312B82	08/13/12	06/18/12	99.980	0.20
313312B90	08/14/12	06/19/12	99.981	0.19
313312C24	08/15/12	08/16/11	99.787	2.13
313312C32	08/16/12	09/07/11	99.809	1.91
313312C40	08/17/12	02/24/12	99.917	0.83
313312C73	08/20/12	01/04/12	99.936	0.64
313312C81	08/21/12	01/05/12	99.936	0.64
313312C99	08/22/12	02/24/12	99.915	0.85
313312D23	08/23/12	08/25/11	99.798	2.02
313312D31	08/24/12	08/25/11	99.797	2.03
313312D64	08/27/12	09/07/11	99.803	1.97
313312D72	08/28/12	01/05/12	99.934	0.66
313312D80	08/29/12	07/27/12	99.988	0.12
313312D98	08/30/12	08/31/11	99.797	2.03
313312E22	08/31/12	09/01/11	99.797	2.03
313312E63	09/04/12	12/16/11	99.905	0.95
313312E71	09/05/12	11/30/11	99.876	1.24
313312E89	09/06/12	12/30/11	99.909	0.91
313312E97	09/07/12	09/08/11	99.787	2.13
313312F47	09/10/12	10/19/11	99.818	1.82
313312F54	09/11/12	01/05/12	99.924	0.76
313312F62	09/12/12	10/20/11	99.800	2.00
313312F70	09/13/12	02/02/12	99.913	0.87
313312F88	09/14/12	02/02/12	99.913	0.88
313312G38	09/17/12	07/16/12	99.972	0.28
313312G46	09/18/12	09/19/11	99.787	2.13
313312G53	09/19/12	08/22/12	99.990	0.10
313312G79	09/21/12	08/10/12	99.985	0.15
313312H29	09/24/12	11/17/11	99.879	1.21
313312H37	09/25/12	10/25/11	99.813	1.87
313312H45	09/26/12	12/30/11	99.895	1.05
313312H52	09/27/12	11/01/11	99.825	1.75
313312H60	09/28/12	09/29/11	99.818	1.83
313312H94	10/01/12	11/10/11	99.846	1.54
313312J27	10/02/12	10/27/11	99.811	1.89
313312J35	10/03/12	09/05/12	99.991	0.09
313312J43	10/04/12	08/23/12	99.985	0.15
313312J92	10/09/12	08/28/12	99.984	0.16
313312K25	10/10/12	01/10/12	99.909	0.91
313312K33	10/11/12	08/30/12	99.984	0.16
313312K41	10/12/12	10/14/11	99.788	2.12
313312K74	10/15/12	10/28/11	99.804	1.96
313312K82	10/16/12	03/02/12	99.886	1.14

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313312K90	10/17/12	09/19/12	99.991	0.09
313312L24	10/18/12	10/19/11	99.787	2.13
313312L32	10/19/12	10/16/12	99.999	0.01
313312L65	10/22/12	08/20/12	99.976	0.25
313312L73	10/23/12	09/05/12	99.984	0.16
313312L81	10/24/12	08/22/12	99.976	0.25
313312L99	10/25/12	10/26/11	99.787	2.13
313312M23	10/26/12	03/20/12	99.878	1.22
313312M56	10/29/12	11/02/11	99.799	2.01
313312M64	10/30/12	08/28/12	99.976	0.25
313312M72	10/31/12	10/03/12	99.988	0.12
313312M80	11/01/12	08/30/12	99.974	0.26
313312M98	11/02/12	10/05/12	99.988	0.12
313312N48	11/05/12	03/02/12	99.869	1.31
313312N55	11/06/12	09/04/12	99.977	0.23
313312N63	11/07/12	05/17/12	99.913	0.87
313312N71	11/08/12	11/10/11	99.808	1.92
313312N89	11/09/12	09/21/12	99.982	0.18
313312P46	11/13/12	12/15/11	99.852	1.48
313312P53	11/14/12	09/26/12	99.982	0.18
313312P61	11/15/12	09/27/12	99.982	0.18
313312P79	11/16/12	11/17/11	99.818	1.83
313312Q29	11/19/12	09/10/12	99.971	0.29
313312Q37	11/20/12	01/04/12	99.866	1.34
313312Q45	11/21/12	11/23/11	99.808	1.92
313312Q60	11/23/12	02/14/12	99.851	1.49
313312Q94	11/26/12	01/12/12	99.867	1.33
313312R28	11/27/12	01/30/12	99.883	1.17
313312R36	11/28/12	11/29/11	99.807	1.93
313312R44	11/29/12	10/25/12	99.985	0.15
313312R51	11/30/12	11/02/12	99.991	0.09
313312R85	12/03/12	01/19/12	99.876	1.24
313312R93	12/04/12	11/20/12	99.995	0.05
313312S27	12/05/12	11/07/12	99.988	0.12
313312S35	12/06/12	09/20/12	99.968	0.32
313312S43	12/07/12	12/09/11	99.818	1.82
313312S76	12/10/12	06/18/12	99.908	0.92
313312S84	12/11/12	10/16/12	99.977	0.23
313312S92	12/12/12	12/13/11	99.818	1.83
313312T26	12/13/12	09/27/12	99.970	0.30
313312T34	12/14/12	12/16/11	99.828	1.72
313312T67	12/17/12	12/20/11	99.829	1.71
313312T75	12/18/12	04/11/12	99.861	1.39
313312T83	12/19/12	10/03/12	99.966	0.34
313312T91	12/20/12	10/04/12	99.968	0.32
313312U24	12/21/12	01/20/12	99.860	1.40
313312U57	12/24/12	01/04/12	99.832	1.68
313312U73	12/26/12	12/30/11	99.829	1.71

