

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 2013 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 1/1/13	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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							2013 1st Period	2013 2nd 2014 1st	2014 2nd Period	2013	2014
Fannie Mae	313586QR3	07/05/84	07/05/14	3.625	0.000	811.56	0.256779	0.286802		99.13	53.06
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	482.33	0.142237	0.156936	0.173154	53.15	58.64
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	369.98	0.105564	0.116052	0.127582	39.47	43.40

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 2013 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st Period	2013 2nd Period	2013 3rd 2014 1st	2014 2nd Period	2014 3rd Period	2013	2014
ABN Amro Bank N.V.	00079FBH4	07/16/03	01/16/14	100.000	0.000	4.1274		0.165600	0.169017	0.172505			61.37	2.59
ABN Amro Bank N.V.	00079FBM3	08/13/03	11/13/13	100.000	0.000	4.3128		0.177790	0.181624				56.16	
ABN Amro Bank N.V.	00079FBR2	09/10/03	09/10/13	100.000	0.000	5.0200		0.217869	0.223338				55.23	
ABN Amro Bank N.V.	00079FBX9	10/08/03	10/08/13	100.000	0.000	5.1600		0.226714	0.232564				63.85	
ABN Amro Bank N.V.	00079FCY6	03/10/04	12/10/13	100.000	0.000	4.7792		0.200709	0.205505				68.90	
ABN Amro Bank N.V.	00079FDB5	03/24/04	12/24/13	100.000	0.000	4.7792		0.200709	0.205505				71.71	
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500		0.131062	0.131410	0.131766	0.132158	0.132560	47.36	47.64
ACL I Corporation	00088JAA1	02/15/11	02/15/16*	98.250	VARIES	N/A		0.366314	0.387140				41.67*	
ACL I Corporation	00088JAB9	02/15/11	02/15/16*	98.250	VARIES	N/A		0.366314	0.387140				41.67*	
Adams 12 Five Star SCH	006449EB4	12/22/11	12/15/13	97.370	0.000	1.3501	13.53	0.037004	0.037254				12.77	
Adams 12 Five Star SCH	006449EC2	12/22/11	12/15/14	94.659	0.000	1.8500	18.04	0.049531	0.049990	0.050452	0.050919		17.93	17.44
Adams 12 Five Star SCH	006449ED0	12/22/11	12/15/15	91.478	0.000	2.2501	21.23	0.058447	0.059104	0.059769	0.060442	0.061122	21.18	21.66
Advanced Medical Optics	00763MAF5	06/22/04	07/15/24	100.000	VARIES	7.7883		0.339374	0.349129	0.359264	0.369793	0.380645	127.23	134.78
Advanced Medical Optics	00763MAG3	06/22/04	07/15/24	100.000	VARIES	7.7883		0.339374	0.349129	0.359264	0.369793	0.380645	127.23	134.78
Advanced Medical Optics	00763MAK4	06/13/06	08/01/26	100.000	VARIES	7.9982		0.297109	0.310521	0.314142	0.328530	0.332566	113.48	120.08
Advanced Medical Optics	00763MAL2	06/13/06	08/01/26	100.000	VARIES	7.9982		0.297109	0.310521	0.314142	0.328530	0.332566	113.48	120.08
Alliance One Intl, Inc.	018772AL7	07/02/09	07/15/16*	95.177	10.000	11.0023	19.49	0.018142	0.019140	0.020193			4.04*	
Alliance One Intl, Inc.	018772AM5	07/02/09	07/15/16*	95.177	10.000	11.0023	19.49	0.018142	0.019140	0.020193			4.04*	
Alliance One Intl, Inc.	018772AN3	07/02/09	07/15/16*	95.177	10.000	11.0023	19.49	0.018142	0.019140	0.020193			4.04*	
Alliant Techsystems Inc.	018804AJ3	08/13/04	08/15/24	100.000	VARIES	6.9757		0.274546	0.281215	0.288117	0.295259	0.302651	101.88	106.98
Alliant Techsystems Inc.	018804AK0	08/13/04	08/15/24	100.000	VARIES	6.9757		0.274546	0.281215	0.288117	0.295259	0.302651	101.88	106.98
Alza Corporation	022615AC2	07/14/94	07/14/14	35.471	0.000	5.2499	568.79	0.131475	0.134926	0.138468	0.142103		49.12	27.38
American Medical Systems	02744MAA6	06/27/06	07/01/36	100.000	VARIES	9.1005		0.379093	0.391823	0.405133	0.418956		138.76	148.34
American Medical Systems	02744MAB4	09/21/09	09/15/41	103.658	VARIES	14.0090		0.548877	0.579540	0.612351	0.647461	0.685030	209.84	234.47
American Renal Holdings	029227AA3	03/04/11	03/01/16*	98.000	10.500	N/A		0.333918	0.351492				27.42*	
American Renal Holdings	029228AA1	03/04/11	03/01/16	98.000	10.500	N/A		0.333918	0.351492	0.352514	0.353590	0.354722	125.61	127.36
American Renal Holdings	029228AB9	03/04/11	03/01/16	98.000	10.500	N/A		0.333918	0.351492	0.352514	0.353590	0.354722	125.61	127.36
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4729		0.126296	0.129120	0.132008	0.134961	0.137979	46.66	48.77
Anixter, Inc.	035287AC5	03/11/09	03/15/14	92.625	10.000	12.0007	51.96	0.046662	0.049462	0.052430			17.91	3.88
Anoka CNTY HSG & REDEV	03622CAA3	12/15/10	05/01/17	97.561	8.000	8.5032	6.47	0.009610	0.010018	0.010444	0.010888	0.011351	3.58	3.89
Anoka City, MN	03633CAA0	11/30/11	11/01/16	97.000	6.750	7.4901	5.74	0.015320	0.015894	0.016489	0.017107	0.017747	5.69	6.12
Anoka City, MN	03633CAB8	11/30/11	11/01/15	97.000	6.500	7.3954	7.50	0.020004	0.020744	0.021511	0.022306	0.023131	7.42	7.98
Apria Healthcare Group	037933AA6	08/20/03	09/01/33	100.000	VARIES	8.6241		0.404529	0.417509	0.430959	0.444989	0.459623	151.14	161.11
Apria Healthcare Group	037933AB4	08/20/03	09/01/33	100.000	VARIES	8.6241		0.404529	0.417509	0.430959	0.444989	0.459623	151.14	161.11
Apria Healthcare Group	037933AD0	05/27/09	11/01/14*	97.050	11.250	12.0051	17.41	0.016613	0.017610				2.08*	

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SECTION I-B

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Apria Healthcare Group	037933AE8	05/27/09	11/01/14*	97.050	11.250	12.0051	17.41	0.016613	0.017610				2.08*	
Ardagh MP Holdings Inc.	03968XAA9	01/26/12	10/15/20	96.356	9.125	9.7549	2.62	0.008167	0.008566	0.008984	0.009422	0.009881	3.07	3.38
Ares Capital Corporation	04010LAK9	07/19/13	01/15/19	98.500	4.375	4.6881				0.006744	0.006899	0.007061	1.09	2.51
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025174	0.025172	0.025169	0.025167	0.025164	9.06	9.06
Republic of Argentina	040114GA2	06/15/00	06/15/15	91.700	11.750	13.0226	56.98	0.025789	0.027468	0.029257	0.031162	0.033191	9.64	10.94
Republic of Argentina	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8669	17.96	0.007703	0.008199	0.008726	0.009288	0.009885	3.03	3.43
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.680789	0.682349	0.691805	0.694124	0.704530	248.92	253.10
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	12.000	N/A		0.599320	0.596683	0.600649	0.598099	0.602175	218.29	218.79
Aelington Indpt SD, TX	041826F78	06/26/13	02/15/15	99.111	0.000	0.5458			0.014926	0.014711	0.014996	0.014792	2.79	5.43
Armstrong Cnty Ind Dev	04233KAB2	07/29/99	08/20/34	6.955	0.000	7.7498	123.47	0.040413	0.041979	0.043606	0.045295	0.047050	15.25	16.45
Ashland Inc.	044209AC8	05/27/09	06/01/17*	96.577	9.125	9.7504	12.22	0.011320					1.70*	
Ashland Inc.	044209AD6	05/27/09	06/01/17*	96.577	9.125	9.7504	12.22	0.011320					1.70*	
BNP Paribas	05567LA31	09/30/09	03/30/15	100.000	0.000	3.2105		0.098125	0.099700	0.101300	0.102927	0.104579	35.90	37.06
BNP Paribas	05567LB55	10/30/09	04/29/15	100.000	0.000	3.2308		0.098793	0.100389	0.102011	0.103659	0.105333	36.05	37.23
BNP Paribas	05567LD53	03/03/10	03/03/15	100.000	0.000	3.0717		0.092084	0.093498	0.094934	0.096392	0.097873	33.74	34.79
BNP Paribas	05567LE52	02/01/10	07/31/15	100.000	0.000	3.0492		0.089366	0.092232	0.092111	0.095066	0.094941	33.56	34.59
BNP Paribas	05567LH67	04/30/10	10/30/15	100.000	0.000	0.3103		0.008687	0.008700	0.008714	0.008727	0.008741	3.13	3.14
BNP Paribas	05567LYH4	03/31/09	03/31/14	100.000	0.000	2.9595		0.091113	0.092461	0.093829			33.29	8.35
BNP Paribas	05567LYQ4	04/30/09	04/30/15	100.000	0.000	2.9447		0.090611	0.091946	0.093299	0.094673	0.096067	33.02	34.00
BNP Paribas	05567LZA8	05/27/09	05/27/14	100.000	0.000	3.6129		0.113758	0.115813	0.117905			41.46	17.21
BNP Paribas	05567LZQ3	08/31/09	08/29/14	100.000	0.000	3.1719		0.095231	0.097272	0.098275	0.100382		35.51	23.97
Ball Corporation	058498AM8	08/20/09	09/01/16*	97.975	7.125	7.5008	8.40	0.007777	0.008068				1.35*	
Ball Corporation	058498AN6	08/20/09	09/01/19	97.414	7.375	7.7505	6.59	0.006127	0.006364	0.006611	0.006867	0.007133	2.31	2.49
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		0.165562	0.169546	0.173625			60.59	25.52
Bank of America Corp.	06048UAD6	05/30/08	05/30/14	100.000	0.000	4.9682		0.172111	0.176386	0.180768			63.00	26.93
Bank of America Corp.	06048UAE4	05/30/08	05/30/14	100.000	0.000	4.8414		0.166788	0.170825	0.174960			61.02	26.07
Bank of America Corp.	06048UAN4	06/27/08	06/28/13	100.000	0.000	5.1535		0.180015					31.86	
Bank of America Corp.	06048UAP9	06/27/08	06/28/13	100.000	0.000	5.1535		0.180015					31.86	
Bank of America Corp.	06048UAX2	07/25/08	07/25/13	100.000	0.000	5.2510		0.179470	0.184182				37.46	
Bank of America Corp.	06048UBB9	08/29/08	08/29/13	100.000	0.000	5.2705		0.177317	0.182989				43.59	
Bank of America Corp.	06048UBC7	08/29/08	08/30/13	100.000	0.000	5.2706		0.178319	0.182018				43.65	
Bank of America Corp.	06048UBF0	07/29/08	07/29/13	100.000	0.000	5.3290		0.182688	0.187556				38.88	
Bank of America Corp.	06048UBP8	09/26/08	09/27/13	100.000	0.000	5.6306		0.195338	0.200837				52.95	
Bank of America Corp.	06048UBQ6	09/26/08	09/27/13	100.000	0.000	5.6306		0.195338	0.200837				52.95	
Bank of America Corp.	06048UBR4	09/26/08	09/27/13	100.000	0.000	5.5918		0.193699	0.199115				52.50	
Bank of America Corp.	06048UBV5	10/21/08	10/21/13	100.000	0.000	5.5528		0.192028	0.197359				56.65	
Bank of America Corp.	06048UBW3	10/30/08	10/30/13	100.000	0.000	5.1828		0.176668	0.181246				53.65	
Bank of America Corp.	06048UCC6	10/31/08	10/31/13	100.000	0.000	5.3679		0.184303	0.189250				56.00	
Bank of America Corp.	06048UCD4	10/22/08	10/22/13	100.000	0.000	5.5042		0.189985	0.195213				56.23	

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Bank of America Corp.	06048UCE2	11/28/08	11/29/13	100.000	0.000	4.6361		0.154716	0.158302				51.39	
Bank of America Corp.	06048UCF9	11/28/08	11/29/13	100.000	0.000	4.4602		0.147822	0.151118				49.08	
Bank of America Corp.	06048UCL6	12/26/08	12/26/13	100.000	0.000	3.6761		0.118133	0.120304				42.33	
Bank of America Corp.	06048UCM4	12/26/08	12/26/13	100.000	0.000	3.7743		0.121759	0.124057				43.64	
Bank of America Corp.	06048UCT9	01/30/09	01/30/15	100.000	0.000	4.1274		0.132274	0.135004	0.137790	0.140634	0.143536	48.94	50.98
Bank of America Corp.	06048UCU6	01/30/09	01/30/15	100.000	0.000	4.0392		0.129056	0.131663	0.134322	0.137035	0.139802	47.72	49.67
Bank of America Corp.	06048WAH3	09/28/09	09/27/24	100.000	VARIES	5.4085		0.152013	0.151587	0.151149	0.150699		54.57	40.12
Bank of America Corp.	06048WAJ9	10/21/09	10/21/14	100.000	1.000	4.6199		0.143099	0.145763	0.148489	0.151277		52.37	43.56
Bank of America Corp.	06048WAN0	01/13/10	01/13/25	100.000	VARIES	5.4890		0.144590	0.144813	0.145043	0.145279	0.145522	52.17	52.34
Bank of America Corp.	06048WAU4	02/22/10	02/22/17	100.000	VARIES	4.7710		0.134240	0.134658	0.134697	0.134736	0.134537	48.46	48.48
Bank of America Corp.	06048WAZ3	02/26/10	02/26/30*	100.000	VARIES	5.3809		0.129216					7.11*	
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIES	5.5724		0.156544	0.157073	0.157318	0.157570	0.157613	56.53	56.71
Bank of America Corp.	06048WBG4	04/01/10	04/01/15	100.000	0.500	4.3270		0.132205	0.134765	0.137380	0.140052	0.142781	48.52	50.42
Bank of America Corp.	06048WBK5	04/08/10	04/08/30*	100.000	VARIES	5.4991		0.132403					12.84*	
Bank of America Corp.	06048WBN9	04/13/10	04/13/17	100.000	VARIES	5.0917		0.144615	0.144908	0.144875	0.144843	0.144508	52.13	52.12
Bank of America Corp.	06048WBP4	04/28/10	04/28/15	100.000	0.500	4.1699		0.126914	0.129270	0.131676	0.134132	0.136639	46.41	48.16
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		0.119611					15.79*	
Bank of America Corp.	06048WBT6	05/03/10	05/03/17	100.000	VARIES	4.8505		0.137050	0.137262	0.137191	0.137118	0.136914	49.38	49.36
Bank of America Corp.	06048WBYS	06/07/10	06/07/22*	100.000	VARIES	4.6906		0.124055					19.35*	
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIES	5.5513		0.130654	0.131061	0.131479	0.131908	0.132350	47.14	47.44
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIES	5.2405		0.147034	0.147503	0.147699	0.147899	0.147935	53.04	53.22
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIES	5.5091		0.139001	0.139244	0.139494	0.139751	0.140015	50.09	50.27
Bank of America Corp.	06048WCL2	07/01/10	07/01/22*	100.000	VARIES	5.4618		0.145465					26.18*	
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIES	5.5309		0.155430	0.155879	0.156070	0.156266	0.156274	56.04	56.22
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIES	5.8002		0.148117	0.148326	0.148542	0.148764	0.148992	53.43	53.59
Bank of America Corp.	06048WCU2	06/28/10	06/28/30	100.000	VARIES	5.8695		0.153359	0.153522	0.153689	0.153860	0.154037	55.24	55.36
Bank of America Corp.	06048WCY4	08/12/10	08/12/30	100.000	VARIES	5.3993		0.137316	0.137528	0.137746	0.137970	0.138201	49.53	49.69
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIES	2.4229		0.007399	0.007489	0.007580	0.007672	0.007765	2.70	2.77
Bank of America Corp.	06048WDJ6	08/18/10	08/18/17	100.000	VARIES	2.2826		0.007008	0.007088	0.007169	0.007251	0.007334	2.56	2.62
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIES	2.3834		0.007664	0.007755	0.007847	0.007941	0.008036	2.80	2.87
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIES	2.5928		0.012496	0.012658	0.012822	0.012988	0.013157	4.57	4.69
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		0.008104	0.008179	0.008255	0.008331	0.008408	2.95	3.00
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIES	5.3198		0.136636	0.136825	0.137018	0.137217	0.137420	49.26	49.40
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIES	2.4733		0.013311	0.013476	0.013643	0.013811	0.013982	4.86	4.98
Bank of America Corp.	06048WDW7	09/28/10	09/28/20	100.000	VARIES	2.6604		0.015073	0.014586	0.014093	0.014281	0.014471	5.25	5.14
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIES	2.4632		0.009665	0.009784	0.009904	0.010026	0.010150	3.52	3.61
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIES	2.6493		0.013713	0.013895	0.014079	0.014265	0.014454	5.00	5.14
Bank of America Corp.	06048WEC0	09/28/10	09/28/15	100.000	VARIES	1.9786		0.012796	0.012923	0.013051	0.013180	0.013310	4.65	4.75
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIES	5.2016		0.130053	0.130300	0.130554	0.130814	0.131080	46.90	47.09

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIES	5.6998		0.144120	0.144351	0.144589	0.144834	0.145086	51.94	52.12
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIES	2.5529		0.013466	0.013049	0.012627	0.012788	0.012952	4.74	4.59
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIES	2.4291		0.017613	0.017827	0.018044	0.018263	0.018485	6.40	6.55
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIES	1.9846		0.009124	0.009214	0.009306	0.009398	0.009491	3.31	3.37
Bank of America Corp.	06048WER7	12/03/10	12/03/15	100.000	VARIES	1.8507		0.007906	0.007979	0.008053	0.008127	0.008203	2.86	2.92
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIES	2.5893		0.010136	0.009818	0.009496	0.009619	0.009743	3.57	3.45
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIES	5.9911		0.148985	0.149260	0.149544	0.149837	0.150138	53.69	53.90
Bank of America Corp.	06048WEX4	12/10/10	12/10/20	100.000	VARIES	2.5961		0.010055	0.009738	0.009418	0.009540	0.009664	3.55	3.42
Bank of America Corp.	06048WEY2	01/13/11	01/13/31	100.000	VARIES	5.1716		0.135311	0.135448	0.135589	0.135733	0.135882	48.78	48.89
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIES	5.4019		0.149184	0.149225	0.149267	0.149310	0.149355	53.73	53.76
Bank of America Corp.	06048WFC9	01/31/11	01/31/17	100.000	0.000	4.4000		0.130469	0.133339	0.136273	0.139271	0.142335	48.36	50.51
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIES	5.5089		0.152297	0.152331	0.152366	0.152402	0.152439	54.84	54.87
Bank of America Corp.	06048WFG0	02/24/11	02/24/31	100.000	VARIES	5.9293		0.157998	0.158100	0.158205	0.158314	0.158425	56.92	57.00
Bank of America Corp.	06048WFGJ4	03/04/11	03/04/31	100.000	VARIES	5.6398		0.148276	0.148408	0.148543	0.148682	0.148825	53.43	53.53
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIES	5.2649		0.145208	0.145257	0.145308	0.145360	0.145413	52.30	52.33
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIES	5.0284		0.141888	0.142662	0.142508	0.142351	0.142189	51.29	51.24
Bank of America Corp.	06048WFS4	04/08/11	04/08/26*	100.000	VARIES	5.2991		0.147876					14.34*	
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIES	5.2101		0.145753	0.146113	0.146042	0.145969	0.145894	52.56	52.55
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIES	N/A		0.009304	0.008849	0.008951	0.009055	0.009160	3.24	3.26
Bank of America Corp.	06048WFV5	04/12/11	04/12/21	100.000	VARIES	5.3401		0.149113	0.149386	0.149333	0.149278	0.149222	53.75	53.74
Bank of America Corp.	06048WFY1	04/12/11	04/12/31*	100.000	VARIES	5.7107		0.147077					14.85*	
Bank of America Corp.	06048WGC8	05/27/11	05/27/31	100.000	VARIES	5.1374		0.132946	0.133107	0.133273	0.133442	0.133616	47.90	48.02
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIES	2.2369		0.060478	0.059913	0.060041	0.060170	0.060300	21.66	21.64
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIES	4.8973		0.135824	0.135832	0.135840	0.135849	0.135857	48.90	48.90
Bank of America Corp.	06048WGG9	06/27/11	06/27/31	100.000	VARIES	5.5241		0.143528	0.143686	0.143847	0.144014	0.144185	51.70	51.82
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIES	5.1061		0.141990	0.141983	0.141976	0.141969	0.141962	51.11	51.11
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIES	2.3482		0.014612	0.013887	0.014050	0.014215	0.014382	5.13	5.09
Bank of America Corp.	06048WGO7	07/14/11	07/14/31	100.000	VARIES	5.5581		0.144310	0.144463	0.144620	0.144781	0.144947	52.03	52.15
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIES	5.1475		0.142476	0.142211	0.142239	0.142268	0.142298	51.20	51.22
Bank of America Corp.	06048WGU8	07/14/11	07/14/26	100.000	VARIES	5.3899		0.142727	0.142898	0.143073	0.143252	0.143437	51.47	51.60
Bank of America Corp.	06048WGWZ7	08/15/11	08/15/31	100.000	VARIES	5.2773		0.136607	0.136763	0.136923	0.137087	0.137255	49.25	49.37
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIES	4.7456		0.131485	0.131309	0.131328	0.131348	0.131368	47.28	47.29
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIES	5.0293		0.129136	0.129305	0.129479	0.129657	0.129839	46.56	46.69
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIES	5.3141		0.136119	0.136298	0.136482	0.136670	0.136863	49.07	49.20
Bank of America Corp.	06048WJA9	11/04/11	11/04/31	100.000	VARIES	5.9879		0.156183	0.156330	0.156481	0.156637	0.156798	56.27	56.38
Bank of America Corp.	06048WJB7	11/02/11	11/02/15	100.000	VARIES	5.3627		0.149512	0.149427	0.149339	0.149249	0.149157	53.80	53.74
Bank of America Corp.	06048WJL5	11/08/11	11/08/13	100.000	VARIES	3.1041		0.011906	0.011845				3.64	
Bank of America Corp.	06048WKB5	01/13/12	01/13/14	100.000	0.000	4.4917		0.127574	0.130440	0.133369			47.42	1.60
Bank of America Corp.	06048WKE9	02/15/12	02/15/32	100.000	VARIES	5.9033		0.161443	0.158829	0.156958	0.155032	0.153868	57.04	55.74
Bank of America Corp.	06048WKG4	01/31/12	01/31/32	100.000	VARIES	5.8092		0.157181	0.152871	0.152997	0.153126	0.153259	55.18	55.14
Bank of America Corp.	06048WKR0	02/23/12	02/23/32	100.000	VARIES	5.1903		0.142873	0.141535	0.141577	0.141619	0.141663	51.03	50.99