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313312U81	12/27/12	02/13/12	99.841	1.59
313312U99	12/28/12	02/15/12	99.824	1.76

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313312RT9	01/13/12	01/12/12	99.9999	0.001
313312SX9	02/10/12	02/09/12	99.9999	0.001
313312TA8	02/13/12	02/10/12	99.9997	0.003
313312UQ1	03/22/12	03/21/12	99.9998	0.002
313312VM9	04/12/12	04/11/12	99.9999	0.001
313312XP0	06/01/12	05/31/12	99.9999	0.001
313312YQ7	06/26/12	06/25/12	99.9999	0.001
313312YT1	06/29/12	06/28/12	99.9999	0.001
313312ZE3	07/10/12	07/09/12	99.9999	0.001
313312ZL7	07/16/12	07/13/12	99.9997	0.003
313312ZP8	07/19/12	07/18/12	99.9999	0.001
313312ZQ6	07/20/12	07/19/12	99.9999	0.001
313312G61	09/20/12	09/19/12	99.9999	0.001
313312J50	10/05/12	10/04/12	99.9999	0.001

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2012

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313396RH8	01/03/12	02/23/11	99.826	1.74
313396RJ4	01/04/12	06/09/11	99.930	0.70
313396RL9	01/06/12	02/09/11	99.733	2.67
313396RP0	01/09/12	07/11/11	99.952	0.48
313396RQ8	01/10/12	01/11/11	99.697	3.03
313396RR6	01/11/12	01/12/11	99.697	3.03
313396RS4	01/12/12	05/05/11	99.909	0.91
313396RT2	01/13/12	01/14/11	99.707	2.93
313396RX3	01/17/12	01/26/11	99.708	2.92
313396RY1	01/18/12	03/21/11	99.832	1.68
313396RZ8	01/19/12	01/27/11	99.707	2.93
313396SA2	01/20/12	01/25/11	99.710	2.90
313396SD6	01/23/12	07/25/11	99.932	0.68
313396SE4	01/24/12	03/14/11	99.824	1.76
313396SF1	01/25/12	05/10/11	99.913	0.87
313396SG9	01/26/12	01/31/11	99.730	2.70
313396SH7	01/27/12	02/03/11	99.732	2.68
313396SL8	01/30/12	08/01/11	99.892	1.08
313396SM6	01/31/12	06/27/11	99.933	0.67
313396SN4	02/01/12	02/10/11	99.703	2.97
313396SP9	02/02/12	10/06/11	99.990	0.10
313396SQ7	02/03/12	02/17/11	99.727	2.73
313396ST1	02/06/12	08/08/11	99.934	0.66
313396SU8	02/07/12	04/19/11	99.853	1.47
313396SV6	02/08/12	05/24/11	99.906	0.94
313396SW4	02/09/12	02/10/11	99.697	3.03
313396SX2	02/10/12	03/10/11	99.766	2.34
313396TA1	02/13/12	08/02/11	99.903	0.97
313396TB9	02/14/12	02/17/11	99.688	3.12
313396TC7	02/15/12	03/04/11	99.758	2.42
313396TD5	02/16/12	05/19/11	99.894	1.06
313396TE3	02/17/12	03/25/11	99.790	2.10
313396TJ2	02/21/12	08/16/11	99.932	0.68
313396TL7	02/23/12	08/17/11	99.937	0.63
313396TM5	02/24/12	08/03/11	99.915	0.85
313396TQ6	02/27/12	03/08/11	99.743	2.57
313396TS2	02/29/12	03/07/11	99.741	2.59
313396TT0	03/01/12	03/10/11	99.752	2.48
313396TU7	03/02/12	03/09/11	99.721	2.79
313396TX1	03/05/12	03/10/11	99.749	2.51
313396TY9	03/06/12	05/16/11	99.885	1.15
313396TZ6	03/07/12	05/23/11	99.888	1.12
313396UA9	03/08/12	06/09/11	99.886	1.14

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313396UB7	03/09/12	03/14/11	99.759	2.41
313396UE1	03/12/12	04/07/11	99.764	2.36
313396UF8	03/13/12	03/17/11	99.749	2.51
313396UG6	03/14/12	03/16/11	99.749	2.51
313396UH4	03/15/12	03/18/11	99.752	2.48
313396UJ0	03/16/12	03/18/11	99.757	2.43
313396UM3	03/19/12	09/07/11	99.946	0.54
313396UN1	03/20/12	08/16/11	99.910	0.90
313396UP6	03/21/12	08/16/11	99.909	0.91
313396UQ4	03/22/12	08/15/11	99.908	0.92
313396UR2	03/23/12	08/16/11	99.908	0.92
313396UU5	03/26/12	09/26/11	99.955	0.45
313396UV3	03/27/12	08/24/11	99.940	0.60
313396UW1	03/28/12	06/01/11	99.866	1.34
313396UX9	03/29/12	08/25/11	99.940	0.60
313396UY7	03/30/12	04/01/11	99.707	2.93
313396VB6	04/02/12	04/07/11	99.749	2.51
313396VC4	04/03/12	08/11/11	99.915	0.85
313396VD2	04/04/12	08/18/11	99.904	0.96
313396VE0	04/05/12	08/25/11	99.932	0.68
313396VF7	04/06/12	12/30/11	99.997	0.03
313396VJ9	04/09/12	08/18/11	99.902	0.98
313396VK6	04/10/12	08/18/11	99.902	0.98
313396VL4	04/11/12	08/18/11	99.901	0.99
313396VM2	04/12/12	11/03/11	99.969	0.31
313396VN0	04/13/12	10/04/11	99.963	0.37
313396VR1	04/16/12	08/18/11	99.899	1.01
313396VS9	04/17/12	04/18/11	99.757	2.43
313396VT7	04/18/12	09/08/11	99.926	0.74
313396VU4	04/19/12	07/22/11	99.902	0.98
313396VV2	04/20/12	05/04/11	99.824	1.76
313396VY6	04/23/12	10/24/11	99.955	0.45
313396VZ3	04/24/12	07/11/11	99.880	1.20
313396WA7	04/25/12	04/26/11	99.767	2.33
313396WB5	04/26/12	12/08/11	99.988	0.12
313396WC3	04/27/12	04/28/11	99.797	2.03
313396WF6	04/30/12	10/31/11	99.955	0.45
313396WG4	05/01/12	05/02/11	99.787	2.13
313396WH2	05/02/12	11/18/11	99.977	0.23
313396WJ8	05/03/12	10/19/11	99.951	0.49
313396WK5	05/04/12	10/25/11	99.957	0.43
313396WN9	05/07/12	05/09/11	99.796	2.04
313396WP4	05/08/12	10/11/11	99.948	0.52
313396WQ2	05/09/12	10/26/11	99.951	0.49
313396WR0	05/10/12	12/16/11	99.984	0.16
313396WS8	05/11/12	05/26/11	99.825	1.75
313396WV1	05/14/12	11/14/11	99.965	0.35

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313396WW9	05/15/12	05/20/11	99.809	1.91
313396WX7	05/16/12	05/23/11	99.811	1.89
313396WY5	05/17/12	05/26/11	99.812	1.88
313396WZ2	05/18/12	05/19/11	99.797	2.03
313396XC2	05/21/12	11/21/11	99.963	0.37
313396XD0	05/22/12	10/12/11	99.938	0.62
313396XE8	05/23/12	05/26/11	99.808	1.92
313396XF5	05/24/12	10/27/11	99.948	0.52
313396XG3	05/25/12	11/17/11	99.974	0.26
313396XL2	05/29/12	05/31/11	99.798	2.02
313396XM0	05/30/12	06/02/11	99.798	2.02
313396XN8	05/31/12	06/02/11	99.798	2.02
313396XP3	06/01/12	06/15/11	99.804	1.96
313396XS7	06/04/12	09/02/11	99.900	1.00
313396XT5	06/05/12	06/17/11	99.803	1.97
313396XU2	06/06/12	09/15/11	99.890	1.10
313396XV0	06/07/12	06/20/11	99.794	2.06
313396XW8	06/08/12	06/15/11	99.801	1.99
313396XZ1	06/11/12	12/12/11	99.965	0.35
313396YA5	06/12/12	10/07/11	99.924	0.76
313396YB3	06/13/12	11/02/11	99.938	0.62
313396YC1	06/14/12	08/29/11	99.895	1.05
313396YD9	06/15/12	06/20/11	99.799	2.01
313396YG2	06/18/12	09/14/11	99.884	1.16
313396YH0	06/19/12	07/06/11	99.806	1.94
313396YJ6	06/20/12	12/12/11	99.973	0.27
313396YK3	06/21/12	08/24/11	99.874	1.26
313396YL1	06/22/12	06/29/11	99.791	2.09
313396YP2	06/25/12	07/28/11	99.811	1.89
313396YQ0	06/26/12	07/07/11	99.793	2.07
313396YR8	06/27/12	07/01/11	99.789	2.11
313396YS6	06/28/12	07/15/11	99.816	1.84
313396YT4	06/29/12	07/08/11	99.800	2.00
313396YW7	07/02/12	07/22/11	99.827	1.73
313396YZ0	07/05/12	03/09/12	99.974	0.26
313396ZA4	07/06/12	07/11/11	99.799	2.01
313396ZD8	07/09/12	01/09/12	99.968	0.32
313396ZE6	07/10/12	07/12/11	99.798	2.02
313396ZF3	07/11/12	07/15/11	99.799	2.01
313396ZG1	07/12/12	07/14/11	99.798	2.02
313396ZH9	07/13/12	08/12/11	99.860	1.40
313396ZL0	07/16/12	08/26/11	99.865	1.35
313396ZM8	07/17/12	08/15/11	99.850	1.50
313396ZN6	07/18/12	08/25/11	99.863	1.37
313396ZP1	07/19/12	11/22/11	99.947	0.53
313396ZQ9	07/20/12	07/22/11	99.808	1.92
313396ZT3	07/23/12	11/22/11	99.946	0.54
313396ZU0	07/24/12	07/27/11	99.798	2.02