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								Period	Period	2014 1st	Period	Period		
Bank of America Corp.	06048WKU3	03/08/12	03/08/32	100.000	VARIES	5.6026		0.152207	0.148689	0.148794	0.148901	0.149012	53.78	53.61
Bank of America Corp.	06048WKV1	03/12/12	03/12/28	100.000	VARIES	5.6078		0.153912	0.151996	0.150806	0.149583	0.149104	54.72	53.88
Bank of America Corp.	06048WKW9	03/15/12	03/15/15	100.000	0.000	3.1634		0.089262	0.090674	0.092108	0.093565	0.095045	32.69	33.73
Bank of America Corp.	06048WLF5	03/30/12	03/30/32	100.000	VARIES	5.3816		0.147533	0.145523	0.145585	0.145647	0.145712	52.57	52.43
Bank of America Corp.	06048WLG3	03/27/12	03/27/29	100.000	VARIES	5.5079		0.151092	0.149133	0.147886	0.146603	0.146051	53.74	52.84
Bank of America Corp.	06048WLM0	04/16/12	04/16/15	100.000	0.000	3.0060		0.084758	0.086031	0.087325	0.088637	0.089969	30.93	31.87
Bank of America Corp.	06048WLN8	04/16/12	04/16/32	100.000	VARIES	5.1652		0.140011	0.136453	0.136564	0.136678	0.136794	49.50	49.20
Bank of America Corp.	06048WLP3	04/27/12	04/27/16	100.000	VARIES	2.7773		0.021542	0.020646	0.020932	0.021223	0.021518	7.55	7.63
Bank of America Corp.	06048WLQ1	04/16/12	04/16/30	100.000	VARIES	5.4873		0.148797	0.145068	0.145202	0.145339	0.145480	52.63	52.32
Bank of America Corp.	06048WLU2	04/30/12	04/30/28	100.000	VARIES	5.6078		0.153912	0.151996	0.150806	0.149583	0.149104	54.87	53.97
Bank of America Corp.	06048WLX6	05/04/12	05/04/32	100.000	VARIES	5.6985		0.153900	0.149381	0.149515	0.149651	0.149792	54.34	53.87
Bank of America Corp.	06048WLY4	05/03/12	05/03/16	100.000	VARIES	2.6957		0.019387	0.018604	0.018855	0.019109	0.019366	6.81	6.86
Bank of America Corp.	06048WME7	05/18/12	05/18/16	100.000	VARIES	2.4625		0.013201	0.012714	0.012871	0.013029	0.013190	4.65	4.68
Bank of America Corp.	06048WMF4	05/17/12	05/17/17	100.000	VARIES	2.0467		0.015399	0.014769	0.014920	0.015072	0.015227	5.41	5.41
Bank of America Corp.	06048WMH0	05/29/12	05/28/27	100.000	4.873	4.8729		0.134613	0.132419	0.134613	0.132419	0.134613	48.73	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	0.143306	51.59	51.59
Bank of America Corp.	06048WMN7	06/15/12	06/15/16	100.000	VARIES	3.0325		0.021684	0.020699	0.021012	0.021331	0.021654	7.62	7.63
Bank of America Corp.	06048WMT4	06/28/12	06/28/16	100.000	VARIES	2.6529		0.021193	0.020351	0.020621	0.020894	0.021171	7.48	7.47
Bank of America Corp.	06048WMV9	07/13/12	07/13/27	100.000	4.516	4.5159		0.125444	0.125444	0.125444	0.125444	0.125444	45.16	45.16
Bank of America Corp.	06048WMW7	08/07/12	08/07/32	100.000	VARIES	N/A		0.117305	0.117436	0.117569	0.117705	0.117845	42.29	42.39
Bank of America Corp.	06048WNA4	08/22/12	08/22/19	100.000	VARIES	2.0565		0.010433	0.010183	0.009931	0.009676	0.009419	3.65	3.46
Bank of America Corp.	06048WNB2	08/22/12	08/22/18	100.000	0.000	3.2065		0.089070	0.090498	0.091948	0.093423	0.094920	32.69	33.75
Bank of America Corp.	06048WNE6	09/26/12	09/26/27	100.000	4.438	4.4379		0.123278	0.123278	0.123278	0.123278	0.123278	44.38	44.38
Bank of America Corp.	06048WNF3	10/12/12	10/12/27	100.000	4.130	4.1299		0.114722	0.114722	0.114722	0.114722	0.114722	41.30	41.30
Bank of America Corp.	06048WNH9	11/09/12	11/09/22	100.000	VARIES	1.6065		0.009822	0.009530	0.009236	0.008940	0.008642	3.45	3.24
Bank of America Corp.	06048WNK2	12/10/12	12/10/22	100.000	VARIES	1.4138		0.039275	0.038788	0.038299	0.037805	0.037309	14.03	13.68
Bank of America Corp.	06048WNZ9	07/11/13	07/11/33	100.000	VARIES	5.0043				0.139009	0.135363	0.131626	23.63	48.13
Bank of America Corp.	06048WPB0	08/06/13	08/06/33	100.000	VARIES	4.8452				0.134592	0.131123	0.127570	19.52	46.81
Bank of America Corp.	06048WPD6	08/30/13	08/30/33	100.000	VARIES	4.9958				0.137248	0.133083	0.130294	17.02	48.47
Bank of America Corp.	06048WPE4	09/23/13	09/23/33	100.000	VARIES	4.8734				0.135374	0.131734	0.128007	13.27	47.36
Bank of America Corp.	06048WPF1	10/10/13	10/10/33	100.000	VARIES	4.7033				0.130650	0.127190	0.123648	10.58	45.84
Bank of America Corp.	06050MHV2	09/28/07	03/28/13	100.000	0.000	5.2121		0.187260					16.29	
Bank of America Corp.	06050MJN8	02/29/08	02/28/13	100.000	0.000	4.2547		0.142049					8.24	
Bank of America Corp.	06050MJP3	02/29/08	03/04/13	100.000	0.000	4.1447		0.137772					8.54	
Bank of America Corp.	06050MJR9	02/29/08	02/28/13	100.000	0.000	4.3135		0.144388					8.37	
Bank of America Corp.	06050MJS7	02/28/08	08/28/13	100.000	0.000	4.4798		0.151898	0.155300				36.61	
Bank of America Corp.	06050MJU2	03/28/08	03/28/14	100.000	0.000	4.2156		0.141282	0.144260	0.147301			51.96	12.82
Bank of America Corp.	06050MJX6	03/28/08	03/28/14	100.000	0.000	4.1175		0.137401	0.140230	0.143117			50.51	12.45
Bank of America Corp.	06050MJY4	03/28/08	03/28/14	100.000	0.000	4.1175		0.137401	0.140230	0.143117			50.51	12.45
Bank of America Corp.	06050MKB2	04/25/08	04/25/14	100.000	0.000	4.4504		0.150705	0.154059	0.157487			55.31	17.95
Bank of America Corp.	06050MKC0	04/25/08	04/25/14	100.000	0.000	4.4113		0.149122	0.152411	0.155772			54.71	17.76
Bank of America Corp.	06050MKF3	04/25/08	04/25/13	100.000	0.000	4.1763		0.139727					15.93	
Bank of America Corp.	06050R122	04/01/11	03/29/16	100.000	0.000	3.4400		0.100553	0.102282	0.104042	0.105831	0.107652	36.83	38.11

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								Period	Period	2014 1st	Period	Period		
Bank of America Corp.	06050R155	04/01/11	04/01/14	100.000	0.000	2.2100		0.063448	0.064149	0.064858			23.09	5.84
Bank of America Corp.	06050R197	04/01/11	03/29/16	100.000	0.000	3.4499		0.100859	0.102599	0.104368	0.106169	0.108000	36.95	38.23
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		0.102198	0.103984	0.105801	0.107649	0.109530	37.34	38.65
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		0.059767	0.060390	0.061020			21.71	7.20
Bank of America Corp.	06050R544	06/03/11	05/27/16	100.000	0.000	3.0781		0.089469	0.090846	0.092244	0.093664	0.095106	32.55	33.56
Bank of America Corp.	06050R585	06/03/11	06/01/16	100.000	0.000	3.1878		0.092837	0.094317	0.095820	0.097347	0.098899	33.78	34.86
Bank of America Corp.	06050R619	05/16/11	05/16/14	100.000	0.000	1.8675		0.053342	0.053841	0.054343			19.34	7.34
Bank of America Corp.	06050R627	06/03/11	06/03/14	100.000	0.000	1.7681		0.050429	0.050875	0.051324			18.26	7.80
Bank of America Corp.	06050R718	07/06/11	06/24/16	100.000	0.000	3.3893		0.098907	0.100584	0.102288	0.104022	0.105785	35.93	37.16
Bank of America Corp.	06050R783	07/01/11	06/30/17	100.000	3.855	3.8549		0.106492	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		0.100522	0.102251	0.104010	0.105800	0.107620	36.51	37.78
Bank of America Corp.	06051N112	07/01/11	06/30/17	100.000	0.000	3.8314		0.112031	0.112316	0.116365	0.116661	0.120866	40.95	42.53
Bank of America Corp.	06051N153	08/04/11	07/28/17	100.000	0.000	3.7886		0.109198	0.111267	0.113375	0.115522	0.117711	40.32	41.86
Bank of America Corp.	06051N179	08/04/11	08/01/16	100.000	0.000	3.3768		0.096969	0.098607	0.100272	0.101965	0.103686	35.70	36.91
Bank of America Corp.	06051N211	08/04/11	07/25/14	100.000	0.000	2.2505		0.063895	0.064614	0.065341	0.066076		23.36	13.46
Bank of America Corp.	06051N286	07/14/11	07/14/15	100.000	3.046	3.0459		0.084611	0.084611	0.084611	0.084611	0.084611	30.46	30.46
Bank of America Corp.	06051N336	09/16/11	08/29/14	100.000	0.000	3.2883		0.092677	0.094718	0.095750	0.097859		34.58	23.36
Bank of America Corp.	06051N351	09/16/11	09/16/15	100.000	3.922	3.9219		0.108944	0.108944	0.108944	0.108944	0.108944	39.22	39.22
Bank of America Corp.	06051N427	09/16/11	09/29/17	100.000	0.000	4.4513		0.129422	0.132302	0.135247	0.138257	0.141334	47.65	49.79
Bank of America Corp.	06051N443	09/16/11	09/01/16	100.000	0.000	4.1772		0.120726	0.123247	0.125821	0.128449	0.131132	44.53	46.41
Bank of America Corp.	06051N468	10/06/11	09/30/14	100.000	0.000	4.9274		0.142009	0.144713	0.149093	0.151931		52.99	41.07
Bank of America Corp.	06051N518	10/06/11	09/29/17	100.000	0.000	5.1703		0.150994	0.154898	0.158902	0.163010	0.167224	55.79	58.71
Bank of America Corp.	06051N609	11/03/11	10/29/13	100.000	0.000	3.8828		0.112037	0.114212				33.78	
Bank of America Corp.	06051N658	11/03/11	10/27/17	100.000	0.000	4.7610		0.138516	0.141813	0.145189	0.148645	0.152184	50.89	53.34
Bank of America Corp.	06051N732	11/03/11	10/31/14	100.000	0.000	4.0380		0.116703	0.119060	0.121463	0.123916		42.73	36.76
Bank of America Corp.	06051N740	11/03/11	10/29/13	100.000	0.000	3.8828		0.112037	0.114212				33.78	
Bank of America Corp.	06051N815	11/30/11	11/29/13	100.000	0.000	4.4100		0.127947	0.130768				42.47	
Bank of America Corp.	06051N880	11/30/11	12/02/15	100.000	0.000	5.5599		0.163201	0.167738	0.172401	0.177194	0.182120	59.84	63.21
Bank of America Corp.	06051P117	11/30/11	11/29/13	100.000	0.000	4.9589		0.144644	0.148230				48.09	
Bank of America Corp.	06051P273	01/11/12	12/23/16	100.000	0.000	5.0677		0.147631	0.151371	0.155207	0.159140	0.163172	53.88	56.65
Bank of America Corp.	06051P299	01/11/12	12/30/13	100.000	0.000	4.9590		0.144453	0.148035				52.50	
Bank of America Corp.	06051P307	01/06/12	12/30/13	100.000	0.000	5.3595		0.156826	0.161028				57.06	
Bank of America Corp.	06051P422	02/10/12	02/04/14	100.000	0.000	2.6217		0.073748	0.074715	0.075694			27.01	2.50
Bank of America Corp.	06051P448	02/02/12	01/27/17	100.000	0.000	4.0038		0.113383	0.115653	0.117968	0.120330	0.122738	41.93	43.63
Bank of America Corp.	06051P513	03/01/12	02/24/17	100.000	0.000	3.8487		0.108888	0.110983	0.113119	0.115296	0.117515	40.11	41.67
Bank of America Corp.	06051P521	03/01/12	02/23/17	100.000	0.000	3.8617		0.109251	0.111360	0.113510	0.115702	0.117936	40.26	41.82
Bank of America Corp.	06051P596	03/01/12	03/04/14	100.000	0.000	2.7663		0.077925	0.079003	0.080096			28.50	5.05
Bank of America Corp.	06051P703	04/05/12	03/27/15	100.000	0.000	2.9889		0.084211	0.085470	0.086747	0.088043	0.089359	30.78	31.71
Bank of America Corp.	06051P760	04/05/12	04/02/18	100.000	0.000	3.7915		0.107284	0.109318	0.111391	0.113502	0.115654	39.35	40.86
Bank of America Corp.	06051P885	05/03/12	04/24/15	100.000	0.000	3.1298		0.088232	0.089613	0.091015	0.092439	0.093886	32.20	33.21
Bank of America Corp.	06051R139	06/01/12	06/02/15	100.000	0.000	3.5585		0.100618	0.102408	0.104230	0.106085	0.107973	36.65	37.97

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								Period	Period	2014 1st	Period	Period		
Bank of America Corp.	06051R154	06/01/12	05/29/15	100.000	0.000	3.5535		0.100444	0.102229	0.104045	0.105894	0.107775	36.60	37.91
Bank of America Corp.	06051R345	07/06/12	06/29/18	100.000	0.000	3.5614		0.100623	0.102415	0.104239	0.106095	0.107984	36.55	37.87
Bank of America Corp.	06051R477	07/06/12	06/30/14	100.000	0.000	2.8018		0.078889	0.079995	0.081115			28.60	14.52
Bank of America Corp.	06051R527	08/02/12	07/27/18	100.000	0.000	3.0742		0.085395	0.086671	0.088004	0.089356	0.090730	31.37	32.34
Bank of America Corp.	06051R634	08/02/12	07/29/14	100.000	0.000	2.3285		0.064682	0.065423	0.066185	0.066955		23.65	13.91
Bank of America Corp.	06051R758	05/03/12	05/01/15	100.000	0.000	3.1842		0.089844	0.091274	0.092728	0.094204	0.095704	32.77	33.83
Bank of America Corp.	06051R774	05/03/12	04/27/18	100.000	0.000	3.9751		0.112544	0.114781	0.117062	0.119389	0.121762	41.21	42.86
Bank of America Corp.	06051R881	06/01/12	05/25/18	100.000	0.000	4.1954		0.118903	0.121397	0.123944	0.126544	0.129198	43.44	45.28
Bank of America Corp.	06052E111	09/03/09	08/29/14	100.000	0.000	5.0623		0.160590	0.165559	0.168822	0.174047		60.55	41.47
Bank of America Corp.	06052E277	10/06/09	09/27/13	100.000	0.000	4.5996		0.146281	0.149645				39.52	
Bank of America Corp.	06052E285	10/01/09	10/01/13	100.000	0.000	4.5899		0.146092	0.149445				40.05	
Bank of America Corp.	06052E467	11/05/09	11/04/14	100.000	0.000	4.6099		0.146799	0.150182	0.153644	0.157185		53.85	47.19
Bank of America Corp.	06052E475	11/04/09	10/31/14	100.000	0.000	4.6625		0.148645	0.152110	0.155656	0.159285		54.56	47.19
Bank of America Corp.	06052E517	12/02/09	12/02/14	100.000	0.000	4.1500		0.130397	0.133103	0.135865	0.138684		47.59	45.48
Bank of America Corp.	06052E525	02/04/10	01/30/15	100.000	0.000	4.0898		0.125652	0.128222	0.130844	0.133520	0.136250	46.48	48.40
Bank of America Corp.	06052E566	12/02/09	12/02/14	100.000	0.000	4.1500		0.130397	0.133103	0.135865	0.138684		47.59	45.48
Bank of America Corp.	06052E574	12/02/09	12/02/14	100.000	0.000	4.1500		0.130397	0.133103	0.135865	0.138684		47.59	45.48
Bank of America Corp.	06052E707	12/30/09	01/14/15	100.000	0.000	4.5896		0.143061	0.146344	0.149702	0.153137	0.156651	53.20	55.67
Bank of America Corp.	06052E848	02/04/10	02/03/15	100.000	0.000	4.0998		0.126033	0.128617	0.131254	0.133944	0.136690	46.61	48.54
Bank of America Corp.	06052H148	03/04/10	02/27/15	100.000	0.000	3.8898		0.118888	0.121200	0.123558	0.125961	0.128411	43.79	45.52
Bank of America Corp.	06052H353	04/06/10	03/27/15	100.000	0.000	4.2597		0.131340	0.134137	0.136994	0.139912	0.142892	48.32	50.40
Bank of America Corp.	06052H411	04/06/10	03/31/15	100.000	0.000	4.3022		0.132834	0.135691	0.138610	0.141592	0.144638	48.86	50.98
Bank of America Corp.	06052H551	05/06/10	04/28/15	100.000	0.000	4.0498		0.124247	0.126763	0.129330	0.131949	0.134621	45.50	47.36
Bank of America Corp.	06052H635	05/06/10	04/24/15	100.000	0.000	4.0496		0.124186	0.126701	0.129266	0.131884	0.134554	45.50	47.36
Bank of America Corp.	06052H676	05/06/10	04/24/15	100.000	0.000	4.1197		0.126550	0.129156	0.131817	0.134532	0.137303	46.38	48.31
Bank of America Corp.	06052H759	06/04/10	06/02/15	100.000	0.000	4.2100		0.129753	0.132484	0.135273	0.138120	0.141028	47.36	49.38
Bank of America Corp.	06052H825	06/04/10	05/29/15	100.000	0.000	4.1399		0.127331	0.129967	0.132657	0.135403	0.138206	46.48	48.43
Bank of America Corp.	06052H874	05/11/10	05/10/13	100.000	0.000	2.6499		0.078611					10.14	
Bank of America Corp.	06052K174	07/02/10	06/26/15	100.000	0.000	4.2398		0.130708	0.133479	0.136308	0.139198	0.142149	47.58	49.62
Bank of America Corp.	06052K216	06/30/10	07/02/13	100.000	0.000	2.6998		0.079139	0.080207				14.52	
Bank of America Corp.	06052K240	07/02/10	06/30/15	100.000	0.000	4.2198		0.129370	0.129946	0.134887	0.135487	0.140639	47.33	49.35
Bank of America Corp.	06052K257	07/02/10	06/30/15	100.000	0.000	4.2375		0.130704	0.133473	0.136301	0.139189	0.142138	47.56	49.59
Bank of America Corp.	06052K307	06/10/10	06/27/14	100.000	0.000	3.6995		0.112826	0.114913	0.117039			41.01	20.60
Bank of America Corp.	06052K448	08/09/10	07/31/15	100.000	0.000	3.8416		0.112544	0.116607	0.116909	0.121129	0.121443	42.49	44.13
Bank of America Corp.	06052K463	08/05/10	08/03/15	100.000	0.000	3.8498		0.115392	0.117613	0.119877	0.122185	0.124537	42.60	44.26
Bank of America Corp.	06052K513	09/02/10	09/01/15	100.000	0.000	3.5799		0.106747	0.108657	0.110602	0.112582	0.114597	39.24	40.65
Bank of America Corp.	06052K612	08/17/10	08/19/15	100.000	0.000	3.6100		0.107738	0.109683	0.111663	0.113678	0.115730	39.65	41.10
Bank of America Corp.	06052K679	10/01/10	10/01/15	100.000	0.000	3.5499		0.105801	0.107679	0.109590	0.111536	0.113515	38.77	40.16
Bank of America Corp.	06052K703	10/01/10	09/30/16	100.000	4.040	4.0399		0.110989	0.110383	0.110989	0.110383	0.110989	40.40	40.40
Bank of America Corp.	06052K760	10/04/10	09/30/20	100.000	VARIES	4.7910		0.130176	0.129539	0.130328	0.129694	0.130488	47.41	47.47
Bank of America Corp.	06052K836	10/14/10	10/30/15	100.000	0.000	3.1997		0.094844	0.096361	0.097903	0.099469	0.101061	34.60	35.72
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		0.098328	0.099955	0.101609	0.103291	0.105000	35.89	37.09