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313396ZV8	07/25/12	12/21/11	99.964	0.36
313396ZW6	07/26/12	01/04/12	99.966	0.34
313396ZX4	07/27/12	12/13/11	99.956	0.44
313396A29	07/30/12	10/17/11	99.896	1.04
313396A37	07/31/12	12/09/11	99.954	0.46
313396A45	08/01/12	08/31/11	99.851	1.49
313396A52	08/02/12	12/28/11	99.958	0.42
313396A60	08/03/12	12/22/11	99.956	0.44
313396A94	08/06/12	08/08/11	99.778	2.22
313396B28	08/07/12	08/31/11	99.848	1.52
313396B36	08/08/12	09/08/11	99.842	1.58
313396B44	08/09/12	04/04/12	99.965	0.35
313396B51	08/10/12	01/05/12	99.958	0.42
313396B85	08/13/12	09/09/11	99.840	1.60
313396B93	08/14/12	10/04/11	99.886	1.14
313396C27	08/15/12	09/14/11	99.841	1.59
313396C35	08/16/12	09/22/11	99.872	1.28
313396C43	08/17/12	11/28/11	99.927	0.73
313396C76	08/20/12	09/12/11	99.838	1.62
313396C84	08/21/12	10/11/11	99.878	1.22
313396C92	08/22/12	11/08/11	99.904	0.96
313396D26	08/23/12	11/01/11	99.893	1.07
313396D34	08/24/12	09/02/11	99.841	1.59
313396D67	08/27/12	09/28/11	99.879	1.21
313396D75	08/28/12	02/14/12	99.929	0.71
313396D83	08/29/12	09/22/11	99.867	1.33
313396D91	08/30/12	09/23/11	99.877	1.23
313396E25	08/31/12	09/15/11	99.834	1.66
313396E66	09/04/12	02/17/12	99.928	0.72
313396E74	09/05/12	12/21/11	99.935	0.65
313396E82	09/06/12	02/17/12	99.927	0.73
313396E90	09/07/12	09/09/11	99.818	1.82
313396F40	09/10/12	02/17/12	99.926	0.74
313396F57	09/11/12	01/19/12	99.948	0.52
313396F65	09/12/12	01/13/12	99.946	0.54
313396F73	09/13/12	02/08/12	99.939	0.61
313396F81	09/14/12	01/18/12	99.947	0.53
313396G31	09/17/12	02/23/12	99.931	0.69
313396G49	09/18/12	09/22/11	99.829	1.71
313396G56	09/19/12	03/05/12	99.934	0.66
313396G64	09/20/12	09/22/11	99.828	1.72
313396G72	09/21/12	09/28/11	99.870	1.30
313396H22	09/24/12	02/23/12	99.929	0.71
313396H30	09/25/12	10/06/11	99.842	1.58
313396H48	09/26/12	10/06/11	99.842	1.58
313396H55	09/27/12	11/04/11	99.872	1.28
313396H63	09/28/12	10/11/11	99.843	1.57