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								Period	Period	2014 1st	Period	Period		
Bank of America Corp.	06052R229	12/01/10	11/27/15	100.000	0.000	3.5799		0.106715	0.108626	0.110570	0.112549	0.114564	38.89	40.30
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		0.106759	0.108670	0.110615	0.112595	0.114611	38.89	40.30
Bank of America Corp.	06052R427	12/30/10	12/28/15	100.000	0.000	4.0699		0.122514	0.125008	0.127551	0.130147	0.132796	44.57	46.40
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		0.115860	0.118136	0.120457	0.122824	0.125237	42.82	44.52
Bank of America Corp.	06052R518	02/04/11	02/04/14	100.000	0.000	2.5900		0.074776	0.075745	0.076726			27.38	2.53
Bank of America Corp.	06052R575	02/04/11	02/02/16	100.000	0.000	3.9799		0.117259	0.119593	0.121973	0.124400	0.126875	43.34	45.08
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		0.110423	0.112499	0.114614	0.116768	0.118964	40.75	42.30
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		0.133610	0.136616	0.139690	0.142833	0.146047	49.55	51.80
Bank of America Corp.	06052R757	03/04/11	02/26/16	100.000	0.000	3.7898		0.111281	0.113390	0.115539	0.117728	0.119959	40.97	42.54
Bank of America Corp.	06052R773	03/04/11	03/04/14	100.000	0.000	2.4898		0.071779	0.072672	0.073577			26.21	4.64
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	0.082046	0.084612	29.42	30.27
Bank of America Corp.	06053D203	09/07/12	08/27/15	100.000	0.000	1.9145		0.053181	0.053662	0.054176	0.054694	0.055218	19.36	19.73
Bank of America Corp.	06053D351	10/04/12	09/26/14	100.000	0.000	1.3064		0.036290	0.036517	0.036755	0.036995		13.15	9.78
Bank of America Corp.	06053D559	11/02/12	10/26/18	100.000	0.000	2.2130		0.061472	0.062130	0.062817	0.063512	0.064215	22.34	22.83
Bank of America Corp.	06053D583	11/02/12	11/03/14	100.000	0.000	1.0919		0.030334	0.030499	0.030666	0.030833		10.97	9.29
Bank of America Corp.	06053D690	12/06/12	11/30/15	100.000	0.000	1.2694		0.035262	0.035479	0.035704	0.035931	0.036159	12.75	12.91
Bank of America Corp.	06053D872	01/10/13	12/26/18	100.000	0.000	2.0975		0.058266	0.058830	0.059447	0.060070	0.060700	20.56	21.52
Bank of America Corp.	06053E219	01/31/13	02/02/16	100.000	0.000	1.2331		0.034254	0.034256	0.034467	0.034680	0.034894	11.37	12.51
Bank of America Corp.	06053E391	02/28/13	02/22/19	100.000	0.000	2.1319			0.059222	0.059825	0.060463	0.061108	17.90	21.82
Bank of America Corp.	06053E599	04/05/13	03/29/19	100.000	0.000	2.2115			0.061431	0.062088	0.062774	0.063468	16.40	22.60
Bank of America Corp.	06053E755	06/06/13	05/31/19	100.000	0.000	2.3275			0.064655	0.065383	0.066144	0.066913	13.28	23.72
Bank of America Corp.	06053E888	06/20/13	06/26/20	100.000	0.000	N/A		0.084814	0.084857	0.086152	0.087468	0.088803	16.21	31.26
Bank of America Corp.	06053F638	10/04/13	09/24/19	100.000	0.000	2.9627				0.082298	0.083450	0.084686	7.16	30.07
Bank of America Corp.	060900198	02/27/09	03/04/14	100.000	0.000	4.4307		0.143601	0.146783	0.150034			53.02	9.45
Bank of America Corp.	060900206	02/27/09	02/28/14	100.000	0.000	4.6656		0.151482	0.152489	0.158632			56.36	9.20
Bank of America Corp.	060900297	03/27/09	03/28/14	100.000	0.000	4.2742		0.137688	0.140631	0.143637			50.65	12.50
Bank of America Corp.	060900321	03/27/09	03/28/14	100.000	0.000	4.2350		0.136243	0.139128	0.142074			50.11	12.36
Bank of America Corp.	060900412	04/24/09	04/25/14	100.000	0.000	5.3679		0.179510	0.184328	0.189275			66.14	21.58
Bank of America Corp.	060900479	05/29/09	05/31/13	100.000	0.000	5.3386		0.176417					26.46	
Bank of America Corp.	060900586	06/26/09	06/28/13	100.000	0.000	5.6500		0.190801					33.77	
Bank of America Corp.	060900594	06/26/09	06/28/13	100.000	0.000	5.6890		0.192373					34.05	
Bank of America Corp.	060900750	07/31/09	07/26/13	100.000	0.000	5.6592		0.181676	0.189913				38.92	
Bank of America Corp.	060900776	07/31/09	07/30/13	100.000	0.000	5.6098		0.179939	0.188052				39.26	
Bank of America Corp.	060900826	09/03/09	09/04/13	100.000	0.000	4.7200		0.149995	0.151031				37.09	
Barclays Bank PLC	067387AS9	10/30/09	10/30/14	100.000	VARIES	3.2808		0.093029	0.092843	0.092458	0.091883		33.42	27.54
Barclays Bank PLC	067387AY6	11/30/10	02/28/13	100.000	0.000	1.3672		0.038680					2.24	

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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Barclays Bank PLC	067387BC3	01/31/11	05/01/13	100.000	0.000	1.7399		0.049824					5.98	
Barclays Bank PLC	067387BF6	02/25/11	01/02/13	100.000	0.000	1.5702		0.044551					.04	
Barclays Bank PLC	067387BJ8	03/31/11	07/01/13	100.000	0.000	1.6999		0.048643					8.76	
Barclays Bank PLC	067387CN8	01/31/12	04/30/14	100.000	0.000	2.9201		0.082899	0.084110	0.085338			30.21	10.16
Barclays Bank PLC	067387CP3	02/29/12	06/02/14	100.000	0.000	1.8198		0.051250	0.051716	0.052187			18.56	7.88
Barclays Bank PLC	067387EG1	01/28/13	07/28/15	100.000	0.000	0.9399			0.026109	0.026232	0.026355	0.026479	8.71	9.50
Barclays Bank PLC	067387ER7	02/21/13	08/20/15	100.000	0.000	1.0000			0.027778	0.027916	0.028056	0.028196	8.63	10.11
Barclays Bank PLC	067387EU0	02/27/13	08/27/14	100.000	0.000	0.7696			0.021381	0.021463	0.021545		6.51	5.08
Barclays Bank PLC	067387FH8	03/28/13	09/29/14	100.000	0.000	1.2500		0.034722	0.034724	0.034941	0.035159		9.50	9.40
Barclays Bank PLC	067387FR6	04/30/13	10/28/14	100.000	0.000	0.6500			0.018057	0.018115	0.018174		4.36	5.39
Barclays Bank PLC	06738CZX0	03/09/07	03/09/17	100.000	0.000	5.5899		0.210281	0.216159	0.222200	0.228411	0.234795	78.09	82.52
Barclays Bank PLC	06738JFL3	11/12/10	11/12/22	100.000	VARIES	1.0910		0.027977	0.028091	0.028204	0.028319	0.028434	10.10	10.19
Barclays Bank PLC	06738JHK3	09/30/10	09/30/20	100.000	VARIES	4.0513		0.112076	0.113247	0.114442	0.115185	0.115944	40.77	41.47
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIES	4.2146		0.116989	0.118076	0.119186	0.120320	0.121477	42.48	43.29
Barclays Bank PLC	06738JJR6	10/07/10	10/07/20	100.000	VARIES	4.0416		0.112365	0.113613	0.114886	0.115627	0.116384	40.89	41.62
Barclays Bank PLC	06738JL28	03/24/11	03/24/21	100.000	VARIES	4.4415		0.124212	0.124503	0.124800	0.125104	0.125415	44.83	45.04
Barclays Bank PLC	06738JLF9	11/04/10	11/04/25	100.000	VARIES	4.5900		0.129891	0.130426	0.130786	0.131154	0.131531	46.91	47.19
Barclays Bank PLC	06738JLS1	10/21/10	10/21/20	100.000	VARIES	4.0316		0.112064	0.113298	0.114558	0.115297	0.116052	40.74	41.48
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIES	4.2148		0.116994	0.118088	0.119206	0.120348	0.121513	42.50	43.31
Barclays Bank PLC	06738K2E0	04/04/12	04/03/14	100.000	0.000	1.6800		0.047059	0.047455	0.047853			17.08	4.40
Barclays Bank PLC	06738K2H3	04/04/12	04/04/14	100.000	0.000	1.6802		0.047065	0.047460	0.047859			17.08	4.45
Barclays Bank PLC	06738K2Q3	04/09/12	06/06/13	100.000	0.000	1.2000		0.033600					5.21	
Barclays Bank PLC	06738K2S9	04/11/12	04/10/14	100.000	0.000	1.7298		0.048466	0.048885	0.049308			17.59	4.88
Barclays Bank PLC	06738K3N9	04/25/12	04/25/17	100.000	0.000	3.1700		0.089453	0.090871	0.092311	0.093774	0.095261	32.65	33.69
Barclays Bank PLC	06738K3V1	05/16/12	05/16/16	100.000	0.000	2.8499		0.080294	0.081439	0.082599	0.083776	0.084970	29.22	30.05
Barclays Bank PLC	06738K4E8	05/02/12	05/01/14	100.000	0.000	1.7801		0.049886	0.050330	0.050778			18.09	6.09
Barclays Bank PLC	06738K4L2	05/07/12	05/08/14	100.000	0.000	1.9601		0.054986	0.055525	0.056069			19.95	7.12
Barclays Bank PLC	06738K4T5	05/07/12	05/08/14	100.000	0.000	1.9601		0.054986	0.055525	0.056069			19.95	7.12
Barclays Bank PLC	06738K4W8	05/09/12	05/07/15	100.000	0.000	2.4498		0.068877	0.069721	0.070575	0.071439	0.072314	25.04	25.66
Barclays Bank PLC	06738K5H0	05/14/12	05/14/14	100.000	0.000	2.0400		0.057247	0.057831	0.058420			20.77	7.77
Barclays Bank PLC	06738K5L1	05/23/12	05/22/15	100.000	0.000	2.4899		0.070023	0.070894	0.071777	0.072671	0.073575	25.43	26.07
Barclays Bank PLC	06738K5P2	05/29/12	11/29/16	100.000	VARIES	1.8279		0.050497	0.050215	0.050293	0.050372	0.050451	18.12	18.12
Barclays Bank PLC	06738K5X5	05/21/12	05/21/14	100.000	0.000	2.0798		0.058374	0.058981	0.059594			21.17	8.34
Barclays Bank PLC	06738K6P1	06/13/12	06/12/14	100.000	0.000	2.0798		0.058370	0.058977	0.059590			21.15	9.59
Barclays Bank PLC	06738KA76	12/07/11	12/09/13	100.000	0.000	2.9799		0.085276	0.086546				29.05	
Barclays Bank PLC	06738KAM3	02/25/11	02/25/31	100.000	VARIES	5.5650		0.140019	0.135413	0.130679	0.125813	0.124949	48.40	45.45
Barclays Bank PLC	06738KAP6	02/02/11	02/02/16	100.000	1.000	3.3894		0.097585	0.098768	0.099971	0.101194	0.102438	35.70	36.58
Barclays Bank PLC	06738KB83	12/12/11	01/10/13	100.000	0.000	1.1004		0.030762					.28	
Barclays Bank PLC	06738KBW0	02/09/11	02/09/21	100.000	VARIES	4.8413		0.135800	0.136328	0.136615	0.136909	0.137036	49.10	49.29
Barclays Bank PLC	06738KBZ3	02/16/11	02/17/15	100.000	0.000	3.3099		0.096592	0.098191	0.099816	0.101468	0.103147	35.49	36.68
Barclays Bank PLC	06738KC82	12/14/11	12/16/13	100.000	0.000	2.9298		0.083801	0.085028				29.13	
Barclays Bank PLC	06738KCK5	02/24/11	02/22/13	100.000	0.000	1.5698		0.044639					2.28	
Barclays Bank PLC	06738KCL3	02/24/11	02/22/13	100.000	0.000	1.5698		0.044639					2.28	

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Barclays Bank PLC	06738KCN9	03/16/11	03/16/21	100.000	VARIES	4.8210		0.135092	0.135503	0.135817	0.136140	0.136317	48.78	49.00
Barclays Bank PLC	06738KEA5	03/09/11	03/09/21	100.000	VARIES	5.1730		0.150379	0.152014	0.153691	0.154290	0.154905	54.80	55.57
Barclays Bank PLC	06738KEG2	03/15/11	03/14/13	100.000	0.000	1.6600		0.047269					3.45	
Barclays Bank PLC	06738KEH0	03/15/11	03/14/13	100.000	0.000	1.6600		0.047269					3.45	
Barclays Bank PLC	06738KEM9	04/08/11	04/08/21	100.000	VARIES	5.0806		0.142717	0.143273	0.143515	0.143763	0.143993	51.54	51.75
Barclays Bank PLC	06738KEY3	04/08/11	04/08/26*	100.000	VARIES	5.3548		0.150530					1.05*	
Barclays Bank PLC	06738KFN6	03/30/11	11/19/14	100.000	0.000	2.6999		0.078365	0.079423	0.080495	0.081581		28.49	25.79
Barclays Bank PLC	06738KFQ9	04/28/11	04/28/31*	100.000	VARIES	5.2023		0.134418					15.73*	
Barclays Bank PLC	06738KG88	01/20/12	01/23/14	100.000	0.000	1.6697		0.046777	0.047167	0.047561			17.03	1.05
Barclays Bank PLC	06738KGC9	04/07/11	04/12/16	100.000	0.000	3.5299		0.103389	0.105214	0.107071	0.108960	0.110883	37.84	39.19
Barclays Bank PLC	06738KGD7	04/07/11	04/12/17	100.000	0.000	3.8999		0.114856	0.117095	0.119378	0.121706	0.124080	42.11	43.77
Barclays Bank PLC	06738KHG9	04/29/11	05/01/14	100.000	0.500	1.3951		0.039281	0.039458	0.039637			14.19	4.76
Barclays Bank PLC	06738KHK0	05/12/11	05/12/21	100.000	VARIES	4.6808		0.131384	0.131858	0.132006	0.132158	0.132251	47.41	47.56
Barclays Bank PLC	06738KHN4	04/21/11	04/23/13	100.000	0.000	1.4397		0.040867					4.58	
Barclays Bank PLC	06738KJH5	05/06/11	05/09/14	100.000	VARIES	2.0355		0.057866	0.058313	0.057432			20.89	7.35
Barclays Bank PLC	06738KK75	01/25/12	01/25/19	100.000	0.000	4.4000		0.124913	0.127661	0.130469	0.133340	0.136273	46.33	48.39
Barclays Bank PLC	06738KL90	02/15/12	08/15/14	100.000	VARIES	1.7689		0.049222	0.049306	0.049251	0.049195		17.74	11.02
Barclays Bank PLC	06738KLP4	06/28/11	06/28/23	100.000	VARIES	4.8716		0.137137	0.137771	0.138370	0.138983	0.139343	49.49	49.93
Barclays Bank PLC	06738KMB4	06/21/11	06/19/15	100.000	0.000	2.6199		0.075662	0.076653	0.077657	0.078675	0.079705	27.44	28.16
Barclays Bank PLC	06738KMD0	06/30/11	06/30/14	100.000	0.000	2.0801		0.059604	0.060224	0.060850			21.57	10.89
Barclays Bank PLC	06738KMR9	07/07/11	01/14/13	100.000	0.000	1.0701		0.030052					.39	
Barclays Bank PLC	06738KMV0	07/28/11	07/28/21	100.000	VARIES	4.8122		0.134773	0.135750	0.136751	0.137228	0.137716	49.00	49.46
Barclays Bank PLC	06738KN56	02/29/12	02/28/18	100.000	0.000	3.1970		0.089728	0.089676	0.092620	0.092566	0.095605	33.10	34.16
Barclays Bank PLC	06738KN72	02/29/12	02/29/16	100.000	0.000	2.5881		0.072422	0.072163	0.074309	0.074043	0.076244	26.62	27.31
Barclays Bank PLC	06738KN98	02/29/12	02/28/22	100.000	VARIES	4.0103		0.110235	0.107888	0.110064	0.108658	0.110792	39.78	40.00
Barclays Bank PLC	06738KNF4	07/29/11	07/31/17	100.000	0.000	3.5900		0.103356	0.105211	0.107100	0.109022	0.110979	38.11	39.49
Barclays Bank PLC	06738KNJ6	07/29/11	07/29/16	100.000	0.000	3.2800		0.094125	0.095669	0.097238	0.098832	0.100453	34.64	35.78
Barclays Bank PLC	06738KPB1	07/22/11	07/22/26*	100.000	VARIES	5.0342		0.138493					2.91*	
Barclays Bank PLC	06738KPD7	07/22/11	01/22/13	100.000	0.000	1.0201		0.028627					.60	
Barclays Bank PLC	06738KQ53	02/14/12	02/14/22	100.000	0.500	4.1087		0.116191					42.79	44.36
Barclays Bank PLC	06738KQF1	08/31/11	08/31/17	100.000	0.000	3.9281		0.112816	0.113156	0.117291	0.117645	0.121944	41.79	43.45
Barclays Bank PLC	06738KQS3	08/31/11	08/31/31	100.000	VARIES	6.1335		0.160633	0.154390	0.153152	0.146805	0.145204	56.56	53.75
Barclays Bank PLC	06738KQT1	08/05/11	08/05/21	100.000	VARIES	4.6123		0.128914	0.129691	0.130485	0.131400	0.132336	46.78	47.41
Barclays Bank PLC	06738KQU8	08/03/11	08/03/16	100.000	0.000	3.0700		0.087916	0.089266	0.090636	0.092028	0.093440	32.30	33.29
Barclays Bank PLC	06738KR78	03/16/12	03/30/17	100.000	0.000	4.4000		0.125127	0.127880	0.130693	0.133569	0.136507	46.05	48.10
Barclays Bank PLC	06738KRA1	09/08/11	09/08/16	100.000	0.000	3.5399		0.101843	0.103645	0.105480	0.107347	0.109247	37.40	38.73
Barclays Bank PLC	06738KRT0	08/17/11	02/19/13	100.000	0.000	1.5101		0.042589					2.04	
Barclays Bank PLC	06738KSV4	09/14/11	09/14/26*	100.000	VARIES	5.0468		0.145937					10.65*	
Barclays Bank PLC	06738KTB7	09/30/11	09/30/31	100.000	VARIES	5.4569		0.143066	0.141543	0.139978	0.138371	0.136719	50.95	49.81
Barclays Bank PLC	06738KU33	03/06/12	03/06/17	100.000	0.000	2.8900		0.081439	0.082616	0.083810	0.085021	0.086249	29.80	30.67
Barclays Bank PLC	06738KUD1	09/30/11	09/29/17	100.000	0.000	3.9799		0.114986	0.117274	0.119608	0.121988	0.124415	42.23	43.93

* Called in 2013; 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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	-----	
								Period	Period	2014 1st	Period	Period	2013	2014
Barclays Bank PLC	06738KUK5	09/16/11	09/16/16	100.000	VARIES	3.6494		0.097947	0.098455	0.098908	0.099352	0.099774	35.45	35.78
Barclays Bank PLC	06738KUP4	09/14/11	09/13/13	100.000	0.000	2.2199		0.063038	0.063738				16.01	
Barclays Bank PLC	06738KUQ2	10/12/11	10/12/16	100.000	0.000	3.6299		0.104524	0.106421	0.108353	0.110320	0.112322	38.27	39.67
Barclays Bank PLC	06738KVA6	09/21/11	09/19/13	100.000	0.000	2.1002		0.059564	0.060189				15.48	
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIES	5.2986		0.140901	0.139313	0.137683	0.136009	0.134291	50.15	48.96
Barclays Bank PLC	06738KVN8	09/28/11	09/26/13	100.000	0.000	2.4199		0.068849	0.069683				18.40	
Barclays Bank PLC	06738KW98	05/09/12	04/14/17	100.000	0.000	2.0400		0.057165	0.057748	0.058337	0.058932	0.059533	20.77	21.20
Barclays Bank PLC	06738KWV9	09/30/11	10/03/17	100.000	0.000	3.9899		0.115338	0.117639	0.119986	0.122379	0.124821	42.34	44.05
Barclays Bank PLC	06738KWX5	10/31/11	11/01/31	100.000	VARIES	4.5597		0.118370	0.115542	0.116524	0.113685	0.114592	42.57	41.89
Barclays Bank PLC	06738KX55	04/02/12	04/02/27*	100.000	VARIES	4.6653		0.132048					12.02*	
Barclays Bank PLC	06738KXV8	10/28/11	10/28/16	100.000	VARIES	3.8804		0.107251	0.106973	0.106690	0.106934	0.107143	38.53	38.48
Barclays Bank PLC	06738KY21	03/21/12	03/20/14	100.000	0.000	1.7001		0.047625	0.048030	0.048438			17.30	3.83
Barclays Bank PLC	06738KYG0	12/01/11	12/01/16	100.000	0.000	4.3799		0.127053	0.129835	0.132679	0.135584	0.138553	46.41	48.46
Barclays Bank PLC	06738KYT2	11/28/11	11/26/14	100.000	0.000	3.5899		0.103312	0.105166	0.107054	0.108976		37.66	35.14
Barclays Bank PLC	06738KZ38	03/28/12	03/27/14	100.000	0.000	1.6898		0.047335	0.047735	0.048138			17.19	4.14
Barclays Bank PLC	06738KZM6	11/23/11	11/21/13	100.000	0.000	2.9002		0.082902	0.084104				26.74	
Barclays Bank PLC	06738KZQ7	11/25/11	11/25/15	100.000	0.000	3.8199		0.110200	0.112305	0.114450	0.116636	0.118864	40.20	41.75
Barclays Bank PLC	06738Q3V8	04/30/09	05/07/14	100.000	0.000	5.2000		0.173053	0.177552	0.182169			63.60	22.95
Barclays Bank PLC	06738Q4D7	04/30/09	05/07/14	100.000	0.000	4.9000		0.161397	0.165351	0.169402			59.25	21.34
Barclays Bank PLC	06738QDB1	08/26/08	08/30/13	100.000	0.000	4.4602		0.146250	0.148695				35.69	
Barclays Bank PLC	06738QK98	02/27/09	02/27/14	100.000	0.000	4.6599		0.152090	0.155634	0.159260			56.28	8.92
Barclays Bank PLC	06738QLE6	09/17/08	09/14/14	100.000	0.000	4.0500		0.132029	0.134702	0.137430	0.140213		48.59	35.27
Barclays Bank PLC	06738QM21	02/27/09	03/07/14	100.000	0.000	4.6599		0.152287	0.155836	0.159467			56.28	10.52
Barclays Bank PLC	06738QV62	03/31/09	03/31/14	100.000	0.000	5.0055		0.165309	0.169446	0.173687			61.02	15.46
Barclays Bank PLC	06738QV70	03/31/09	03/31/14	100.000	0.000	5.0055		0.165309	0.169446	0.173687			61.02	15.46
Barclays Bank PLC	06738QX86	03/31/09	04/07/14	100.000	0.000	5.0056		0.163654	0.166834	0.171949			61.03	16.51
Barclays Bank PLC	06738R6V3	07/25/08	07/30/13	100.000	0.000	4.7399		0.158905	0.162671				33.89	
Barclays Bank PLC	06738RHU3	02/27/08	11/26/13	100.000	0.000	3.7400		0.123875	0.126192				40.68	
Barclays Bank PLC	06738RMA1	03/31/08	03/28/13	100.000	0.000	3.2999		0.106192					9.24	
Barclays Bank PLC	06738RRR9	04/30/08	04/25/14	100.000	0.000	3.9299		0.129991	0.132545	0.135149			47.60	15.41
Barclays Bank PLC	06738RVW3	04/18/08	03/20/13	100.000	0.000	3.7399		0.122389					9.67	
Barclays Bank PLC	06739H461	01/31/08	02/28/14	100.000	0.000	4.0805		0.135634	0.136145	0.141226			50.29	8.19
Barclays Bank PLC	06739H479	01/31/08	05/30/14	100.000	0.000	4.0799		0.137770	0.140581	0.143448			50.28	21.37
Barclays Bank PLC	06739H545	12/31/07	08/31/13	100.000	0.000	4.7069		0.161550	0.162656				39.30	
Barclays Bank PLC	06739H594	11/30/07	09/30/13	100.000	0.000	4.5700		0.157939	0.161548				43.14	
Barclays Bank PLC	06739J5D1	11/27/09	11/27/14	100.000	VARIES	3.3906		0.096073	0.095809	0.095391	0.094843		34.52	31.00
Barclays Bank PLC	06739J5L3	12/18/09	02/25/13	100.000	0.000	2.6199		0.078048					4.21	
Barclays Bank PLC	06739J5V1	12/31/09	12/31/15	100.000	0.000	4.2300		0.133223	0.136041	0.138918	0.141856	0.144857	48.47	50.55
Barclays Bank PLC	06739J5W9	12/31/09	12/31/15	100.000	0.000	4.2300		0.133223	0.136041	0.138918	0.141856	0.144857	48.47	50.55
Barclays Bank PLC	06739J863	10/28/09	04/28/15	100.000	0.000	4.1800		0.131456	0.134203	0.137008	0.139872	0.142795	48.17	50.20
Barclays Bank PLC	06739JBB8	05/27/09	06/06/14	100.000	0.000	4.9200		0.162212	0.166203	0.170291			59.32	26.40