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313396H97	10/01/12	10/18/11	99.826	1.74
313396J20	10/02/12	10/21/11	99.827	1.73
313396J38	10/03/12	10/19/11	99.825	1.75
313396J46	10/04/12	03/09/12	99.930	0.70
313396J53	10/05/12	12/22/11	99.928	0.72
313396J95	10/09/12	10/27/11	99.855	1.45
313396K28	10/10/12	01/11/12	99.924	0.76
313396K36	10/11/12	10/31/11	99.856	1.44
313396K44	10/12/12	10/28/11	99.854	1.46
313396K77	10/15/12	04/16/12	99.923	0.77
313396K85	10/16/12	05/07/12	99.942	0.58
313396K93	10/17/12	10/24/11	99.821	1.79
313396L27	10/18/12	05/23/12	99.951	0.49
313396L35	10/19/12	10/24/11	99.820	1.80
313396L68	10/22/12	04/23/12	99.930	0.70
313396L76	10/23/12	01/12/12	99.921	0.79
313396L84	10/24/12	04/04/12	99.921	0.79
313396L92	10/25/12	03/22/12	99.910	0.90
313396M26	10/26/12	06/04/12	99.956	0.44
313396M59	10/29/12	04/13/12	99.928	0.72
313396M67	10/30/12	02/10/12	99.912	0.88
313396M75	10/31/12	01/03/12	99.925	0.75
313396M83	11/01/12	11/17/11	99.865	1.35
313396M91	11/02/12	11/25/11	99.867	1.33
313396N41	11/05/12	05/07/12	99.922	0.78
313396N58	11/06/12	12/23/11	99.911	0.89
313396N66	11/07/12	12/30/11	99.913	0.87
313396N74	11/08/12	03/20/12	99.890	1.10
313396N82	11/09/12	11/16/11	99.870	1.30
313396P49	11/13/12	12/09/11	99.887	1.13
313396P56	11/14/12	12/08/11	99.886	1.14
313396P64	11/15/12	12/12/11	99.887	1.13
313396P72	11/16/12	12/15/11	99.888	1.12
313396Q22	11/19/12	05/21/12	99.921	0.79
313396Q30	11/20/12	05/09/12	99.924	0.76
313396Q48	11/21/12	05/10/12	99.924	0.76
313396Q97	11/26/12	05/29/12	99.923	0.77
313396R21	11/27/12	02/10/12	99.895	1.05
313396R39	11/28/12	05/16/12	99.918	0.82
313396R47	11/29/12	05/16/12	99.918	0.82
313396R54	11/30/12	01/03/12	99.908	0.92
313396R88	12/03/12	12/15/11	99.872	1.28
313396R96	12/04/12	12/20/11	99.874	1.26
313396S20	12/05/12	08/31/12	99.971	0.29
313396S38	12/06/12	06/21/12	99.935	0.65
313396S46	12/07/12	05/25/12	99.924	0.76
313396S79	12/10/12	12/12/11	99.869	1.31
313396S87	12/11/12	05/23/12	99.921	0.79

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
313396S95	12/12/12	12/13/11	99.868	1.32
313396T29	12/13/12	04/30/12	99.912	0.88
313396T37	12/14/12	04/27/12	99.917	0.83
313396T60	12/17/12	03/26/12	99.889	1.11
313396T78	12/18/12	01/05/12	99.874	1.26
313396T86	12/19/12	01/10/12	99.876	1.24
313396T94	12/20/12	05/24/12	99.918	0.82
313396U27	12/21/12	01/09/12	99.875	1.25
313396U50	12/24/12	06/25/12	99.915	0.85
313396U76	12/26/12	01/17/12	99.876	1.24
313396U84	12/27/12	01/05/12	99.861	1.39
313396U92	12/28/12	01/05/12	99.861	1.39
313396V42	12/31/12	06/12/12	99.921	0.79

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2012

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
31315KRH5	01/03/12	09/28/11	99.981	0.19
31315KRJ1	01/04/12	09/26/11	99.983	0.17
31315KRK8	01/05/12	12/02/11	99.996	0.04
31315KRP7	01/09/12	10/04/11	99.984	0.16
31315KRR3	01/11/12	01/12/11	99.636	3.64
31315KRS1	01/12/12	10/13/11	99.985	0.15
31315KRT9	01/13/12	01/24/11	99.656	3.44
31315KRX0	01/17/12	01/24/11	99.652	3.48
31315KRY8	01/18/12	11/15/11	99.993	0.07
31315KRZ5	01/19/12	10/18/11	99.979	0.21
31315KSA9	01/20/12	01/06/12	99.998	0.02
31315KSD3	01/23/12	10/25/11	99.985	0.15
31315KSF8	01/25/12	01/25/11	99.645	3.55
31315KSG6	01/26/12	12/21/11	99.996	0.04
31315KSH4	01/27/12	10/04/11	99.978	0.22
31315KSN1	02/01/12	06/29/11	99.904	0.96
31315KSP6	02/02/12	10/28/11	99.978	0.22
31315KSQ4	02/03/12	07/27/11	99.867	1.33
31315KST8	02/06/12	01/11/12	99.997	0.03
31315KSW1	02/09/12	10/27/11	99.980	0.20
31315KTA8	02/13/12	10/24/11	99.978	0.22
31315KTB6	02/14/12	01/30/12	99.997	0.03
31315KTC4	02/15/12	01/10/12	99.996	0.04
31315KTE0	02/17/12	12/05/11	99.990	0.10
31315KTJ9	02/21/12	08/23/11	99.929	0.71
31315KTK6	02/22/12	11/28/11	99.986	0.14
31315KTL4	02/23/12	02/28/11	99.710	2.90
31315KTM2	02/24/12	02/01/12	99.995	0.05
31315KTQ3	02/27/12	01/19/12	99.995	0.05
31315KTR1	02/28/12	01/18/12	99.994	0.06
31315KTS9	02/29/12	03/17/11	99.748	2.52
31315KTT7	03/01/12	09/28/11	99.953	0.47
31315KTU4	03/02/12	12/07/11	99.988	0.12
31315KTX8	03/05/12	02/10/12	99.993	0.07
31315KTY6	03/06/12	08/31/11	99.927	0.73
31315KTZ3	03/07/12	02/27/12	99.999	0.01
31315KUA6	03/08/12	12/16/11	99.988	0.12
31315KUF5	03/13/12	02/14/12	99.991	0.09
31315KUJ7	03/16/12	12/12/11	99.987	0.13
31315KUM0	03/19/12	03/16/12	99.999	0.01
31315KUQ1	03/22/12	02/23/12	99.992	0.08
31315KUR9	03/23/12	06/24/11	99.864	1.36
31315KUU2	03/26/12	06/24/11	99.854	1.46

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
31315KUV0	03/27/12	12/15/11	99.986	0.14
31315KUW8	03/28/12	03/29/11	99.676	3.24
31315KUX6	03/29/12	03/30/11	99.676	3.24
31315KUY4	03/30/12	03/31/11	99.676	3.24
31315KVB3	04/02/12	06/01/11	99.830	1.70
31315KVC1	04/03/12	06/13/11	99.836	1.64
31315KVD9	04/04/12	12/27/11	99.984	0.16
31315KVE7	04/05/12	07/05/11	99.855	1.45
31315KVJ6	04/09/12	01/13/12	99.986	0.14
31315KVK3	04/10/12	01/18/12	99.986	0.14
31315KVM9	04/12/12	04/15/11	99.698	3.02
31315KVN7	04/13/12	04/18/11	99.699	3.01
31315KVR8	04/16/12	04/20/11	99.729	2.71
31315KVS6	04/17/12	04/18/11	99.706	2.94
31315KVT4	04/18/12	04/05/12	99.996	0.04
31315KVY3	04/23/12	12/15/11	99.978	0.22
31315KVZ0	04/24/12	01/18/12	99.984	0.16
31315KWA4	04/25/12	07/25/11	99.847	1.53
31315KWB2	04/26/12	04/27/11	99.716	2.84
31315KWC0	04/27/12	03/30/12	99.994	0.06
31315KWG1	05/01/12	05/11/11	99.773	2.27
31315KWH9	05/02/12	02/07/12	99.972	0.28
31315KWJ5	05/03/12	07/27/11	99.766	2.34
31315KWN6	05/07/12	09/28/11	99.920	0.80
31315KWP1	05/08/12	04/12/12	99.991	0.09
31315KWQ9	05/09/12	04/05/12	99.991	0.09
31315KWR7	05/10/12	05/03/12	99.998	0.02
31315KWS5	05/11/12	05/13/11	99.767	2.33
31315KWW6	05/15/12	05/16/11	99.757	2.43
31315KXC9	05/21/12	05/18/12	99.999	0.01
31315KXD7	05/22/12	02/23/12	99.968	0.32
31315KXE5	05/23/12	04/20/12	99.992	0.08
31315KXG0	05/25/12	04/26/12	99.992	0.08
31315KXL9	05/29/12	05/22/12	99.998	0.02
31315KXN5	05/31/12	06/01/11	99.767	2.33
31315KXP0	06/01/12	06/03/11	99.757	2.43
31315KXS4	06/04/12	05/01/12	99.989	0.11
31315KXT2	06/05/12	05/02/12	99.990	0.10
31315KXU9	06/06/12	06/07/11	99.757	2.43
31315KXW5	06/08/12	03/09/12	99.970	0.30
31315KXZ8	06/11/12	05/11/12	99.989	0.11
31315KYB0	06/13/12	05/16/12	99.991	0.09
31315KYD6	06/15/12	11/21/11	99.937	0.63
31315KYG9	06/18/12	03/12/12	99.973	0.27
31315KYJ3	06/20/12	06/21/11	99.716	2.84
31315KYK0	06/21/12	05/30/12	99.993	0.07
31315KYL8	06/22/12	06/23/11	99.767	2.33
31315KYP9	06/25/12	09/02/11	99.843	1.57