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Barclays Bank PLC	06739JB1	05/29/09	06/06/14	100.000	0.000	3.5900		0.113027	0.115056	0.117121			41.16	18.15
Barclays Bank PLC	06739JEB5	07/24/09	07/24/14	100.000	0.000	4.7799		0.152991	0.156647	0.160391	0.164224		56.90	33.25
Barclays Bank PLC	06739JEK5	06/26/09	06/26/24	100.000	VARIES	5.6547		0.122690	0.122743	0.122798	0.122854	0.122912	44.18	44.22
Barclays Bank PLC	06739JEQ2	06/30/09	07/08/14	100.000	0.000	4.9699		0.160136	0.164115	0.168193	0.172373		59.76	32.20
Barclays Bank PLC	06739JER0	06/30/09	07/08/14	100.000	0.000	4.9699		0.160136	0.164115	0.168193	0.172373		59.76	32.20
Barclays Bank PLC	06739JES8	06/04/09	06/06/14	100.000	0.000	4.8900		0.160902	0.164837	0.168867			58.83	26.17
Barclays Bank PLC	06739JFY4	06/30/09	06/28/13	100.000	0.000	2.6799		0.081701					14.46	
Barclays Bank PLC	06739JGP2	06/26/09	06/26/24	100.000	VARIES	5.6622		0.119223	0.118388	0.117529	0.116645	0.117571	42.76	42.15
Barclays Bank PLC	06739JGU8	07/24/09	07/24/14	100.000	0.000	4.7799		0.152991	0.156647	0.160391	0.164224		56.90	33.25
Barclays Bank PLC	06739JKE2	07/24/09	08/07/14	100.000	0.000	4.7800		0.153257	0.156920	0.160671	0.164511		56.90	35.40
Barclays Bank PLC	06739JKG7	07/24/09	07/24/13	100.000	0.000	4.2998		0.135701	0.138619				28.07	
Barclays Bank PLC	06739JXH5	07/24/09	07/24/14	100.000	0.000	4.7799		0.152991	0.156647	0.160391	0.164224		56.90	33.25
Barclays Bank PLC	06739JXM4	07/24/09	07/24/14	100.000	VARIES	4.7816		0.135811	0.135613	0.135052	0.134103		48.74	27.24
Barclays Bank PLC	06739JXS1	07/07/09	07/07/14	100.000	0.000	4.7699		0.152625	0.156265	0.159992	0.163808		56.88	30.45
Barclays Bank PLC	06739JMK6	07/23/09	07/23/24	100.000	VARIES	6.1912		0.139932	0.134027	0.134296	0.134575	0.134861	48.42	48.49
Barclays Bank PLC	06739JNU3	08/12/09	08/12/13	100.000	0.000	3.8100		0.118523	0.120781				26.60	
Barclays Bank PLC	06739JNW9	08/21/09	08/21/24	100.000	VARIES	5.5443		0.121864	0.121236	0.120590	0.119926	0.119244	43.59	43.12
Barclays Bank PLC	06739JPE7	08/30/09	09/08/14	100.000	0.000	3.8999		0.121746	0.124120	0.126540	0.129008		44.80	31.70
Barclays Bank PLC	06739JQ63	11/30/09	11/30/15	100.000	0.000	3.9500		0.123385	0.125822	0.128307	0.130841	0.133425	45.01	46.81
Barclays Bank PLC	06739JQ71	11/30/09	11/30/15	100.000	0.000	3.9500		0.123385	0.125822	0.128307	0.130841	0.133425	45.01	46.81
Barclays Bank PLC	06739JRB3	11/24/09	11/24/14	100.000	VARIES	3.4606		0.097498	0.097354	0.097063	0.096647		35.06	31.28
Barclays Bank PLC	06739JR96	11/04/09	11/04/13	100.000	0.000	3.1800		0.097104	0.098648				29.70	
Barclays Bank PLC	06739JSU8	08/27/09	08/27/24*	100.000	VARIES	5.3980		0.120577					6.75*	
Barclays Bank PLC	06739JTL7	10/01/09	10/07/14	100.000	0.000	3.7799		0.117557	0.119779	0.122043	0.124349		43.10	34.10
Barclays Bank PLC	06739JXR9	10/02/09	10/03/13	100.000	0.000	3.4021		0.104581	0.106360				28.77	
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIES	5.0571		0.129250	0.129174	0.129096	0.129606	0.130128	46.50	46.66
Barclays Bank PLC	06739JYY3	11/02/09	11/07/14	100.000	0.000	3.7399		0.116163	0.118335	0.120548	0.122802		42.45	37.29
Barclays Bank PLC	06740ASJ9	02/29/12	02/28/22	100.000	VARIES	3.2528		0.089972	0.088619	0.090205	0.088851	0.091127	32.62	32.79
Barclays Bank PLC	06740H286	05/21/10	05/24/17	100.000	2.500	4.9967		0.147939	0.149900	0.151910	0.153970	0.156082	53.76	55.21
Barclays Bank PLC	06740JED8	12/24/09	12/24/24*	100.000	VARIES	5.1791		0.117598					20.34*	
Barclays Bank PLC	06740JEK2	12/28/09	12/26/14	100.000	0.000	3.6800		0.114019	0.116117	0.118253	0.120429		41.45	42.37
Barclays Bank PLC	06740JEL0	12/24/09	12/24/14	100.000	VARIES	3.3891		0.096133	0.095780	0.095306	0.094748		34.54	33.54
Barclays Bank PLC	06740JEU0	12/21/09	12/19/14	100.000	0.000	3.6999		0.114702	0.116824	0.118985	0.121186		41.73	41.80
Barclays Bank PLC	06740JEY2	01/29/10	01/29/16	100.000	0.000	4.2199		0.130121	0.132867	0.135670	0.138533	0.141456	48.18	50.24
Barclays Bank PLC	06740JEZ9	01/29/10	01/29/16	100.000	0.000	4.2199		0.130121	0.132867	0.135670	0.138533	0.141456	48.18	50.24
Barclays Bank PLC	06740JFA3	01/29/10	01/29/16	100.000	0.000	4.2199		0.130121	0.132867	0.135670	0.138533	0.141456	48.18	50.24
Barclays Bank PLC	06740JFQ8	01/29/10	01/29/25*	100.000	VARIES	5.7144		0.137758					3.86*	
Barclays Bank PLC	06740JFR6	01/29/10	01/29/15	100.000	VARIES	3.7589		0.109643	0.109297	0.108263	0.107209	0.105825	39.20	38.41
Barclays Bank PLC	06740JK33	02/26/10	02/29/16	100.000	0.000	4.3199		0.132826	0.133483	0.138626	0.139311	0.144679	49.32	51.47
Barclays Bank PLC	06740JL73	03/31/10	03/31/16	100.000	0.000	4.1299		0.127065	0.129689	0.132367	0.135100	0.137890	46.70	48.65
Barclays Bank PLC	06740JL81	03/31/10	03/31/16	100.000	0.000	4.1299		0.127065	0.129689	0.132367	0.135100	0.137890	46.70	48.65

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Barclays Bank PLC	06740JL99	03/31/10	03/31/16	100.000	0.000	4.1299		0.127065	0.129689	0.132367	0.135100	0.137890	46.70	48.65
Barclays Bank PLC	06740JM98	03/10/10	03/10/17	100.000	VARIES	4.4514		0.124201	0.124891	0.125155	0.125426	0.125336	44.94	45.12
Barclays Bank PLC	06740JN71	03/04/10	03/04/15	100.000	VARIES	3.5183		0.105142	0.106922	0.108677	0.110464	0.104154	38.59	38.92
Barclays Bank PLC	06740JQW3	01/29/10	01/29/16	100.000	0.000	4.2199		0.130121	0.132867	0.135670	0.138533	0.141456	48.18	50.24
Barclays Bank PLC	06740JRD4	01/27/10	01/27/17	100.000	5.000	4.3944		0.127015	0.127325	0.128191	0.129075	0.128702	45.96	46.39
Barclays Bank PLC	06740JRE2	02/08/10	02/06/15	100.000	0.000	3.8699		0.118284	0.120573	0.122906	0.125284	0.127709	43.66	45.37
Barclays Bank PLC	06740JSB7	02/22/10	02/20/15	100.000	VARIES	3.8626		0.116124	0.116450	0.114828	0.113175	0.110264	41.69	40.44
Barclays Bank PLC	06740JSC5	02/22/10	02/20/15	100.000	0.000	3.8600		0.117952	0.120228	0.122549	0.124914	0.127325	43.47	45.17
Barclays Bank PLC	06740JSJ0	02/19/10	02/19/25*	100.000	VARIES	5.3591		0.126707					6.08*	
Barclays Bank PLC	06740JSM3	02/26/10	02/29/16	100.000	0.000	4.3199		0.132826	0.133483	0.138626	0.139311	0.144679	49.32	51.47
Barclays Bank PLC	06740JSN1	02/26/10	02/29/16	100.000	0.000	4.3199		0.132826	0.133483	0.138626	0.139311	0.144679	49.32	51.47
Barclays Bank PLC	06740JSP6	02/26/10	02/29/16	100.000	0.000	4.3199		0.132826	0.133483	0.138626	0.139311	0.144679	49.32	51.47
Barclays Bank PLC	06740JSY7	02/26/10	02/29/16	100.000	0.000	4.3199		0.132826	0.133483	0.138626	0.139311	0.144679	49.32	51.47
Barclays Bank PLC	06740JTK6	02/08/10	02/08/17	100.000	VARIES	4.5812		0.128007	0.128553	0.128694	0.128838	0.128724	46.28	46.36
Barclays Bank PLC	06740JWG1	02/17/10	07/24/14	100.000	0.000	3.4600		0.104493	0.106301	0.108140	0.110011		38.52	22.29
Barclays Bank PLC	06740JZJ2	03/09/10	03/09/15	100.000	0.000	3.4999		0.106030	0.107885	0.109773	0.111694	0.113649	38.92	40.30
Barclays Bank PLC	06740LAP0	04/07/10	04/07/15	100.000	0.000	3.6900		0.112313	0.114385	0.116496	0.118645	0.120834	41.16	42.69
Barclays Bank PLC	06740LAQ8	04/07/10	04/07/15	100.000	0.000	3.6900		0.112313	0.114385	0.116496	0.118645	0.120834	41.16	42.69
Barclays Bank PLC	06740LAR6	04/09/10	04/10/15	100.000	0.000	3.7199		0.113319	0.115427	0.117574	0.119761	0.121988	41.52	43.08
Barclays Bank PLC	06740LBD6	03/24/10	03/24/15	100.000	1.000	3.5999		0.106737	0.108159	0.109605	0.111078	0.112578	38.96	40.01
Barclays Bank PLC	06740LBJ3	04/30/10	04/29/16	100.000	0.000	4.4899		0.139346	0.142474	0.145673	0.148943	0.152287	51.12	53.44
Barclays Bank PLC	06740LBK0	04/30/10	04/29/16	100.000	0.000	4.4899		0.139346	0.142474	0.145673	0.148943	0.152287	51.12	53.44
Barclays Bank PLC	06740LBL8	04/30/10	04/29/16	100.000	0.000	4.4899		0.139346	0.142474	0.145673	0.148943	0.152287	51.12	53.44
Barclays Bank PLC	06740LBS3	04/30/10	04/30/13	100.000	0.000	2.6499		0.078618					9.36	
Barclays Bank PLC	06740LBT1	04/30/10	04/30/13	100.000	0.000	2.6499		0.078618					9.36	
Barclays Bank PLC	06740LBV6	04/07/10	04/07/25*	100.000	VARIES	5.2962		0.122563					11.77*	
Barclays Bank PLC	06740LBV0	04/07/10	04/08/15	100.000	0.000	3.6920		0.112390	0.114465	0.116578	0.118730	0.120922	41.18	42.72
Barclays Bank PLC	06740LEM3	04/20/10	04/20/30*	100.000	VARIES	5.5989		0.127752	0.121525				14.17*	
Barclays Bank PLC	06740LEZ4	04/22/10	04/22/25*	100.000	VARIES	5.4765		0.127763					14.18*	
Barclays Bank PLC	06740LL78	06/09/10	06/09/14	100.000	0.000	3.9099		0.119651	0.121990	0.124375			43.60	19.65
Barclays Bank PLC	06740LNNW1	05/28/10	05/31/16	100.000	0.000	4.7600		0.147149	0.149828	0.154236	0.157044	0.161666	54.43	57.05
Barclays Bank PLC	06740LNY7	05/28/10	05/31/16	100.000	0.000	4.7600		0.147149	0.149828	0.154236	0.157044	0.161666	54.43	57.05
Barclays Bank PLC	06740LP90	06/30/10	06/30/16	100.000	0.000	4.3499		0.134558	0.137485	0.140475	0.143530	0.146652	48.97	51.13
Barclays Bank PLC	06740LQ24	06/30/10	06/30/16	100.000	0.000	4.3499		0.134558	0.137485	0.140475	0.143530	0.146652	48.97	51.13
Barclays Bank PLC	06740LQG3	05/28/10	05/31/13	100.000	0.000	3.3199		0.100161					14.92	
Barclays Bank PLC	06740LQH1	05/28/10	05/31/16	100.000	0.000	4.7600		0.147149	0.149828	0.154236	0.157044	0.161666	54.43	57.05
Barclays Bank PLC	06740LTF2	05/10/10	05/08/15	100.000	0.000	3.8699		0.118284	0.120573	0.122906	0.125284	0.127709	43.24	44.93
Barclays Bank PLC	06740PA30	10/28/10	06/01/16	100.000	0.000	3.0699		0.090890	0.092285	0.093701	0.095140	0.096600	33.06	34.08
Barclays Bank PLC	06740PAD8	06/11/10	06/11/15	100.000	0.000	3.8599		0.117974	0.120251	0.122571	0.124937	0.127348	42.97	44.65
Barclays Bank PLC	06740PB21	11/03/10	11/01/13	100.000	0.000	1.4698		0.042040	0.042349				12.67	
Barclays Bank PLC	06740PBC9	06/24/10	06/26/18	100.000	0.000	4.9699		0.156125	0.160005	0.163981	0.168056	0.172232	56.94	59.81

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								Period	Period	2014 1st	Period	Period		
Barclays Bank PLC	06740PBE5	06/25/10	06/25/17	100.000	1.000	4.7051		0.143390	0.146109	0.148893	0.151743	0.154659	52.14	54.15
Barclays Bank PLC	06740PBF2	07/28/10	07/28/16	100.000	0.000	3.6099		0.107716	0.109660	0.111640	0.113655	0.115706	39.73	41.18
Barclays Bank PLC	06740PBG0	07/28/10	07/28/16	100.000	0.000	3.6099		0.107716	0.109660	0.111640	0.113655	0.115706	39.73	41.18
Barclays Bank PLC	06740PBK1	06/30/10	06/30/15	100.000	VARIES	3.8043		0.110504	0.110541	0.109695	0.108832	0.107269	39.79	39.33
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIES	5.0546		0.150265	0.151537	0.152841	0.153204	0.153577	54.78	55.22
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIES	4.9295		0.121805	0.117605	0.113302	0.111496	0.109645	42.82	40.35
Barclays Bank PLC	06740PHD1	08/31/10	08/31/16	100.000	0.000	3.3169		0.097859	0.097860	0.101132	0.101133	0.104514	36.12	37.33
Barclays Bank PLC	06740PHE9	08/31/10	08/31/16	100.000	0.000	3.3169		0.097859	0.097860	0.101132	0.101133	0.104514	36.12	37.33
Barclays Bank PLC	06740PHQ2	07/28/10	05/26/16	100.000	0.000	3.6099		0.108990	0.110957	0.112960	0.114999	0.117075	39.73	41.18
Barclays Bank PLC	06740PKG0	08/16/10	08/16/17	100.000	VARIES	3.6631		0.106986	0.107546	0.108117	0.108091	0.108064	38.77	38.91
Barclays Bank PLC	06740PKN5	08/31/10	08/31/15	100.000	0.000	2.6470		0.077072	0.076819	0.079125	0.078865	0.081234	28.34	29.09
Barclays Bank PLC	06740PKP0	09/03/10	09/03/15	100.000	0.000	2.6299		0.076974	0.077987	0.079012	0.080051	0.081104	28.13	28.88
Barclays Bank PLC	06740PL79	11/26/10	11/26/25*	100.000	VARIES	5.0401		0.136479					7.51*	
Barclays Bank PLC	06740PM37	11/30/10	11/30/20	100.000	VARIES	4.6823		0.131904	0.132760	0.133636	0.134173	0.134723	47.69	48.24
Barclays Bank PLC	06740PMM5	08/27/10	08/29/18	100.000	0.000	3.8100		0.112286	0.115053	0.116604	0.119479	0.121089	42.03	43.64
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIES	4.4379		0.112639	0.110081	0.107465	0.106990	0.106504	39.55	38.50
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIES	4.3098		0.124192	0.124972	0.125769	0.126583	0.127414	45.05	45.63
Barclays Bank PLC	06740PNB8	09/30/10	09/30/13	100.000	0.000	1.6198		0.046471	0.046848				12.57	
Barclays Bank PLC	06740POH2	09/30/10	09/29/17	100.000	0.000	3.3900		0.100708	0.102415	0.104151	0.105916	0.107711	36.88	38.14
Barclays Bank PLC	06740PSZ0	10/13/10	10/13/17	100.000	0.750	3.3000		0.096460	0.097708	0.098976	0.100265	0.101576	35.15	36.07
Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIES	5.2624		0.134221	0.131653	0.129017	0.126312	0.123535	47.85	45.95
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIES	4.6202		0.126587	0.126942	0.127306	0.127677	0.128057	45.69	45.95
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIES	4.7398		0.119763	0.116539	0.113239	0.111780	0.110286	41.94	40.23
Barclays Bank PLC	06740PX43	12/17/10	12/19/18	100.000	0.000	4.6599		0.141973	0.145281	0.148666	0.152130	0.155674	51.79	54.23
Barclays Bank PLC	06740PX50	12/17/10	12/19/18	100.000	0.000	4.6599		0.141973	0.145281	0.148666	0.152130	0.155674	51.79	54.23
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIES	5.6002		0.137343	0.133109	0.128756	0.124281	0.119681	48.67	45.54
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIES	4.9824		0.138598	0.140260	0.141308	0.142382	0.142944	50.65	51.34
Barclays Bank PLC	06740PYH3	12/27/10	12/24/15	100.000	0.700	3.3717		0.098769	0.100106	0.101466	0.102849	0.104255	35.82	36.80
Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIES	5.5228		0.142992	0.141038	0.139030	0.136967	0.134846	50.52	49.04
Barclays Bank PLC	06741JBW8	02/28/11	02/28/31	100.000	VARIES	5.4603		0.147839	0.144391	0.145701	0.142231	0.143445	53.06	52.26
Barclays Bank PLC	06741L427	03/02/12	03/05/18	100.000	0.000	3.1999		0.090334	0.091779	0.093248	0.094740	0.096256	33.12	34.19
Barclays Bank PLC	06741RGQ8	04/18/13	04/18/30	100.000	VARIES	3.0512			0.084757	0.085203	0.085655	0.086114	21.48	30.82
Barclays Bank PLC	06741TAA5	06/18/12	12/18/15	100.000	VARIES	1.7715		0.049049	0.048886	0.048950	0.049014	0.049079	17.63	17.64
Barclays Bank PLC	06741TAR8	06/08/12	06/10/14	100.000	0.000	1.8997		0.053279	0.053785	0.054296			19.29	8.63
Barclays Bank PLC	06741TBE6	06/20/12	06/19/14	100.000	0.000	1.8697		0.052421	0.052912	0.053406			18.97	8.97
Barclays Bank PLC	06741TBL0	06/28/12	12/31/14	100.000	0.000	2.0499		0.057533	0.058123	0.058719	0.059321		20.82	21.19
Barclays Bank PLC	06741TBN6	06/28/12	06/30/14	100.000	0.000	1.8702		0.052442	0.052932	0.053427			18.97	9.56
Barclays Bank PLC	06741TBX4	06/29/12	07/02/14	100.000	0.000	1.8700		0.051953	0.052439	0.052929	0.053424		18.97	9.67
Barclays Bank PLC	06741TCJ4	07/11/12	07/11/16	100.000	0.000	2.4399		0.067777	0.068604	0.069441	0.070288	0.071146	24.83	25.44
Barclays Bank PLC	06741TCR6	07/31/12	07/31/15	100.000	VARIES	2.0319		0.056443	0.056452	0.056461	0.056535	0.056609	20.32	20.36
Barclays Bank PLC	06741TDV6	08/08/12	08/07/14	100.000	0.000	1.6698		0.046385	0.046770	0.047160	0.047554		16.88	10.26