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
31315KYR5	06/27/12	06/20/12	99.998	0.02
31315KYS3	06/28/12	12/13/11	99.940	0.60
31315KYT1	06/29/12	07/01/11	99.747	2.53
31315KYW4	07/02/12	08/23/11	99.791	2.09
31315KYX2	07/03/12	08/24/11	99.817	1.83
31315KZA1	07/06/12	09/09/11	99.833	1.67
31315KZF0	07/11/12	07/12/11	99.757	2.43
31315KZG8	07/12/12	06/14/12	99.991	0.09
31315KZH6	07/13/12	07/14/11	99.757	2.43
31315KZL7	07/16/12	04/19/12	99.971	0.29
31315KZM5	07/17/12	07/19/11	99.778	2.22
31315KZP8	07/19/12	04/11/12	99.959	0.41
31315KZQ6	07/20/12	08/11/11	99.828	1.72
31315KZT0	07/23/12	04/17/12	99.960	0.40
31315KZU7	07/24/12	07/26/11	99.717	2.83
31315KZV5	07/25/12	09/22/11	99.846	1.54
31315KZW3	07/26/12	05/17/12	99.977	0.23
31315KZX1	07/27/12	06/27/12	99.991	0.09
31315KA26	07/30/12	07/06/12	99.991	0.09
31315KA34	07/31/12	08/10/11	99.773	2.27
31315KA42	08/01/12	10/31/11	99.885	1.15
31315KA59	08/02/12	07/06/12	99.990	0.10
31315KA67	08/03/12	08/18/11	99.805	1.95
31315KA91	08/06/12	05/03/12	99.966	0.34
31315KB58	08/10/12	02/07/12	99.923	0.77
31315KB82	08/13/12	07/11/12	99.988	0.12
31315KB90	08/14/12	05/09/12	99.960	0.40
31315KC24	08/15/12	08/24/11	99.752	2.48
31315KC32	08/16/12	07/24/12	99.992	0.08
31315KC99	08/22/12	07/27/12	99.991	0.09
31315KD23	08/23/12	12/14/11	99.909	0.91
31315KD31	08/24/12	05/21/12	99.960	0.40
31315KD72	08/28/12	05/15/12	99.953	0.47
31315KD80	08/29/12	08/31/11	99.798	2.02
31315KD98	08/30/12	08/31/11	99.787	2.13
31315KE22	08/31/12	10/19/11	99.824	1.76
31315KG38	09/17/12	09/14/12	99.999	0.01
31315KJ92	10/09/12	10/05/12	99.999	0.01
31315KK74	10/15/12	10/12/12	99.999	0.01
31315KL65	10/22/12	10/19/12	99.999	0.01
31315KM64	10/30/12	08/01/12	99.960	0.40
31315KM72	10/31/12	11/14/11	99.824	1.76
31315KQ94	11/26/12	11/21/12	99.999	0.01
31315KT26	12/13/12	09/14/12	99.958	0.42
31315KT34	12/14/12	11/19/12	99.990	0.10
31315KT67	12/17/12	11/16/12	99.986	0.14
31315KT75	12/18/12	11/21/12	99.987	0.13
31315KT83	12/19/12	09/24/12	99.967	0.33

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
31315KT91	12/20/12	11/28/12	99.990	0.10
31315KU24	12/21/12	06/21/12	99.903	0.97
31315KU73	12/26/12	03/23/12	99.846	1.54
31315KU81	12/27/12	09/26/12	99.963	0.37
31315KU99	12/28/12	09/19/12	99.953	0.47

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
31315KRL6	01/06/12	01/05/12	99.9999	0.001
31315KRQ5	01/10/12	01/09/12	99.9999	0.001
31315KSE1	01/24/12	01/23/12	99.9999	0.001
31315KSL5	01/30/12	01/27/12	99.9997	0.003
31315KSM3	01/31/12	01/30/12	99.9999	0.001
31315KSU5	02/07/12	02/06/12	99.9999	0.001
31315KSV3	02/08/12	02/07/12	99.9999	0.001
31315KSX9	02/10/12	02/09/12	99.9999	0.001
31315KTD2	02/16/12	02/15/12	99.9999	0.001
31315KUB4	03/09/12	03/08/12	99.9999	0.001
31315KUE8	03/12/12	03/09/12	99.9996	0.004
31315KUG3	03/14/12	03/13/12	99.9999	0.001
31315KUH1	03/15/12	03/14/12	99.9998	0.002
31315KUN8	03/20/12	03/19/12	99.9998	0.002
31315KUP3	03/21/12	03/20/12	99.9998	0.002
31315KVL1	04/11/12	04/10/12	99.9998	0.002
31315KVU1	04/19/12	04/18/12	99.9999	0.001
31315KVV9	04/20/12	04/19/12	99.9999	0.001
31315KWF3	04/30/12	04/27/12	99.9995	0.005
31315KWK2	05/04/12	05/03/12	99.9998	0.002
31315KWV8	05/14/12	05/11/12	99.9997	0.003
31315KWX4	05/16/12	05/15/12	99.9998	0.002
31315KWY2	05/17/12	05/16/12	99.9997	0.003
31315KWZ9	05/18/12	05/17/12	99.9997	0.003
31315KXF2	05/24/12	05/23/12	99.9998	0.002
31315KXM7	05/30/12	05/29/12	99.9998	0.002

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
31315KXV7	06/07/12	06/06/12	99.9999	0.001
31315KYA2	06/12/12	06/11/12	99.9999	0.001
31315KYC8	06/14/12	06/13/12	99.9999	0.001
31315KYH7	06/19/12	06/18/12	99.9999	0.001
31315KYQ7	06/26/12	06/25/12	99.9999	0.001
31315KYZ7	07/05/12	07/03/12	99.9998	0.002
31315KZD5	07/09/12	07/06/12	99.9996	0.004
31315KZE3	07/10/12	07/09/12	99.9999	0.001
31315KZN3	07/18/12	07/17/12	99.9999	0.001
31315KB25	08/07/12	08/06/12	99.9999	0.001
31315KB33	08/08/12	08/07/12	99.9999	0.001
31315KB41	08/09/12	08/08/12	99.9998	0.002
31315KC40	08/17/12	08/16/12	99.9999	0.001
31315KC73	08/20/12	08/17/12	99.9997	0.003
31315KC81	08/21/12	08/20/12	99.9999	0.001
31315KD64	08/27/12	08/24/12	99.9997	0.003
31315KE63	09/04/12	08/31/12	99.9996	0.004
31315KE71	09/05/12	09/04/12	99.9999	0.001
31315KE89	09/06/12	09/05/12	99.9999	0.001
31315KE97	09/07/12	09/06/12	99.9998	0.002
31315KF47	09/10/12	09/07/12	99.9997	0.003
31315KF54	09/11/12	09/10/12	99.9999	0.001
31315KF62	09/12/12	09/11/12	99.9999	0.001
31315KF70	09/13/12	09/12/12	99.9999	0.001
31315KF88	09/14/12	09/13/12	99.9997	0.003
31315KG46	09/18/12	09/17/12	99.9999	0.001
31315KG53	09/19/12	09/18/12	99.9999	0.001
31315KG61	09/20/12	09/19/12	99.9999	0.001
31315KG79	09/21/12	09/20/12	99.9999	0.001
31315KH29	09/24/12	09/21/12	99.9997	0.003
31315KH37	09/25/12	09/24/12	99.9999	0.001
31315KH45	09/26/12	09/25/12	99.9999	0.001
31315KH52	09/27/12	09/26/12	99.9999	0.001
31315KH60	09/28/12	09/27/12	99.9999	0.001
31315KH94	10/01/12	09/28/12	99.9997	0.003
31315KJ27	10/02/12	10/01/12	99.9999	0.001
31315KJ35	10/03/12	10/02/12	99.9998	0.002
31315KJ43	10/04/12	10/03/12	99.9997	0.003
31315KJ50	10/05/12	10/04/12	99.9999	0.001
31315KK25	10/10/12	10/09/12	99.9999	0.001
31315KK33	10/11/12	10/10/12	99.9998	0.002
31315KK41	10/12/12	10/11/12	99.9998	0.002
31315KK82	10/16/12	10/15/12	99.9998	0.002
31315KK90	10/17/12	10/16/12	99.9999	0.001
31315KL24	10/18/12	10/17/12	99.9999	0.001
31315KL32	10/19/12	10/18/12	99.9998	0.002
31315KL73	10/23/12	10/22/12	99.9999	0.001

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2012 Interest (Per \$1,000 Maturity Value)
31315KL81	10/24/12	10/23/12	99.9999	0.001
31315KL99	10/25/12	10/24/12	99.9998	0.002
31315KM23	10/26/12	10/25/12	99.9999	0.001
31315KM56	10/29/12	10/26/12	99.9997	0.003
31315KM80	11/01/12	10/31/12	99.9998	0.002
31315KM98	11/02/12	11/01/12	99.9998	0.002
31315KN48	11/05/12	11/02/12	99.9997	0.003
31315KN55	11/06/12	11/05/12	99.9999	0.001
31315KN63	11/07/12	11/06/12	99.9999	0.001
31315KN71	11/08/12	11/07/12	99.9999	0.001
31315KN89	11/09/12	11/08/12	99.9999	0.001
31315KP46	11/13/12	11/09/12	99.9996	0.004
31315KP53	11/14/12	11/13/12	99.9999	0.001
31315KP61	11/15/12	11/14/12	99.9999	0.001
31315KP79	11/16/12	11/15/12	99.9999	0.001
31315KQ29	11/19/12	11/16/12	99.9997	0.003
31315KQ37	11/20/12	11/19/12	99.9999	0.001
31315KQ45	11/21/12	11/20/12	99.9999	0.001
31315KR28	11/27/12	11/26/12	99.9997	0.003
31315KR36	11/28/12	11/27/12	99.9999	0.001
31315KR44	11/29/12	11/28/12	99.9998	0.002
31315KR51	11/30/12	11/29/12	99.9998	0.002
31315KR85	12/03/12	11/30/12	99.9997	0.003
31315KR93	12/04/12	12/03/12	99.9999	0.001
31315KS27	12/05/12	12/04/12	99.9999	0.001
31315KS35	12/06/12	12/05/12	99.9998	0.002
31315KS43	12/07/12	12/06/12	99.9998	0.002
31315KS76	12/10/12	12/07/12	99.9995	0.005
31315KS84	12/11/12	12/10/12	99.9998	0.002
31315KS92	12/12/12	12/11/12	99.9998	0.002