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Barclays Bank PLC	06741TEH6	08/20/12	08/22/17	100.000	0.000	2.7099		0.075289	0.076309	0.077343	0.078391	0.079453	27.55	28.30
Barclays Bank PLC	06741TGD3	09/20/12	09/20/19	100.000	0.000	2.6499		0.073610	0.074585	0.075573	0.076574	0.077589	26.87	27.59
Barclays Bank PLC	06741TRR0	04/09/13	04/09/28	100.000	VARIES	3.5337			0.098161	0.094999	0.091781	0.088507	25.46	33.09
Barclays Bank PLC	06741TRW9	04/30/13	04/30/20	100.000	0.000	2.1700			0.060278	0.060932	0.061593	0.062261	14.57	22.14
Barclays Bank PLC	06741TSE8	04/19/13	04/19/33	100.000	VARIES	3.7861			0.105170	0.100736	0.096219	0.091616	26.18	34.80
Barclays Bank PLC	06741TTR8	05/01/13	05/14/14*	100.000	0.000	N/A								
Bill Barrett Corporation	06846NAB0	07/08/09	07/15/16*	95.172	9.875	10.8760	19.52	0.017809	0.019089				3.70*	
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	N/A	221.86	0.093702	0.096499	0.099379	0.102344	0.105399	34.41	36.49
Bear Stearns Co., Inc.	073928WN9	02/27/02	08/15/13	49.000	0.000	6.3184	472.11	0.161342	0.169198				37.89	
BellSouth Telecomm	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.150947	0.156117	0.161464	0.166995	0.172714	55.44	59.30
Berry Petroleum Company	085789AD7	05/27/09	06/01/14	93.546	10.250	12.0008	42.36	0.040835	0.043285	0.045882			15.29	6.88
Bexar Cnty Hsg Fin Corp	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7500	199.73	0.093214	0.095894	0.098651	0.101487	0.104405	34.53	36.54
Bloomington, IL	094491RU3	11/12/13	12/01/14	100.524	0.000	0.4989			0.013932	0.013936	0.013971		.68	4.61
Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2062	14.05	0.013734	0.014229	0.014742	0.015273	0.015823	5.14	5.52
Bumble Bee Holdco S.C.A.	12046QAA1	03/10/11	03/15/18	98.138	9.625	N/A		0.273463	0.273768	0.274088	0.274424	0.274778	98.57	98.81
Bumble Bee Holdco S.C.A.	12046QAB9	03/10/11	03/15/18	98.138	9.625	N/A		0.273463	0.273768	0.274088	0.274424	0.274778	98.57	98.81
Bumble Bee Holdco S.S.A.	12046QAC7	03/10/11	03/15/18	98.138	9.625	10.0006		0.273463	0.273768	0.274088	0.274424	0.274778	98.57	98.81
Bureau County SD #84, IL	121012AL2	06/04/10	12/01/15	106.570	VARIES	4.3645		0.125913	0.125176	0.124422	0.123651	0.122864	45.15	44.61
Bureau County SD #84, IL	121012AM0	06/04/10	12/01/16	106.150	VARIES	4.6174		0.133513	0.132908	0.132289	0.131655	0.131007	47.92	47.47
Bureau County SD #84, IL	121012AN8	06/04/10	12/01/17	105.324	VARIES	4.8691		0.140486	0.140018	0.139538	0.139047	0.138543	50.46	50.12
Bureau County SD #84, IL	121012AP3	06/04/10	12/01/18	105.836	VARIES	5.1194		0.148607	0.148145	0.147671	0.147185	0.146686	53.39	53.04
Bureau County SD #84, IL	121012AQ1	06/04/10	12/01/19	106.299	VARIES	5.3692		0.156728	0.156275	0.155810	0.155332	0.154841	56.31	55.98
Bureau County SD #84, IL	121012AR9	06/04/10	12/01/20	104.349	VARIES	5.6693		0.163298	0.163005	0.162705	0.162396	0.162078	58.72	58.50
Bureau County SD #84, IL	121012AS7	06/04/10	12/01/21	104.162	VARIES	5.9680		0.171852	0.171592	0.171325	0.171049	0.170766	61.80	61.61
Bureau County SD #84, IL	121012AT5	06/04/10	12/01/22	104.788	VARIES	6.1675		0.178687	0.178415	0.178135	0.177847	0.177549	64.26	64.06
Bureau County SD #175, IL	121088AK4	09/15/10	12/01/13	106.280	VARIES	2.8304		0.080179	0.079407				26.32	
Bureau County SD #175, IL	121088AL2	09/15/10	12/01/14	106.822	VARIES	3.2818		0.094170	0.093436	0.092690	0.091932		33.72	30.45
Bureau County SD #175, IL	121088AM0	09/15/10	12/01/15	108.915	VARIES	3.6318		0.106196	0.105350	0.104489	0.103612	0.102719	38.03	37.40
Bureau County SD #175, IL	121088AN8	09/15/10	12/01/16	107.815	VARIES	4.0822		0.119275	0.118591	0.117893	0.117181	0.116454	42.77	42.27
Bureau County SD #175, IL	121088AP3	09/15/10	12/01/17	106.920	VARIES	4.4822		0.130679	0.130122	0.129552	0.128969	0.128373	46.91	46.50
Bureau County SD #175, IL	121088AQ1	09/15/10	12/01/18	106.252	VARIES	4.8319		0.140574	0.140111	0.139638	0.139152	0.138655	50.50	50.15
Bureau County SD #175, IL	121088AR9	09/15/10	12/01/19	107.871	VARIES	5.0816		0.149947	0.149417	0.148872	0.148314	0.147742	53.85	53.46
Bureau County SD #175, IL	121088AS7	09/15/10	12/01/20	108.435	VARIES	5.2817		0.156835	0.156318	0.155788	0.155244	0.154686	56.34	55.95
Bureau County SD #502, IL	121133CK6	10/10/13	12/01/23	100.125	VARIES	4.9873			0.138711	0.139691	0.143175	0.138664	11.27	50.89
Bureau County SD #205, IL	121133CL4	10/10/13	12/01/29	100.148	VARIES	5.8866			0.163760	0.165126	0.169986	0.163734	13.31	60.28
Bureau CNTYS SD #340, IL	121158BL2	08/14/12	12/01/14	102.681	VARIES	1.8371		0.052685	0.053169	0.051616	0.051325		19.02	16.98
Bureau CNTYS SD #340, IL	121158BM0	08/14/12	12/01/15	103.922	VARIES	2.0391		0.059220	0.059824	0.057980	0.057650	0.057318	21.39	20.79
Bureau CNTYS SD #340, IL	121158BN8	08/14/12	12/01/16	106.028	VARIES	2.3387		0.069359	0.070170	0.067699	0.067257	0.066809	25.07	24.27
Bureau CNTYS SD #340, IL	121158BP3	08/14/12	12/01/17	106.030	VARIES	2.6392		0.078345	0.079378	0.076662	0.076263	0.075858	28.34	27.50
Bureau CNTYS SD #340, IL	121158BQ1	08/14/12	12/01/18	105.273	VARIES	2.9397		0.086715	0.087990	0.085092	0.084770	0.084444	31.40	30.56
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.374767	0.387315	0.400339	0.413950	0.428173	137.94	147.41

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.374767	0.387315	0.400339	0.413950	0.428173	137.94	147.41
Caesars Entertainment	127693AC3	02/15/13	02/15/20	97.500	9.000	9.4970			0.007211	0.007554	0.007912	0.008288	2.33	2.88
Caesars Entertainment	127693AF6	02/15/13	02/15/20	97.500	9.000	9.4970			0.007211	0.007554	0.007912	0.008288	2.33	2.88
Caesars Entertainment	127693AG4	02/15/13	02/15/20	97.500	9.000	9.4970			0.007211	0.007554	0.007912	0.008288	2.33	2.88
Caesars Entertainment	127693AH2	02/15/13	02/15/20	97.500	9.000	9.4970			0.007211	0.007554	0.007912	0.008288	2.33	2.88
Cardinal Health 409, Inc	14150BAA2	04/10/07	04/15/15*	100.000	9.500	N/A		0.264348	0.263065				39.06*	
Cardinal Health 409, Inc	14150BAC8	04/10/07	04/15/15*	100.000	9.500	N/A		0.264348	0.263065				39.06*	
Carol Stream, IL	143735LM8	07/15/08	10/01/27	93.383	5.750	6.3510	9.17	0.006536	0.006744	0.006958	0.007179	0.007407	2.43	2.58
Carol Stream, IL	143735TM0	12/30/11	11/01/13	100.000	0.000	2.4994		0.070887	0.071773				21.43	
Carol Stream, IL	143735TN8	12/30/11	11/01/14	100.000	0.000	2.8494		0.081049	0.082204	0.083375	0.084563		29.53	25.23
Carol Stream, IL	143735TP3	12/30/11	11/01/15	100.000	0.000	3.3492		0.095658	0.097259	0.098888	0.100544	0.102228	34.92	36.10
Carol Stream, IL	143735TQ1	12/30/11	11/01/16	100.000	0.000	3.6494		0.104490	0.106396	0.108338	0.110315	0.112328	38.19	39.60
Carol Stream, IL	143735TR9	12/30/11	11/01/17	100.000	0.000	4.0492		0.116318	0.118673	0.121076	0.123527	0.126028	42.58	44.33
Carol Stream, IL	143735TS7	12/30/11	11/01/18	100.000	0.000	4.4492		0.128229	0.131082	0.133998	0.136979	0.140026	47.02	49.14
Carol Stream, IL	143735TT5	12/30/11	11/01/19	100.000	0.000	4.8492		0.140216	0.143616	0.147098	0.150665	0.154318	51.50	54.03
Carol Stream, IL	143735TU2	12/30/11	11/01/20	100.000	0.000	5.1992		0.150766	0.154686	0.158707	0.162833	0.167066	55.46	58.38
Carol Stream, IL	143735TV0	12/30/11	11/01/21	100.000	0.000	5.3992		0.156824	0.161057	0.165405	0.169871	0.174457	57.73	60.89
Carol Stream, IL	143735TW8	12/30/11	11/01/22	100.000	0.000	5.5992		0.162900	0.167460	0.172149	0.176968	0.181923	60.02	63.43
Carol Stream, IL	143735TX6	12/30/11	11/01/23	100.000	0.000	5.7993		0.168995	0.173895	0.178938	0.184126	0.189465	62.32	65.98
Carol Stream, IL	143735TY4	12/30/11	11/01/24	100.000	0.000	6.0492		0.176637	0.181979	0.187483	0.193154	0.198996	65.20	69.21
Carol Stream, IL	143735TZ1	12/30/11	11/01/25	100.000	0.000	6.1993		0.181242	0.186860	0.192653	0.198624	0.204781	66.94	71.16
Carol Stream, IL	143735UA4	12/30/11	11/01/26	100.000	0.000	6.3492		0.185852	0.191752	0.197839	0.204120	0.210600	68.69	73.12
Carol Stream, IL	143735UB2	12/30/11	11/01/27	100.000	0.000	6.4493		0.188934	0.195026	0.201315	0.207807	0.214508	69.86	74.43
Carol Stream, IL	143735UC0	12/30/11	11/01/28	100.000	0.000	6.5994		0.193567	0.199954	0.206552	0.213368	0.220408	71.61	76.42
Carol Stream, IL	143735UD8	12/30/11	11/01/29	100.000	0.000	6.6993		0.196658	0.203245	0.210054	0.217090	0.224362	72.79	77.74
Carol Stream, IL	143735UE6	12/30/11	11/01/30	100.000	0.000	6.7994		0.199759	0.206550	0.213573	0.220834	0.228341	73.96	79.08
Carol Stream, IL	143735UF3	12/30/11	11/01/31	100.000	0.000	6.8495		0.201311	0.208206	0.215336	0.222711	0.230338	74.55	79.75
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	VARIES	9.9395		0.810945	0.848060	0.887019	0.927914	0.970841	306.68	335.57
Century Alumium Company	156431AJ7	12/10/09	05/15/14*	97.000	8.000	8.8326	19.47	0.020318	0.021215				3.78*	
Champaign & Piatt CNTYS	158087RN8	09/12/13	10/01/19	100.000	VARIES	3.7423			0.103955	0.104160	0.106109	0.103991	11.35	37.83
Chesapeake Energy Corp.	165167BZ9	05/15/07	05/15/37	100.000	VARIES	6.7505		0.239555	0.245297	0.251233	0.257369	0.263712	87.81	92.12
Chesapeake Energy Corp.	165167CA3	08/14/07	05/15/37	97.625	VARIES	8.0008		0.292240	0.301153	0.310423	0.320063	0.330089	107.65	114.39
Chesapeake Energy Corp.	165167CB1	05/27/08	12/15/38	100.000	VARIES	8.0007		0.290782	0.299915	0.309412	0.319289	0.329562	106.62	113.49
Chesapeake Energy Corp.	165167CD7	02/02/09	02/15/15	97.750	9.500	10.0055	13.05	0.011001	0.011551	0.012129	0.012736	0.013373	4.21	4.64
Christian & Sangamon CNT	170592BB4	03/28/13	12/01/15	108.829	VARIES	1.7168		0.051902	0.052058	0.052505	0.052956	0.049237	14.22	18.88
Christian & Sangamon CNT	170592BC2	03/28/13	12/01/16	110.501	VARIES	1.9725		0.060547	0.060756	0.061356	0.061961	0.057897	16.59	22.09
Christian & Sangamon CNT	170592BD0	03/28/13	12/01/17	111.388	VARIES	2.2261		0.068879	0.069148	0.069917	0.070696	0.066342	18.88	25.20
Christian & Sangamon CNT	170592BE8	03/28/13	12/01/18	110.855	VARIES	2.4787		0.076329	0.076660	0.077610	0.078572	0.074123	20.94	28.01
Christian & Sangamon CNT	170592BF5	03/28/13	12/01/19	110.619	VARIES	2.7793		0.085401	0.085817	0.087009	0.088218	0.083365	23.44	31.43
Christian & Sangamon CNT	170592BG3	03/28/13	12/01/20	109.831	VARIES	3.0795		0.093953	0.094459	0.095914	0.097390	0.092153	25.80	34.68
Christian & Sangamon CNT	170592BH1	03/28/13	12/01/21	107.041	VARIES	3.3308		0.099039	0.099616	0.101275	0.102962	0.097795	27.21	36.66

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Christian & Sangamon CNT	170592BJ7	03/28/13	12/01/22	99.442	VARIES	3.5341		0.097623	0.098227	0.099963	0.101729	0.097599	26.83	36.23
Christian & Sangamon CNT	170592BK4	03/28/13	12/01/23	99.390	VARIES	3.6840		0.101711	0.102367	0.104252	0.106173	0.101681	27.96	37.80
Citigroup Global Markets	17307EBE2	07/01/04	09/07/16	51.400	0.000	5.5371	303.83	0.123624	0.127047	0.130564	0.134179	0.137894	45.91	48.49
Citigroup Funding, Inc.	17308CMW3	02/26/09	02/26/14	100.000	1.500	7.7625		0.268762	0.277576	0.286733			100.59	15.77
Citigroup Funding, Inc.	17308CMX1	04/28/09	04/28/14	100.000	VARIES	7.9615		0.279436	0.287242	0.298677			103.21	34.95
Citigroup Funding, Inc.	17308CMY9	06/29/09	06/29/14	100.000	VARIES	6.6887		0.187477	0.186936	0.186376			67.39	33.17
Citigroup Funding, Inc.	17308CMZ6	08/28/09	08/28/14	100.000	1.500	5.6150		0.176631	0.180420	0.184315	0.188320		65.21	44.40
Citigroup Funding, Inc.	17308CNM4	02/12/10	02/12/20	100.000	VARIES	4.5259		0.116266	0.115573	0.115476	0.115377	0.115679	41.62	41.58
Citigroup Funding, Inc.	17308CPA8	04/29/10	04/29/25*	100.000	VARIES	5.9021		0.146133					17.24*	
Citigroup Funding, Inc.	17308CPC4	05/07/10	05/07/20*	100.000	VARIES	5.0486		0.130967					16.50*	
Citigroup Funding, Inc.	17308CPQ3	05/24/10	05/24/16	100.000	0.000	4.5502		0.141445	0.144663	0.147955	0.151321	0.154763	51.74	54.12
Citigroup Funding, Inc.	17308CPT7	06/30/10	06/30/25*	100.000	VARIES	5.8893		0.151481					27.12*	
Citigroup Funding, Inc.	17308CQH2	09/28/10	09/28/15	100.000	VARIES	2.0287		0.012779	0.012908	0.013039	0.013171	0.013305	4.65	4.74
Citigroup Funding, Inc.	17308CRW8	06/29/11	12/21/16	100.000	0.500	3.5733		0.103848	0.105456	0.107092	0.108757	0.110452	37.71	38.89
Citigroup Funding, Inc.	1730TOA58	10/22/13	10/22/33	100.000	VARIES	4.6764				0.129902	0.126445	0.122906	8.96	45.66
Citigroup Funding, Inc.	1730TOA82	11/15/13	11/15/28	100.000	VARIES	4.5367				0.126021	0.122709	0.119322	5.80	44.46
Citigroup Funding, Inc.	1730TOA90	10/30/13	10/30/33	100.000	VARIES	4.6216				0.128378	0.124941	0.121425	7.83	45.17
Citigroup Funding, Inc.	1730TOAK5	05/15/06	05/15/36	11.570	0.000	7.3199	70.65	0.037539	0.038913	0.040337	0.041814	0.043344	13.89	14.93
Citigroup Funding, Inc.	1730TOB99	11/14/13	11/14/23	100.000	VARIES	4.0135				0.111488	0.109266	0.106999	5.24	39.52
Citigroup Funding, Inc.	1730TOBT5	02/14/07	02/14/37	100.000	VARIES	5.8403		0.156362	0.156417	0.156474	0.156533	0.156593	56.32	56.36
Citigroup Funding, Inc.	1730TOC23	11/12/13	11/12/33	100.000	VARIES	4.7620				0.132280	0.129477	0.126607	6.48	46.84
Citigroup Funding, Inc.	1730TOEX3	01/30/08	01/30/13	100.000	2.000	4.5340		0.141680					4.11	
Citigroup Funding, Inc.	1730TOFG9	02/08/08	02/09/15	100.000	0.250	4.4200		0.147983	0.151100	0.154286	0.157543	0.160871	54.73	57.06
Citigroup Funding, Inc.	1730TOFT1	05/28/08	05/28/13	100.000	VARIES	5.2999		0.186295					27.39	
Citigroup Funding, Inc.	1730TOGD5	07/30/08	07/30/13	100.000	4.000	5.6733		0.169252	0.170901				35.67	
Citigroup Funding, Inc.	1730TOGK9	08/29/08	08/29/13	100.000	VARIES	5.6500		0.166009	0.171637				40.87	
Citigroup Funding, Inc.	1730TOGQ6	10/30/08	10/30/13	100.000	0.000	8.1000		0.309117	0.321636				94.68	
Citigroup Funding, Inc.	1730TOGY9	04/28/09	04/28/24	100.000	VARIES	8.1831		0.200829	0.196402	0.197296	0.198227	0.199195	71.28	71.31
Citigroup Funding, Inc.	1730TOGZ6	05/28/09	05/28/24*	100.000	VARIES	8.3422		0.202680					29.79*	
Citigroup Funding, Inc.	1730TOHA0	06/26/09	06/26/24*	100.000	VARIES	8.1209		0.190963					33.42*	
Citigroup Funding, Inc.	1730TOHG7	08/27/09	08/27/24*	100.000	VARIES	6.9432		0.167261	0.162460				38.61*	
Citigroup Funding, Inc.	1730TOHL6	04/29/10	04/29/25*	100.000	VARIES	5.9253		0.146803					17.32*	
Citigroup Funding, Inc.	1730TOHN2	04/29/10	04/29/30	100.000	VARIES	5.9941		0.143762	0.141102	0.140722	0.140330	0.139927	51.09	50.54
Citigroup Funding, Inc.	1730TOHQ5	10/29/09	10/29/24*	100.000	VARIES	5.8766		0.149920					4.20*	
Citigroup Funding, Inc.	1730TOHY8	04/16/10	04/16/15	100.000	VARIES	1.3863		0.010260	0.010331	0.010403	0.010475	0.010548	3.72	3.77
Citigroup Funding, Inc.	1730TOJB6	05/28/10	05/28/25*	100.000	VARIES	5.1185		0.131808					19.38*	
Citigroup Funding, Inc.	1730TOJC4	05/14/10	05/14/15	100.000	VARIES	1.6896		0.014319	0.014440	0.014562	0.014685	0.014809	5.19	5.28
Citigroup Funding, Inc.	1730TOJF7	06/29/10	06/29/22	100.000	VARIES	5.2411		0.135318	0.134177	0.134477	0.134784	0.135100	48.51	48.47
Citigroup Funding, Inc.	1730TOJG5	06/11/10	06/11/13	100.000	VARIES	2.1871		0.017782					2.85	
Citigroup Funding, Inc.	1730TOJH3	06/24/10	06/24/20	100.000	VARIES	5.3515		0.151025	0.151693	0.151837	0.151984	0.151909	54.50	54.69
Citigroup Funding, Inc.	1730TOKE8	09/09/10	09/09/20	100.000	VARIES	4.7845		0.138141	0.139529	0.140594	0.141685	0.142042	50.26	50.97

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Citigroup Funding, Inc.	1730T0KF5	09/14/10	09/14/15	100.000	VARIES	2.0255		0.019182	0.019376	0.019573	0.019771	0.019971	6.98	7.12
Citigroup Funding, Inc.	1730T0KG3	09/14/10	09/14/17	100.000	VARIES	2.5063		0.017519	0.017739	0.017961	0.018186	0.018414	6.39	6.56
Citigroup Funding, Inc.	1730T0KH1	09/23/10	09/23/17	100.000	VARIES	2.6179		0.018976	0.019224	0.019476	0.019731	0.019989	6.93	7.11
Citigroup Funding, Inc.	1730T0KK4	10/13/10	10/13/15	100.000	VARIES	2.0006		0.018543	0.018728	0.018915	0.019105	0.019296	6.74	6.87
Citigroup Funding, Inc.	1730T0KR9	10/29/10	10/29/15	100.000	VARIES	1.9200		0.016579	0.016738	0.016899	0.017061	0.017225	6.02	6.13
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4350		0.020487	0.020736	0.020989	0.021244	0.021503	7.45	7.63
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5364		0.022625	0.022912	0.023203	0.023497	0.023795	8.23	8.44
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1245		0.127926	0.128175	0.128430	0.128691	0.128959	46.12	46.30
Citigroup Funding, Inc.	1730T0KW8	11/30/10	11/28/16	100.000	0.000	3.8990		0.116977	0.119257	0.121582	0.123952	0.126369	42.67	44.35
Citigroup Funding, Inc.	1730T0KX6	11/23/10	11/23/16	100.000	VARIES	1.4929		0.018557	0.018695	0.018835	0.018975	0.019117	6.72	6.82
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7108		0.130541	0.130928	0.131325	0.131416	0.131509	47.10	47.30
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5698		0.135587	0.132967	0.130274	0.127505	0.124660	48.06	46.11
Citigroup Funding, Inc.	1730T0LA5	11/15/10	11/15/15	100.000	VARIES	1.7358		0.009280	0.009360	0.009442	0.009524	0.009606	3.36	3.42
Citigroup Funding, Inc.	1730T0LB3	11/15/10	11/15/20	100.000	VARIES	2.2798		0.017236	0.017433	0.017632	0.017833	0.018036	6.26	6.40
Citigroup Funding, Inc.	1730T0LT4	03/14/11	03/18/13	100.000	0.000	1.5300		0.043493					3.35	
Citigroup Funding, Inc.	1730T0LU1	03/30/11	09/21/16	100.000	0.500	3.9296		0.114788	0.116770	0.118792	0.120853	0.122955	42.08	43.55
Citigroup Funding, Inc.	1730T0MA4	04/01/11	04/01/21	100.000	VARIES	5.0031		0.138821	0.138767	0.138778	0.138789	0.138800	49.96	49.96
Citigroup Funding, Inc.	1730T0MB2	04/28/11	10/26/16	100.000	0.500	3.6902		0.107485	0.109212	0.110971	0.112762	0.114587	39.23	40.51
Citigroup Funding, Inc.	1730T0ME6	04/26/11	04/26/21	100.000	VARIES	1.9784		0.017292	0.016575	0.016739	0.016905	0.017072	6.06	6.08
Citigroup Funding, Inc.	1730T0MQ9	06/29/11	06/27/18	100.000	0.000	3.9199		0.115392	0.117654	0.119960	0.122311	0.124708	41.97	43.63
Citigroup Funding, Inc.	1730T0MR7	06/20/11	06/20/21	100.000	VARIES	4.6545		0.128862	0.128883	0.128905	0.128927	0.128949	46.39	46.41
Citigroup Funding, Inc.	1730T0MU0	07/28/11	01/25/17	100.000	0.500	3.3819		0.096651	0.098051	0.099474	0.100921	0.102393	35.49	36.53
Citigroup Funding, Inc.	1730T0NB1	08/10/11	08/08/13	100.000	0.000	1.7601		0.049752	0.050190				10.88	
Citigroup Funding, Inc.	1730T0ND7	08/05/11	08/05/21	100.000	VARIES	3.3224		0.092589	0.092743	0.092899	0.092597		33.41	19.83
Citigroup Funding, Inc.	1730T0NH8	08/30/11	02/24/17	100.000	0.500	3.8048		0.109159	0.110971	0.112818	0.114700	0.116618	40.09	41.44
Citigroup Funding, Inc.	1730T0NK1	08/26/11	08/26/16	100.000	VARIES	1.7275		0.010775	0.010868	0.010962	0.011057	0.011152	3.92	3.99
Citigroup Funding, Inc.	1730T0NM7	08/31/11	08/31/21	100.000	VARIES	2.3031		0.017513	0.016437	0.015897	0.015818	0.016265	6.00	5.83
Citigroup Funding, Inc.	1730T0NN5	09/07/11	09/07/18	100.000	VARIES	2.5979		0.019874	0.019230	0.018578	0.018819	0.019064	6.89	6.79
Citigroup Funding, Inc.	1730T0NQ8	09/29/11	09/29/26	100.000	VARIES	6.2445		0.170807	0.169419	0.167987	0.166685	0.165343	60.98	60.00
Citigroup Funding, Inc.	1730T0NS4	09/29/11	09/27/17	100.000	0.500	4.1394		0.119190	0.121369	0.123594	0.125864	0.128182	43.71	45.33
Citigroup Funding, Inc.	1730T0PD5	10/28/11	10/27/17	100.000	0.500	3.9008		0.112067	0.113982	0.115934	0.117925	0.119954	40.94	42.35
Citigroup Funding, Inc.	1730T0PS2	11/10/11	11/10/14	100.000	VARIES	2.9384		0.013036	0.013228	0.013422	0.013619		4.75	4.18
Citigroup Funding, Inc.	1730T0QC6	11/28/11	11/28/17	100.000	0.500	4.2510		0.122561	0.124871	0.127230	0.129639	0.132099	44.69	46.40
Citigroup Funding, Inc.	1730T0QM4	12/05/11	12/05/16	100.000	VARIES	2.9298		0.080926	0.080691	0.080454	0.080603	0.080755	29.08	29.00
Citigroup Funding, Inc.	1730T0QN2	12/21/11	12/19/13	100.000	0.000	3.7402		0.107796	0.109812				37.88	
Citigroup Funding, Inc.	1730T0QQ5	12/22/11	12/24/13	100.000	1.500	3.7373		0.106172	0.107377				37.70	
Citigroup Funding, Inc.	1730TORJ0	02/28/13	02/28/33	100.000	VARIES	4.1678			0.113256	0.114616	0.112229	0.113551	34.94	41.26
Citigroup Funding, Inc.	1730TORM3	02/22/13	02/22/33	100.000	VARIES	4.2776			0.118824	0.118280	0.117724	0.117156	36.65	42.34
Citigroup Funding, Inc.	1730TORN1	02/27/13	02/27/28	100.000	VARIES	3.2574			0.090484	0.088338	0.086157	0.084258	27.24	30.90
Citigroup Funding, Inc.	1730T0SE0	03/27/13	03/27/18	100.000	VARIES	0.8304			0.008291	0.008156	0.008021	0.008054	2.26	2.90
Citigroup Funding, Inc.	1730T0SH3	03/28/13	04/01/14	100.000	0.000	0.5947		0.016520	0.016521	0.016570			4.51	1.49
Citigroup Funding, Inc.	1730T0SM2	04/29/13	04/29/33	100.000	VARIES	3.4969			0.097138	0.093979	0.090766	0.089261	23.31	32.96
Citigroup Funding, Inc.	1730T0SX8	04/22/13	04/22/23	100.000	VARIES	1.4141			0.008000	0.007701	0.007400	0.007097	1.97	2.68

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Citigroup Funding, Inc.	1730T0TE9	05/30/13	05/30/33	100.000	VARIES	4.1969			0.116582	0.116008	0.115421	0.114822	24.58	41.62
Citigroup Funding, Inc.	1730T0TH2	05/30/13	05/30/33	100.000	VARIES	4.1915			0.116432	0.114069	0.111657	0.109603	24.49	40.49
Citigroup Funding, Inc.	1730T0TK5	05/30/13	05/30/33	100.000	VARIES	4.1925			0.116460	0.112787	0.109037	0.106463	24.46	39.73
Citigroup Funding, Inc.	1730T0TN9	06/28/13	06/28/33	100.000	VARIES	4.5765			0.127127	0.123680	0.120154	0.117971	23.25	43.87
Citigroup Funding, Inc.	1730T0TQ2	06/11/13	06/11/33	100.000	VARIES	4.2944			0.119291	0.116410	0.113467	0.111551	23.80	41.28
Citigroup Funding, Inc.	1730T0TT6	06/28/13	06/28/33	100.000	VARIES	4.5397			0.126105	0.122690	0.119197	0.115625	23.07	43.52
Citigroup Funding, Inc.	1730T0TZ2	06/27/13	06/27/33	100.000	VARIES	4.6404			0.128903	0.126128	0.123288	0.120383	23.71	44.87
Citigroup Funding, Inc.	1730T0UB3	07/09/13	07/09/33	100.000	VARIES	4.7564				0.132125	0.128661	0.125115	22.73	45.74
Citigroup Funding, Inc.	1730T0UG2	07/09/13	07/09/28	100.000	VARIES	4.4998				0.124996	0.122099	0.119136	21.50	43.47
Citigroup Funding, Inc.	1730T0UK3	07/30/13	07/30/33	100.000	VARIES	4.8332				0.134258	0.131360	0.128392	20.27	46.93
Citigroup Funding, Inc.	1730T0UP2	08/28/13	08/28/18	100.000	VARIES	0.9242				0.011453	0.011246	0.011038	1.41	4.03
Citigroup Funding, Inc.	1730T0VC0	09/27/13	09/27/20	100.000	VARIES	3.3025				0.091737	0.091876	0.092017	8.62	33.08
Citigroup Funding, Inc.	1730T0VD8	09/18/13	09/18/33	100.000	VARIES	5.1092				0.141925	0.138454	0.134895	14.62	49.74
Citigroup Funding, Inc.	1730T0VK2	10/08/13	10/08/23	100.000	VARIES	3.9666				0.110185	0.108101	0.105975	9.15	38.94
Citigroup Funding, Inc.	1730T0VR7	01/23/12	01/23/16	100.000	VARIES	3.3341		0.020471	0.019449	0.019773	0.020102	0.020437	7.08	7.28
Citigroup Funding, Inc.	1730T0VU0	02/01/12	02/01/15	100.000	VARIES	2.5688		0.020746	0.020214	0.020473	0.020736	0.021003	7.33	7.50
Citigroup Funding, Inc.	1730T0WA3	02/28/12	08/27/15	100.000	0.000	2.6600		0.074868	0.075863	0.076872	0.077895	0.078931	27.38	28.11
Citigroup Funding, Inc.	1730T0WC9	02/15/12	02/14/16	100.000	VARIES	2.0055		0.009429	0.009145	0.009236	0.009330	0.009517	3.32	3.37
Citigroup Funding, Inc.	1730T0WF2	02/24/12	02/24/20	100.000	VARIES	2.8625		0.009871	0.009471	0.009066	0.008655	0.008779	3.38	3.15
Citigroup Funding, Inc.	1730T0WK1	03/29/12	03/30/16	100.000	1.000	2.5858		0.072403	0.072980	0.073564	0.074156	0.074756	26.27	26.70
Citigroup Funding, Inc.	1730T0WN5	03/16/12	03/16/15	100.000	VARIES	1.3116		0.009260	0.009139	0.009198	0.009259	0.009320	3.31	3.34
Citigroup Funding, Inc.	1730T0WR6	03/30/12	03/30/22	100.000	VARIES	3.8302		0.105774	0.105140	0.105518	0.105904	0.106242	37.94	38.12
Citigroup Funding, Inc.	1730T0WU9	04/02/12	04/02/16	100.000	VARIES	1.4378		0.009907	0.009694	0.009763	0.009834	0.009904	3.52	3.54
Citigroup Funding, Inc.	1730T0XG9	05/30/12	06/07/18	100.000	0.500	3.6727		0.103705	0.105354	0.107034	0.108744	0.110486	37.71	38.92
Citigroup Funding, Inc.	1730T0XP9	06/05/12	06/05/15	100.000	VARIES	1.3507		0.007778	0.007673	0.007725	0.007777	0.007830	2.78	2.79
Citigroup Funding, Inc.	1730T0XW4	06/20/12	06/20/15	100.000	VARIES	1.7222		0.006945	0.006826	0.006885	0.006944	0.007004	2.48	2.49
Citigroup Funding, Inc.	1730T0XX2	08/06/12	08/04/16	100.000	0.000	2.5430		0.070639	0.071527	0.072437	0.073358	0.074291	25.85	26.52
Citigroup Funding, Inc.	1730T0YD5	08/30/12	03/02/18	100.000	0.750	2.7849		0.077368	0.078155	0.078953	0.079763	0.080583	28.18	28.76
Citigroup Funding, Inc.	1730T0ZJ1	11/27/12	11/27/22	100.000	VARIES	1.5728		0.017579	0.017068	0.016552	0.016032	0.015509	6.20	5.83
Citigroup Funding, Inc.	1730T0ZV4	12/20/12	12/20/32	100.000	VARIES	4.2025		0.116737	0.116030	0.115309	0.114572	0.113820	41.88	41.36
Citigroup Funding, Inc.	17311GBD3	10/10/07	10/10/14	100.000	0.000	5.1599		0.184915	0.189686	0.194580	0.199600		68.21	55.19
Citigroup Funding, Inc.	17313G746	04/29/08	05/07/13	100.000	0.000	5.5901		0.199254					25.11	
Citigroup Funding, Inc.	17314V346	05/27/10	05/26/16	100.000	0.000	4.4491		0.137942	0.141011	0.144148	0.147354	0.150632	50.43	52.70
Citigroup Funding, Inc.	17314V569	03/30/10	09/28/15	100.000	0.000	4.6162		0.143692	0.147008	0.150401	0.153873	0.157424	52.95	55.42
Citigroup Funding, Inc.	17314V585	02/17/10	02/14/14	100.000	0.000	3.4655		0.104869	0.106686	0.108535			38.58	4.67
Citigroup Funding, Inc.	17314V593	02/17/10	02/14/13	100.000	0.000	2.5263		0.074706					3.21	
Citigroup Funding, Inc.	17314V668	02/25/10	08/26/15	100.000	0.000	4.3617		0.134978	0.137922	0.140930	0.144003	0.147144	49.87	52.06
Citigroup Funding, Inc.	17314V767	01/28/10	07/29/15	100.000	0.000	4.4348		0.137486	0.140534	0.143651	0.146836	0.150092	50.98	53.27
Citigroup Funding, Inc.	17314V841	12/29/09	06/24/15	100.000	0.000	3.7789		0.117387	0.119605	0.121864	0.124167	0.126513	42.69	44.32
Citigroup Funding, Inc.	17316G784	10/28/10	10/27/16	100.000	0.000	3.6054		0.107562	0.109501	0.111475	0.113485	0.115530	39.32	40.75
Citigroup Funding, Inc.	17317U360	01/30/12	01/29/15	100.000	0.000	3.4204		0.096630	0.098282	0.099963	0.101673	0.103411	35.59	36.82
Citigroup Funding, Inc.	17317U717	08/30/11	11/23/16	100.000	0.000	3.7251		0.108289	0.110306	0.112361	0.114454	0.116586	39.50	40.99
Citigroup Funding, Inc.	17318Q574	10/02/12	09/27/18	100.000	0.000	2.4948		0.069300	0.070141	0.071015	0.071901	0.072798	25.26	25.89

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2013 1st Period	2013 2nd Period	2013 3rd 2014 1st	2014 2nd Period	2014 3rd Period	2013	2014
Citigroup Funding, Inc.	17321F755	11/05/13	11/03/22	100.000	0.000	3.6499				0.101389	0.103219	0.105102	5.68	37.04
Clark CNTY SCH DIST, NV	181059QF6	07/08/10	06/15/24	91.490	5.510	6.4444	10.21	0.012517	0.012920	0.013336	0.013766	0.014210	4.59	4.89
Clark CNTY SCH DIST, NV	181059QG4	07/08/10	06/15/20	94.976	5.510	6.1946	9.85	0.012035	0.012407	0.012792	0.013188	0.013596	4.41	4.69
Clark CNTY SCH DIST, NV	181059QH2	07/08/10	06/15/20	94.976	5.510	6.1946	9.85	0.012035	0.012407	0.012792	0.013188	0.013596	4.41	4.69
Cogent Communications	19239VAA2	06/11/07	06/15/14	97.750	1.000	1.3372	17.65	0.009183	0.009245	0.009306			3.32	1.53
Cogent Communications	19239VAB0	06/11/07	06/15/14	97.750	1.000	1.3372	17.65	0.009183	0.009245	0.009306			3.32	1.53
Community Unit SD #5, IL	193863AH0	06/26/08	12/01/13	102.730	VARIES	4.9590		0.138469	0.138114				45.63	
Community Unit SD #5, IL	193863AJ6	06/26/08	12/01/14	102.273	VARIES	5.1132		0.143067	0.142818	0.142564	0.142303		51.44	47.00
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		0.951966	0.999096	1.048705	1.100922	1.155884	358.54	395.08
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3810		0.923301	0.968341	1.015720	1.065558	1.117982	344.75	379.33
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1300		0.396992	0.403420	0.423819	0.430959	0.453037	146.94	156.94
CompuCredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1300		0.396992	0.403420	0.423819	0.430959	0.453037	146.94	156.94
CompuCredit Corporation	20478NAC4	11/23/05	01/31/36	100.000	5.875	N/A		0.314691	0.327025	0.329011	0.342239	0.344653	119.30	124.89
CompuCredit Corporation	20478NAD2	11/23/05	01/31/36	100.000	5.875	N/A		0.314691	0.327025	0.329011	0.342239	0.344653	119.30	124.89
Conseco, Inc.	208464BG1	08/15/05	09/30/35	99.000	3.500	7.3752		0.289312	0.299262	0.309580	0.320278	0.331370	107.79	115.36
Conseco, Inc.	208464BH9	08/15/05	09/30/35	99.000	3.500	7.3752		0.289312	0.299262	0.309580	0.320278	0.331370	107.79	115.36
Convergys Corporation	212485AE6	10/13/09	09/15/29	114.396	VARIES	14.1017		0.589298	0.619587	0.652012	0.686722	0.723880	224.25	248.59
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	5.5696	277.49	0.124191	0.127650	0.131205	0.134858	0.138614	45.54	48.11
Cook County, Illinois	213309KS5	04/28/05	12/01/17	49.824	0.000	5.6095	263.65	0.118167	0.121481	0.124888	0.128391	0.131992	43.34	45.80
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	252.12	0.113534	0.116792	0.120144	0.123592	0.127139	41.66	44.08
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	238.75	0.107630	0.110734	0.113929	0.117216	0.120597	39.49	41.81
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	226.21	0.102162	0.105134	0.108194	0.111342	0.114582	37.49	39.71
Cook County, IL SD #88	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998	48.68	0.058476	0.060494	0.062581	0.064740	0.066973	21.54	23.05
Cook County, IL SD #88	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6997	61.74	0.073974	0.076452	0.079013	0.081660	0.084395	27.23	29.08
Cook County, IL SD #88	214183KS3	06/15/10	12/01/27	31.374	0.000	6.7498	57.78	0.069268	0.071606	0.074023	0.076521	0.079104	25.50	27.25
Cook County, IL SD #88	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998	54.01	0.064796	0.066999	0.069277	0.071632	0.074068	23.86	25.51
Cook County, IL SD #88	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498	50.44	0.060551	0.062625	0.064770	0.066988	0.069282	22.30	23.85
Cook County, IL SD #89	214201FY6	09/07/05	12/01/13	66.377	0.000	5.0390	291.68	0.133178	0.136534				44.55	
Cook County, IL SD #89	214201FZ3	09/07/05	12/01/14	62.531	0.000	5.1492	281.88	0.129205	0.132532	0.135944	0.139444		47.31	45.49
Cook County, IL SD #89	214201GB5	12/13/07	12/01/14	67.830	0.000	5.6497	220.47	0.140389	0.144355	0.148433	0.152626		51.50	49.74
Cook County, IL SD #89	214201GC3	12/13/07	12/01/15	63.659	0.000	5.7497	211.07	0.134739	0.138612	0.142597	0.146697	0.150914	49.44	52.32
Cook County, IL SD #89	214201GD1	12/13/07	12/01/16	59.629	0.000	5.8497	201.61	0.129024	0.132798	0.136682	0.140680	0.144795	47.36	50.17
Cook County, IL SD #89	214201GE9	12/13/07	12/01/17	55.745	0.000	5.9498	192.15	0.123279	0.126947	0.130724	0.134613	0.138617	45.26	48.00
Cook County, IL SD #89	214201GF6	12/13/07	12/01/18	52.014	0.000	6.0498	182.73	0.117526	0.121081	0.124744	0.128517	0.132405	43.17	45.82
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1497	173.39	0.111794	0.115231	0.118774	0.122426	0.126191	41.07	43.64
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	164.16	0.106108	0.109424	0.112843	0.116369	0.120006	39.00	41.47
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3498	155.09	0.100491	0.103682	0.106973	0.110370	0.113874	36.95	39.33
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	145.94	0.094685	0.097714	0.100841	0.104068	0.107398	34.82	37.08
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4498	137.20	0.089122	0.091996	0.094963	0.098026	0.101187	32.78	34.92
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4698	128.80	0.083705	0.086413	0.089208	0.092094	0.095073	30.79	32.81
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796	59.22	0.086478	0.089842	0.093336	0.096967	0.100739	31.85	34.37
Cook County, IL SD #89	214201GQ2	11/29/10	12/15/25	30.724	0.000	7.9996	54.75	0.080153	0.083359	0.086693	0.090161	0.093767	29.54	31.95
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIES	7.6950		0.232873	0.232482	0.232075	0.231652	0.231214	83.75	83.46

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2496	50.32	0.073895	0.076943	0.080116	0.083421	0.086862	27.25	29.54
Cook County, IL SD #104	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7496	250.64	0.100641	0.104540	0.108591	0.112799	0.117170	37.17	40.11
Cook County, IL SD #104	214471JV7	02/08/07	12/01/13	69.553	0.000	5.3989	256.86	0.142190	0.146028				47.61	
Cook County, IL SD #123	214651JV4	10/15/07	12/01/13	71.288	0.000	5.5988	237.81	0.147168	0.151288				49.31	
Cook County, IL SD #123	214651JW2	10/15/07	12/01/14	66.759	0.000	5.7491	229.52	0.142582	0.146681	0.150897	0.155235		52.32	50.58
Cook County, IL SD #123	214651JX0	10/15/07	12/01/15	62.337	0.000	5.8991	220.71	0.137638	0.141698	0.145877	0.150180	0.154610	50.53	53.55
Cook County, IL SD #123	214651JY8	10/15/07	12/01/16	58.297	0.000	5.9991	210.41	0.131554	0.135500	0.139564	0.143750	0.148062	48.31	51.25
Cook County, IL SD #123	214651JZ5	10/15/07	12/01/17	54.681	0.000	6.0492	199.25	0.124735	0.128507	0.132394	0.136399	0.140524	45.81	48.63
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992	188.48	0.118145	0.121748	0.125461	0.129287	0.133229	43.40	46.09
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1392	177.99	0.111682	0.115111	0.118644	0.122286	0.126040	41.03	43.59
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	168.43	0.105929	0.109228	0.112631	0.116139	0.119756	38.93	41.39
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2694	158.71	0.099917	0.103049	0.106279	0.109611	0.113047	36.72	39.06
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	149.27	0.093994	0.096945	0.099989	0.103128	0.106366	34.55	36.75
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	140.35	0.088405	0.091185	0.094053	0.097011	0.100061	32.50	34.57
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	131.95	0.083132	0.085750	0.088451	0.091237	0.094111	30.56	32.51
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3095	124.02	0.078158	0.080624	0.083167	0.085791	0.088498	28.73	30.57
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	116.55	0.073467	0.075788	0.078183	0.080653	0.083202	27.01	28.74
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3295	112.97	0.071229	0.073484	0.075809	0.078208	0.080683	26.19	27.87
Cook County, IL SD #127	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	223.02	0.103052	0.105823	0.108670	0.111593	0.114594	37.77	39.82
Cook County, IL SD #127	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4494	212.56	0.098458	0.101141	0.103897	0.106728	0.109636	36.09	38.08
Cook County, IL SD #127	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5194	202.28	0.093925	0.096517	0.099181	0.101918	0.104730	34.44	36.36
Cook County, IL SD #127	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5794	192.12	0.089391	0.091885	0.094448	0.097083	0.099792	32.78	34.64
Cook County, IL SD #127	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6395	182.23	0.084968	0.087364	0.089828	0.092361	0.094965	31.17	32.95
Cook County, IL SD #127	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	172.59	0.080612	0.082905	0.085264	0.087689	0.090184	29.57	31.28
Cook County, IL SD #127	214723DC9	09/07/05	12/01/13	66.537	0.000	5.0090	290.33	0.132425	0.135742				44.30	
Cook County, IL SD #133	214813BZ9	06/26/12	12/15/16	98.000	4.250	N/A		0.015172	0.015542	0.015922	0.016310	0.011090	5.54	5.72
Cook County, IL SD #133	214813CA3	06/26/12	12/15/20	98.000	5.000	N/A		0.007087	0.007277	0.007471	0.007672	0.007877	2.59	2.73
Cook County, Illinois	215030CP0	01/08/04	12/01/13	58.732	0.000	5.4494	364.64	0.143450	0.147358				48.04	
Cook County, Illinois	215030CQ8	01/08/04	12/01/14	54.489	0.000	5.6495	353.88	0.140385	0.144350	0.148428	0.152621		51.49	49.74
Cook County, Illinois	215030CR6	01/08/04	12/01/15	50.650	0.000	5.7994	339.96	0.135707	0.139642	0.143691	0.147858	0.152145	49.80	52.73
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.6229		0.009626	0.009944	0.010274	0.010614	0.010965	3.54	3.78
Cook County, Illinois	215093EV3	06/17/03	12/01/13	59.669	0.000	4.9998	359.09	0.132192	0.135497				44.22	
Cook County, Illinois	215093EW1	06/17/03	12/01/14	55.539	0.000	5.1998	350.95	0.130346	0.133735	0.137212	0.140780		47.74	45.92
Cook County, Illinois	215093EX9	06/17/03	12/01/15	51.495	0.000	5.3998	341.16	0.127837	0.131288	0.134833	0.138473	0.142212	46.85	49.42
Cook County, IL SD #153	215183FX7	12/10/03	12/01/13	55.449	0.000	5.9998	392.82	0.157096	0.161809				52.69	
Cook County, IL SD #153	215183FY5	12/10/03	12/01/14	51.438	0.000	6.1497	376.07	0.151338	0.155991	0.160788	0.165732		55.60	53.95
Cook County, IL SD #153	215183FZ2	12/10/03	12/01/15	47.578	0.000	6.2999	358.78	0.145284	0.149860	0.154581	0.159450	0.164473	53.40	56.82
Cook County, IL SD #153	215183GJ7	05/14/08	12/15/13	74.458	0.000	5.3491	206.26	0.140948	0.144718				49.16	
Cook County, IL SD #153	215183GK4	05/14/08	12/15/14	69.640	0.000	5.5691	201.78	0.138604	0.142463	0.146430	0.150508		50.72	51.11
Cook County, IL SD #153	215183GL2	05/14/08	12/15/15	64.808	0.000	5.7992	196.49	0.135703	0.139638	0.143687	0.147853	0.152140	49.69	52.61
Cook County, IL SD #153	215183GM0	05/14/08	12/15/16	59.694	0.000	6.0984	191.70	0.131753	0.135028	0.139910	0.143388	0.148572	48.83	51.85
Cook County, IL SD #153	215183GN8	05/14/08	12/15/17	55.331	0.000	6.2694	183.17	0.127902	0.131911	0.136046	0.140311	0.144709	46.90	49.88
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3994	173.92	0.121814	0.125712	0.129735	0.133886	0.138170	44.68	47.59

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5593	164.96	0.115972	0.119775	0.123703	0.127761	0.131951	42.56	45.40
Cook County, IL SD #155	215219EG7	02/01/01	12/01/14	37.337	0.000	7.2490	499.13	0.174635	0.180964	0.187523	0.194320		64.39	63.11
Cook County, IL SD #155	215219EH5	02/01/01	12/01/15	34.277	0.000	7.3490	467.48	0.164397	0.170438	0.176701	0.183193	0.189925	60.64	65.18
Cook County, IL SD #155	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	287.49	0.107561	0.110411	0.113337	0.116340	0.119423	39.41	41.52
Cook County, IL SD #155	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	274.88	0.103299	0.106088	0.108952	0.111894	0.114915	37.86	39.93
Cook County, IL SD #155	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	261.43	0.098462	0.101145	0.103901	0.106732	0.109640	36.09	38.09
Cook County, IL SD #155	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	249.00	0.094190	0.096803	0.099490	0.102250	0.105088	34.54	36.48
Cook County, IL SD #155	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	236.62	0.089901	0.092440	0.095052	0.097737	0.100498	32.98	34.87
Cook County, IL SD #155	215219GA8	06/02/05	12/01/15	59.242	0.000	5.0500	272.24	0.120786	0.123836	0.126963	0.130169	0.133456	44.22	46.48
Cook County, IL SD #155	215219GB6	06/02/05	12/01/16	55.669	0.000	5.1601	262.45	0.116910	0.119927	0.123021	0.126195	0.129451	42.81	45.05
Cook County, IL SD #155	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	251.84	0.112547	0.115501	0.118533	0.121645	0.124838	41.23	43.42
Cook County, IL SD #155	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3100	240.48	0.107705	0.110565	0.113500	0.116514	0.119607	39.46	41.59
Cook County, IL SD #155	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3600	229.15	0.102817	0.105573	0.108402	0.111307	0.114290	37.68	39.72
Cook County, IL SD #155	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	217.66	0.097732	0.100361	0.103060	0.105833	0.108680	35.82	37.77
Cook County, IL SD #155	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	207.54	0.093488	0.096044	0.098671	0.101370	0.104142	34.27	36.17
Cook County, IL SD #155	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	196.92	0.088802	0.091244	0.093754	0.096332	0.098981	32.56	34.37
Cook County, IL SD #155	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5600	186.95	0.084486	0.086835	0.089249	0.091730	0.094280	30.98	32.73
Cook County, IL SD #155	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6100	177.21	0.080227	0.082477	0.084791	0.087169	0.089614	29.42	31.10
Cook County, IL SD #155	215219HB5	06/29/06	12/01/16	54.002	0.000	5.9995	253.35	0.131561	0.135507	0.139572	0.143759	0.148072	48.31	51.25
Cook County, IL SD #155	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	239.84	0.124739	0.128512	0.132399	0.136404	0.140530	45.81	48.63
Cook County, IL SD #155	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	226.82	0.118150	0.121753	0.125467	0.129293	0.133236	43.40	46.09
Cook County, IL SD #155	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1196	213.87	0.111474	0.114885	0.118400	0.122023	0.125757	40.95	43.50
Cook County, IL SD #155	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1496	201.68	0.105222	0.108457	0.111792	0.115230	0.118773	38.66	41.07
Cook County, IL SD #155	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1696	190.00	0.099187	0.102247	0.105401	0.108652	0.112004	36.44	38.73
Cook County, IL SD #155	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1996	178.98	0.093520	0.096419	0.099408	0.102490	0.105667	34.37	36.53
Cook County, IL SD #155	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2197	168.46	0.088077	0.090817	0.093641	0.096553	0.099556	32.37	34.41
Cook County, IL SD #155	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	158.51	0.082954	0.085547	0.088220	0.090977	0.093820	30.49	32.42
Cook County, IL SD #155	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	149.06	0.078055	0.080502	0.083026	0.085629	0.088313	28.69	30.52
Cook County, IL SD #155	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2996	144.51	0.075747	0.078133	0.080594	0.083132	0.085751	27.84	29.63
Cook County, IL SD #155	215219JG2	06/29/06	12/01/13	65.418	0.000	5.7993	294.82	0.152142	0.156554				51.00	
Cook County, IL SD #155	215219JH0	06/29/06	12/01/14	61.530	0.000	5.8495	280.13	0.144789	0.149024	0.153383	0.157869		53.14	51.42
Cook County, IL SD #155	215219JJ6	06/29/06	12/01/15	57.818	0.000	5.8994	265.89	0.137643	0.141703	0.145883	0.150186	0.154616	50.53	53.55
Cook County, IL SD #155	215219JK3	06/29/06	12/01/16	54.002	0.000	5.9995	253.35	0.131561	0.135507	0.139572	0.143759	0.148072	48.31	51.25
Cook County, IL SD #155	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	239.84	0.124739	0.128512	0.132399	0.136404	0.140530	45.81	48.63
Cook County, IL SD #155	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	226.82	0.118150	0.121753	0.125467	0.129293	0.133236	43.40	46.09
Cook County, IL SD #155	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1196	213.87	0.111474	0.114885	0.118400	0.122023	0.125757	40.95	43.50
Cook County, IL SD #155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	93.59	0.090333	0.093382	0.096533	0.099791	0.103158	33.25	35.54
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7993	87.65	0.084665	0.087544	0.090520	0.093597	0.096779	31.17	33.33
Cook County, IL SD #155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8493	82.00	0.079272	0.081987	0.084794	0.087698	0.090702	29.19	31.23
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	76.63	0.074146	0.076704	0.079350	0.082088	0.084919	27.31	29.23
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	71.48	0.069276	0.071701	0.074210	0.076807	0.079495	25.52	27.34
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0994	66.53	0.064589	0.066881	0.069255	0.071714	0.074259	23.80	25.52
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	64.14	0.062315	0.064543	0.066850	0.069240	0.071715	22.97	24.64

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Cook County, Illinois	215255EY2	06/30/04	12/01/13	57.985	0.000	5.8696	368.56	0.153881	0.158397				51.59	
Cook County, Illinois	215255EZ9	06/30/04	12/01/14	53.847	0.000	6.0295	353.97	0.148726	0.153209	0.157828	0.162587		54.62	52.94
Cook County, Illinois	215255FA3	06/30/04	12/01/15	50.015	0.000	6.1596	337.73	0.142631	0.147023	0.151551	0.156219	0.161030	52.41	55.68
Cook County, IL SD #162	215291LD5	06/30/11	12/01/13	100.000	0.000	2.9998		0.086926	0.088230				28.92	
Cook County, IL SD #162	215291LE3	06/30/11	12/01/14	100.000	0.000	3.2494		0.094491	0.096026	0.097587	0.099172		34.39	32.49
Cook County, IL SD #162	215291LF0	06/30/11	12/01/15	100.000	0.000	3.9996		0.117529	0.119879	0.122276	0.124722	0.127216	42.88	44.61
Cook County, IL SD #162	215291LG8	06/30/11	12/01/16	100.000	0.000	4.3994		0.129999	0.132858	0.135781	0.138768	0.141820	47.49	49.60
Cook County, IL SD #162	215291LH6	06/30/11	12/01/17	100.000	0.000	4.7493		0.141021	0.144370	0.147798	0.151308	0.154901	51.57	54.05
Cook County, IL SD #162	215291LJ2	06/30/11	12/01/18	100.000	0.000	4.9995		0.148967	0.152691	0.156508	0.160421	0.164431	54.52	57.28
Cook County, IL SD #162	215291LK9	06/30/11	12/01/19	100.000	0.000	5.2494		0.156956	0.161075	0.165303	0.169642	0.174095	57.50	60.55
Cook County, IL SD #162	215291LL7	06/30/11	12/01/20	100.000	0.000	5.5207		0.165687	0.170261	0.174961	0.179790	0.184753	60.75	64.15
Cook County, IL SD #162	215291LM5	06/30/11	12/01/21	100.000	0.000	5.7496		0.173102	0.178079	0.183198	0.188465	0.193882	63.52	67.22
Cook County, IL SD #162	215291LP8	06/30/11	12/01/23	100.000	0.000	6.1246		0.185351	0.191027	0.196877	0.202906	0.209120	68.09	72.33
Cook County, IL SD #162	215291LQ6	06/30/11	12/01/24	100.000	0.000	6.2495		0.189456	0.195376	0.201481	0.207777	0.214269	69.63	74.05
Cook County, IL SD #162	215291LT0	06/30/11	12/01/27	100.000	0.000	6.7497		0.206033	0.212987	0.220175	0.227605	0.235287	75.85	81.05
Cook County, IL SD #162	215291LU7	06/30/11	12/01/28	100.000	0.000	6.8747		0.210210	0.217436	0.224910	0.232641	0.240638	77.42	82.83
Cook County, IL SD #162	215291LV5	06/30/11	12/01/29	100.000	0.000	6.9496		0.212720	0.220112	0.227761	0.235675	0.243864	78.36	83.90
Cook County, IL SD #162	215291LW3	06/30/11	12/01/30	100.000	0.000	6.9996		0.214399	0.221903	0.229669	0.237707	0.246026	78.99	84.62
Cook County, Illinois	215381HR8	08/07/03	12/01/13	57.537	0.000	5.4293	376.76	0.142948	0.146829				47.87	
Cook County, Illinois	215381HS6	08/07/03	12/01/14	53.466	0.000	5.6091	364.79	0.139492	0.143404	0.147426	0.151560		51.16	49.39
Cook County SD #219, IL	215723LP0	11/07/13	12/01/14	99.099	0.000	0.8510			0.023040	0.023184	0.023155		1.27	7.74
Cook County SD #219, IL	215723LQ8	11/07/13	06/01/15	98.603	0.000	0.8999			0.024610	0.024664	0.024775	0.024886	1.33	8.91
Cook County, Illinois	215903EV3	06/17/03	12/01/13	59.669	0.000	4.9998	359.09	0.132192	0.135497				44.22	
Cook County, Illinois	215903EW1	06/17/03	12/01/14	55.539	0.000	5.1998	350.95	0.130346	0.133735	0.137212	0.140780		47.74	45.92
Cook County, Illinois	215903EX9	06/17/03	12/01/15	51.495	0.000	5.3998	341.16	0.127837	0.131288	0.134833	0.138473	0.142212	46.85	49.42
Corvallie, Benton County	2208855J2	03/12/02	01/01/14	46.414	0.000	6.6090	472.91	0.172028	0.177713				62.95	
Corvallie, Benton County	2208855K9	03/12/02	01/01/15	43.223	0.000	6.6591	444.98	0.162262	0.167665	0.173247	0.179016		59.39	63.41
Corvallie, Benton County	2208855L7	03/12/02	01/01/16	39.945	0.000	6.7591	419.75	0.153809	0.159007	0.164381	0.169936		56.31	60.18
Corvallie, Benton County	2208855M5	03/12/02	01/01/17	37.109	0.000	6.8092	393.94	0.144703	0.149629	0.154723	0.159991		52.98	56.65
Corvallie, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	369.34	0.135994	0.140658	0.145482	0.150471		49.80	53.27
Corvallie, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9091	345.93	0.127681	0.132092	0.136655	0.141376		46.76	50.05
Corvallie, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	323.67	0.119754	0.123921	0.128233	0.132695		43.86	46.97
Corvallie, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9893	302.43	0.112059	0.115975	0.120028	0.124223		41.05	43.97
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0193	282.42	0.104794	0.108472	0.112279	0.116220		38.39	41.13
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	263.56	0.097986	0.101445	0.105026	0.108733		35.90	38.48
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	351.92	0.081738	0.083168	0.084624	0.086105	0.087611	30.06	31.13
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	351.92	0.081738	0.083168	0.084624	0.086105	0.087611	30.06	31.13
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	351.92	0.081738	0.083168	0.084624	0.086105	0.087611	30.06	31.13
Credit Suisse USA, Inc.	22541FDR4	04/28/06	04/29/13	100.000	0.000	5.5223		0.218610					25.80	
Credit Suisse USA, Inc.	22541HBF8	09/01/06	08/26/13	100.000	1.000	5.3576		0.193892	0.198342				46.37	
Credit Suisse USA, Inc.	22541HBU5	04/27/07	04/21/14	100.000	0.250	5.0791		0.183554	0.188039	0.192638			67.52	21.19
Credit Suisse USA, Inc.	22541HBV3	05/11/07	05/05/14	100.000	1.750	5.1032		0.171403	0.174537	0.177750			62.62	22.04
Credit Suisse USA, Inc.	22541HCU4	03/04/11	03/01/16	100.000	0.000	3.0020		0.087180	0.088488	0.089816	0.091164	0.092533	31.94	32.90

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Credit Suisse USA, Inc.	22541HCW0	06/23/11	06/22/18	100.000	0.000	3.6401		0.106728	0.108671	0.110649	0.112662	0.114713	38.81	40.23
Credit Suisse USA, Inc.	22541HDC3	01/18/13	01/21/20	100.000	0.000	1.3160		0.036557	0.036561	0.036802	0.037044	0.037288	12.58	13.37
Credit Suisse USA, Inc.	22541HDD1	07/03/13	07/06/20	100.000	0.125	2.1480			0.059667	0.059677	0.060281	0.060891	10.62	21.80
Credit Suisse USA, Inc.	22546E2G8	03/31/11	03/31/15	100.000	0.000	2.6796		0.077467	0.078505	0.079557	0.080623	0.081703	28.27	29.03
Credit Suisse USA, Inc.	22546E4R2	04/29/11	04/29/16	100.000	0.000	3.1146		0.090622	0.092034	0.093467	0.094922	0.096401	33.05	34.09
Credit Suisse USA, Inc.	22546E4S0	04/28/11	04/27/15	100.000	0.000	2.6068		0.075277	0.076258	0.077252	0.078259	0.079279	27.40	28.12
Credit Suisse USA, Inc.	22546E6C3	05/31/11	05/31/16	100.000	0.000	2.8780		0.083448	0.084649	0.085867	0.087103	0.088356	30.33	31.21
Credit Suisse USA, Inc.	22546E6E9	05/31/11	05/31/16	100.000	0.000	2.7670		0.080096	0.081204	0.082328	0.083467	0.084622	29.10	29.91
Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30	100.000	VARIES	3.9512		0.110777	0.111045	0.111318	0.111597	0.111880	39.96	40.16
Credit Suisse USA, Inc.	22546TAL5	06/30/11	06/30/16	100.000	0.000	3.0499		0.088656	0.090008	0.091381	0.092775	0.094189	32.16	33.15
Credit Suisse USA, Inc.	22546TEK3	09/29/11	10/01/15	100.000	0.000	1.1278		0.031685	0.031864	0.032044	0.032225	0.032406	11.47	11.60
Credit Suisse USA, Inc.	22546TMY4	02/15/12	08/20/13	100.000	0.000	2.1160		0.059418	0.060047				13.72	
Credit Suisse USA, Inc.	22546TNB3	03/26/12	03/24/17	100.000	0.000	1.3843		0.038716	0.038984	0.039254	0.039526	0.039799	14.04	14.23
Credit Suisse USA, Inc.	22546TQX2	05/07/12	05/05/17	100.000	0.000	1.1036		0.030825	0.030995	0.031166	0.031338	0.031511	11.15	11.27
Credit Suisse USA, Inc.	22546TRE3	04/26/12	04/25/16	100.000	0.000	0.9090		0.025366	0.025481	0.025597	0.025713	0.025830	9.17	9.25
Credit Suisse USA, Inc.	2254M0BJ4	12/31/10	04/01/13	100.000	0.000	1.3660		0.038862					3.50	
Credit Suisse USA, Inc.	2254M0CR5	02/18/11	02/18/21	100.000	VARIES	2.0492		0.010793	0.010329	0.010435	0.010542	0.010650	3.75	3.80
Credit Suisse USA, Inc.	2254M0DD5	02/28/11	05/28/13	100.000	0.000	1.5362		0.043829					6.44	
Credit Suisse USA, Inc.	2254M0GM2	07/29/11	07/29/16	100.000	VARIES	0.9093		0.001663	0.001671	0.001678	0.001673	0.001668	.60	.60
Credit Suisse USA, Inc.	2254M0H58	08/17/11	08/17/17	100.000	VARIES	1.2913		0.027023	0.026990	0.026956	0.026922	0.026888	9.71	9.69
Credit Suisse USA, Inc.	2254M0HK5	08/18/11	08/18/16	100.000	VARIES	1.4617		0.004779	0.004726	0.004674	0.004708	0.004742	1.70	1.70
Credit Suisse USA, Inc.	2254M0HM1	08/26/11	08/26/17*	100.000	VARIES	1.7291		0.000370	0.000374	0.000377			.13*	
Credit Suisse USA, Inc.	2254M0HP4	09/06/11	09/06/18	100.000	VARIES	1.6149		0.000079	0.000078	0.000076	0.000077	0.000077	.28	.28
Credit Suisse USA, Inc.	2254M0HV1	09/13/11	09/13/16	100.000	VARIES	1.4720		0.003890	0.003847	0.003804	0.003832	0.003860	1.38	1.38
Credit Suisse USA, Inc.	2254M0J64	09/15/11	09/15/14	100.000	VARIES	1.3976		0.015741	0.015686	0.015631	0.015740		5.65	3.99
Credit Suisse USA, Inc.	2254M0JB3	09/30/11	09/30/14	100.000	VARIES	1.0663		0.015815	0.015774	0.015732	0.015690		5.68	4.22
Credit Suisse USA, Inc.	2254M0MX1	03/30/12	06/30/14	100.000	0.000	0.5250		0.014644	0.014682	0.014721			5.28	2.63
Credit Suisse USA, Inc.	2254M0RQ1	09/06/12	03/06/14*	100.000	5.000	0.4189		0.011639					.76*	
Credit Suisse USA, Inc.	2254M0SJ6	09/28/12	04/01/14*	100.000	4.500	N/A		0.010520					.92*	
Credit Suisse USA, Inc.	2254M0T22	10/23/12	04/23/14*	100.000	5.000	0.3589		0.009972					1.12*	
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23	94.618	4.800	5.4004	6.74	0.009532	0.009790	0.010054	0.010326	0.010604	3.51	3.70
Crosstex Energy, L.P.	22764LAA1	02/10/10	02/15/18	97.907	8.875	9.2505	5.88	0.006344	0.006638	0.006945	0.007266	0.007602	2.42	2.65
Crosstex Energy, L.P.	22764LAB9	02/10/10	02/15/18	97.907	8.875	9.2505	5.88	0.006344	0.006638	0.006945	0.007266	0.007602	2.42	2.65
Da-Lite screen Co., Inc.	233393AD9	03/24/10	04/15/15*	97.305	12.500	13.2477	12.61	0.015072					1.36*	
Commnty Unit SD #429, IL	240847GL1	03/17/10	01/15/13	100.000	0.000	1.8589		0.053911					.75	
De Witt Ford, IL	242015EQ4	10/28/10	12/01/13	100.029	VARIES	2.3589		0.065536	0.065531				21.63	
Deutsche Bank AG	25153Q609	09/28/07	09/30/13	100.000	0.000	4.9679		0.176424	0.180806				48.25	
Deutsche Bank AG	25154K239	08/12/09	02/12/13	100.000	0.000	2.6600		0.079986					3.28	
Deutsche Bank AG	2515A02U6	03/05/10	09/08/14	100.000	0.000	2.3900		0.070467	0.071309	0.072161	0.073023		25.71	17.98
Deutsche Bank AG	2515A0C92	04/30/09	04/30/14	100.000	VARIES	3.7553		0.105247	0.104942	0.104632			37.80	12.45
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2125		0.126257	0.127904	0.129593	0.131326	0.133105	46.14	47.37

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Deutsche Bank AG	2515A0GL1	12/24/07	06/24/13	100.000	0.000	4.1474		0.141457					24.47	
Deutsche Bank AG	2515A0L68	07/23/09	07/23/15	100.000	0.000	4.4552		0.141248	0.144395	0.147611	0.150900	0.154261	52.42	54.78
Deutsche Bank AG	2515A0MH3	01/29/08	01/29/13	100.000	0.000	3.4575		0.112061					3.14	
Deutsche Bank AG	2515A0MM2	01/25/08	01/25/13	100.000	0.000	3.4550		0.111969					2.69	
Deutsche Bank AG	2515A0NZ2	07/07/08	07/07/14	100.000	0.000	5.6904		0.197844	0.203473	0.209262	0.215216		74.22	39.99
Deutsche Bank AG	2515A0R70	11/30/09	11/28/14	100.000	2.791	2.7909		0.077528	0.077528	0.077528	0.077528		27.91	25.35
Deutsche Bank AG	2515A0RP0	02/04/09	02/04/14	100.000	VARIES	2.1662		0.059226	0.059486	0.059802			21.45	1.97
Deutsche Bank AG	2515A0RU9	09/17/08	09/16/13	100.000	0.000	3.8059		0.122916	0.125255				31.76	
Deutsche Bank AG	2515A0Y23	03/24/10	03/25/13	100.000	0.000	1.8011		0.052330					4.40	
Diamond Resorts Corp.	25272PAA0	08/13/10	08/15/18	97.513	12.000	12.5004	5.09	0.006716	0.007136	0.007582	0.008056	0.008559	2.61	2.95
Diamond Resorts Corp.	25272PAB8	08/13/10	08/15/18	97.513	12.000	12.5004	5.09	0.006716	0.007136	0.007582	0.008056	0.008559	2.61	2.95
Diamond Resorts Corp.	25272PAC6	08/13/10	08/15/18	97.513	12.000	12.5004	5.09	0.006716	0.007136	0.007582	0.008056	0.008559	2.61	2.95
Domtar Corporation	257559AB0	11/19/07	12/01/13*	93.400	5.375	6.7237	54.22	0.035067					3.05*	
Domtar Corporation	257559AG9	06/09/09	06/01/17	96.157	10.750	11.4987	13.06	0.012576	0.013299	0.014064	0.014872	0.015727	4.70	5.26
Douglas Cnty SD #302, IL	258741BP1	11/30/10	12/01/13	99.896	VARIES	2.3941		0.066443	0.066474				21.93	
Douglas Cnty SD #302, IL	258741BQ9	11/30/10	12/01/14	107.319	VARIES	2.9881		0.085982	0.085254	0.084515	0.083765		30.78	27.75
Douglas Cnty SD #302, IL	258741BR7	11/30/10	12/01/15	107.706	VARIES	3.3886		0.098421	0.097735	0.097038	0.096329	0.095608	35.27	34.76
Douglas Cnty SD #302, IL	258741BS5	11/30/10	12/01/16	109.259	VARIES	3.5892		0.105821	0.105103	0.104372	0.103628	0.102870	37.92	37.39
Downtown Dallas Dev Auth	261149BF4	11/07/07	08/15/13	72.742	0.000	5.5885	238.93	0.146912	0.151017				33.65	
Downtown Dallas Dev Auth	261149BG2	11/07/07	08/15/14	68.074	0.000	5.7585	231.34	0.142791	0.146903	0.151132	0.155484		53.28	34.64
Downtown Dallas Dev Auth	261149BH0	11/07/07	08/15/15	63.688	0.000	5.8886	222.02	0.137435	0.141482	0.145647	0.149936	0.154350	51.32	54.39
Downtown Dallas Dev Auth	261149BJ6	11/07/07	08/15/16	59.688	0.000	5.9687	211.31	0.131042	0.134953	0.138980	0.143128	0.147400	48.96	51.92
Downtown Dallas Dev Auth	261149BK3	11/07/07	08/15/17	55.746	0.000	6.0689	201.15	0.125022	0.128816	0.132725	0.136752	0.140902	46.74	49.62
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	190.74	0.118765	0.122417	0.126180	0.130060	0.134059	44.42	47.19
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1989	180.18	0.112312	0.115793	0.119382	0.123083	0.126898	42.02	44.67
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	170.33	0.106363	0.109703	0.113147	0.116699	0.120363	39.81	42.35
DuPage County SD #12, IL	262777CT0	06/28/12	01/01/16	100.000	VARIES	1.8474		0.051800	0.051321	0.051320	0.051320		18.56	18.48
DuPage County SD #12, IL	262777CU7	06/28/12	01/01/17	100.000	VARIES	1.9976		0.056054	0.055494	0.055494	0.055493		20.08	19.98
DuPage County SD #12, IL	262777CV5	06/28/12	01/01/18	100.000	VARIES	2.3971		0.067400	0.066596	0.066595	0.066594		24.12	23.97
DuPage County SD #12, IL	262777CW3	06/28/12	01/01/19	100.000	VARIES	2.6969		0.075942	0.074926	0.074925	0.074924		27.16	26.97
DuPage County SD #12, IL	262777CX1	06/28/12	01/01/20	100.000	VARIES	2.8968		0.081653	0.080483	0.080482	0.080481		29.18	28.97
DuPage County SD #12, IL	262777CY9	06/28/12	01/01/21	100.000	VARIES	3.2464		0.091667	0.090200	0.090199	0.090197		32.74	32.47
DuPage County SD #12, IL	262777CZ6	06/28/12	01/01/22	100.000	VARIES	3.7455		0.106026	0.104077	0.104076	0.104074		37.82	37.47
Dune Energy, Inc.	265338AD5	12/22/11	12/15/16	100.000	14.500	N/A		0.422686	0.445370	0.469271	0.494456	0.520991	157.00	174.30
Dynegy Holdings, Inc.	26816LBA9	12/01/09	06/01/15	85.000	7.500	11.2291	72.99	0.078830	0.083256	0.087930	0.092867	0.098081	29.45	32.85
Dynegy Holdings, Inc.	26816LBB7	12/01/09	06/01/15	85.000	7.500	11.2291	72.99	0.078830	0.083256	0.087930	0.092867	0.098081	29.45	32.85
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4698	256.03	0.098149	0.101324	0.104602	0.107986	0.111479	36.49	38.88
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.4999	240.31	0.092240	0.095238	0.098333	0.101529	0.104829	34.29	36.56
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	225.42	0.086561	0.089379	0.092288	0.095292	0.098394	32.18	34.31
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	211.39	0.081242	0.083895	0.086634	0.089463	0.092384	30.21	32.21
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5498	198.16	0.076220	0.078716	0.081294	0.083956	0.086705	28.35	30.23

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								Period	Period	2014 1st	Period	Period		
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	185.73	0.071471	0.073815	0.076237	0.078737	0.081320	26.58	28.35
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5699	174.05	0.067005	0.069206	0.071480	0.073828	0.076253	24.92	26.58
Eastern Comm College, IA	276540XU0	06/18/09	06/01/13	103.700	4.000	3.0004		0.083756					12.56	
Eastern Comm College, IA	276540XV8	06/01/09	06/01/14	103.173	4.000	3.3062		0.092766	0.092463	0.092155			33.32	13.82
Eastern Comm College, IA	276540XW6	06/01/09	06/01/15	102.124	4.000	3.6031		0.101030	0.100848	0.100664	0.100475	0.100284	36.33	36.19
Edgar Counties SD #3, IL	279713CH2	10/10/13	12/01/14	102.687	0.000	1.6789			0.047892	0.048005	0.048408		3.88	15.91
Edgar Counties SD #3, IL	279713CJ8	10/10/13	12/01/15	103.736	VARIES	2.2346			0.064392	0.064596	0.065318	0.063151	5.22	23.34
Edgar Counties SD #3, IL	279713CK5	10/10/13	12/01/16	103.073	VARIES	2.9854			0.085478	0.085839	0.087121	0.084551	6.93	31.09
Eksportfinans ASA	282645UV0	05/03/10	02/05/16	100.000	0.000	2.8500		0.084387	0.085589	0.086809	0.088046	0.089301	30.95	31.84
EL Paso Corporation	28336LAA7	02/28/01	02/28/21	45.289	0.000	4.0000	270.98	0.078913	0.079179	0.082101	0.082378	0.085418	29.24	30.43
EL Paso Corporation	28336LAC3	02/28/01	02/28/21	45.289	0.000	4.0000	270.98	0.078913	0.079179	0.082101	0.082378	0.085418	29.24	30.43
EL Paso Corporation	28336LBS7	12/12/08	12/12/13	88.909	12.000	15.2500	83.26	0.077941	0.083884				27.65	
EL Paso Corporation	28336LBT5	02/09/09	02/15/16	95.535	8.250	9.1255	21.33	0.017797	0.018609	0.019458	0.020346	0.021274	6.78	7.41
Electronic Data SYS Corp	285661AB0	10/10/01	10/10/21	77.941	VARIES	5.3200		0.198144	0.201879	0.207962	0.211903	0.218308	73.82	77.49
Electronic Data SYS Corp	285661AE4	06/30/03	07/15/23	100.000	VARIES	5.7999		0.196211	0.198239	0.200258	0.202335	0.204472	71.67	73.17
Electronic Data SYS Corp	285661AF1	06/30/03	07/15/23	100.000	VARIES	5.7999		0.196211	0.198239	0.200258	0.202335	0.204472	71.67	73.17
Encore Acquisition Co.	29255WAJ9	04/27/09	05/01/16*	92.228	9.500	11.1255	33.49	0.030912					3.71*	
Euronet Worldwide, Inc.	298736AE9	10/04/05	10/15/25*	100.000	VARIES	N/A		0.342903	0.350887				92.15*	
Euronet Worldwide, Inc.	298736AF6	10/04/05	10/15/25*	100.000	VARIES	N/A		0.342903	0.350887				92.15*	
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000	5.4449	197.33	0.095803	0.098411	0.101090	0.103843	0.106670	35.55	37.51
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		0.122509	0.122272	0.122029			44.05	18.30
FPL Group Inc.	302570BK1	09/21/10	09/01/15	98.500	VARIES	2.7001		0.075009	0.075309	0.075613	0.075464	0.075313	27.13	27.16
FPL Group Inc.	302571609	05/26/09	06/01/14	98.500	VARIES	4.3841		0.122509	0.122272	0.122029			44.05	18.30
Freddie Mac	3128X0AS8	10/03/02	01/02/13	63.710	0.000	4.4476	362.78	0.120858					.12	
Freddie Mac	3128X0AT6	10/03/02	01/02/22	36.810	0.000	5.2599	258.51	0.089222	0.091568	0.093976	0.096448	0.098984	33.39	35.17
Freddie Mac	3128X0AU3	10/03/02	01/02/30	23.710	0.000	5.3523	170.25	0.058993	0.060572	0.062193	0.063858	0.065566	22.09	23.29
Freddie Mac	3128X0AV1	10/03/02	04/15/32	21.010	0.000	5.3530	150.90	0.053079	0.054500	0.055958	0.057456	0.058994	19.58	20.65
Freddie Mac	3128X0AW9	10/03/02	06/15/32	20.810	0.000	5.3554	149.55	0.053079	0.054500	0.055959	0.057458	0.058996	19.41	20.46
Freddie Mac	3128X0AX7	10/03/02	09/15/32	20.510	0.000	5.3601	147.56	0.051692	0.053078	0.054500	0.055961	0.057461	19.16	20.20
Freddie Mac	3128X0AY5	10/03/02	12/15/32	20.210	0.000	5.3650	145.57	0.051690	0.053077	0.054501	0.055963	0.057464	18.90	19.93
Freddie Mac	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	137.77	0.047752	0.049031	0.050345	0.051693	0.053078	17.88	18.86
Freddie Mac	3128X2SH9	01/30/04	04/01/13	66.275	0.000	4.5362	326.16	0.123212					11.09	
Freddie Mac	3128X2SJ5	01/30/04	10/01/13	64.227	0.000	4.6310	324.04	0.122883	0.125728				33.69	
Freddie Mac	3128X2SK2	01/30/04	04/01/14	62.210	0.000	4.7217	321.30	0.122292	0.125179	0.128134			45.07	11.53
Freddie Mac	3128X2SL0	01/30/04	10/01/14	60.256	0.000	4.8040	317.79	0.121358	0.124273	0.127258	0.130315		44.74	34.91
Freddie Mac	3128X2SM8	01/30/04	04/01/15	58.361	0.000	4.8793	313.66	0.120149	0.123080	0.126083	0.129159	0.132310	44.32	46.50
Freddie Mac	3128X2SN6	01/30/04	10/01/15	56.535	0.000	4.9468	308.97	0.118674	0.121610	0.124618	0.127700	0.130858	43.79	45.98
Freddie Mac	3128X2SP1	01/30/04	04/01/16	54.741	0.000	5.0126	304.03	0.117087	0.120021	0.123029	0.126113	0.129274	43.21	45.41
Freddie Mac	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	5.0758	298.84	0.115379	0.118307	0.121310	0.124389	0.127546	42.60	44.79

* Called in 2013; 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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2013 1st Period	2013 2nd Period	2013 3rd 2014 1st	2014 2nd Period	2014 3rd Period	2013	2014
Freddie Mac	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1327	293.30	0.113502	0.116415	0.119402	0.122467	0.125610	41.92	44.10
Freddie Mac	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	287.57	0.111522	0.114413	0.117380	0.120424	0.123547	41.20	43.36
Freddie Mac	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	281.72	0.109477	0.112344	0.115286	0.118305	0.121403	40.45	42.60
Freddie Mac	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2834	275.69	0.107332	0.110167	0.113078	0.116065	0.119131	39.67	41.79
Freddie Mac	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3272	269.59	0.105144	0.107945	0.110820	0.113772	0.116802	38.87	40.96
Freddie Mac	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	263.44	0.102912	0.105674	0.108511	0.111423	0.114414	38.05	40.12
Freddie Mac	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	257.24	0.100639	0.103358	0.106151	0.109020	0.111966	37.22	39.25
Freddie Mac	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	251.04	0.098343	0.101017	0.103764	0.106586	0.109484	36.37	38.38
Freddie Mac	3128X34E0	03/01/05	03/28/13	70.400	0.000	4.3936	285.61	0.119422					10.39	
Freddie Mac	3128X4AC5	04/19/05	04/15/14	65.973	0.000	4.6809	282.44	0.121308	0.124148	0.127053			44.62	13.21
Freddie Mac	3128X4AD3	04/19/05	12/15/14	63.722	0.000	4.7214	275.58	0.119464	0.122284	0.125171	0.128126		43.61	43.59
Freddie Mac	3128X4AE1	04/19/05	04/15/17	56.285	0.000	4.8518	251.36	0.108621	0.111256	0.113955	0.116719	0.119551	39.98	41.95
Freddie Mac	3128X4GK1	08/04/05	06/01/13	70.468	0.000	4.5226	276.89	0.122851					18.43	
Freddie Mac	3128X4HU8	08/12/05	01/10/13	71.011	0.000	4.6724	288.75	0.126827					1.14	
Freddie Mac	3128X4S77	03/24/06	06/20/16	59.540	0.000	5.1280	243.51	0.119313	0.122372	0.125510	0.128728	0.132029	43.57	45.83
Freddie Mac	3128X4U41	03/28/06	04/09/14	66.671	0.000	5.1122	271.16	0.131651	0.135016	0.138467			48.56	13.57
Freddie Mac	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2421	73.33	0.040984	0.042058	0.043161	0.044292	0.045453	15.14	15.95
Freddie Mac	3128X52U1	04/04/07	07/31/14	70.210	0.000	4.8862	224.47	0.123237	0.126247	0.129332	0.132491		45.83	27.60
Freddie Mac	3128X53Z9	04/13/07	04/30/13	74.533	0.000	4.9196	238.80	0.133376					15.87	
Freddie Mac	3128X54N5	04/18/07	12/30/14	68.522	0.000	4.9690	221.40	0.125124	0.128232	0.131418	0.134684		45.61	47.77
Freddie Mac	3128X55E4	05/04/07	05/04/37	16.728	0.000	6.0499	67.12	0.039018	0.040198	0.041414	0.042667	0.043958	14.40	15.28
Freddie Mac	3128X5FS2	07/21/06	06/28/13	69.242	0.000	5.3695	281.87	0.145253					25.71	
Freddie Mac	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	90.52	0.046829	0.048010	0.049221	0.050463	0.051736	17.28	18.17
Freddie Mac	3128X5MY1	10/25/06	05/30/14	68.360	0.000	5.0693	248.11	0.130629	0.133940	0.137335			47.83	20.46
Freddie Mac	3128X5P69	03/09/07	09/15/15	66.760	0.000	4.8010	212.00	0.115669	0.118446	0.121289	0.124201	0.127183	42.74	44.81
Freddie Mac	3128X5R26	03/14/07	06/01/13	74.414	0.000	4.8117	236.28	0.130520					19.58	
Freddie Mac	3128X6AX4	05/24/07	09/30/14	69.050	0.000	5.1017	225.31	0.128131	0.131400	0.134752	0.138189		47.32	36.87
Freddie Mac	3128X6GT7	07/10/07	09/30/14	67.455	0.000	5.5250	234.70	0.137624	0.141425	0.145332	0.149347		50.93	39.82
Freddie Mac	3128X6HU3	07/20/07	09/28/18	54.270	0.000	5.5370	188.18	0.110829	0.113897	0.117050	0.120291	0.123621	41.03	43.33
Freddie Mac	3128X6NN2	10/02/07	05/10/13	77.376	0.000	4.6276	210.03	0.125639					16.21	
Freddie Mac	3128X6PP5	10/11/07	07/02/15	68.530	0.000	4.9512	199.49	0.118765	0.121705	0.124718	0.127805	0.130969	44.35	46.57
Freddie Mac	3128X6QB5	10/19/07	08/31/15	68.362	0.000	4.8939	195.74	0.116939	0.117847	0.122731	0.123685	0.128811	43.56	45.72
Freddie Mac	3128X6QE9	10/19/07	08/30/13	76.143	0.000	4.7019	208.45	0.123309	0.125518				30.12	
Freddie Mac	3128X6QQ2	11/01/07	06/28/13	77.875	0.000	4.4676	199.76	0.121390					21.49	
Freddie Mac	3128X6TL0	12/20/07	08/15/13	80.325	0.000	3.9128	172.96	0.104559	0.106605				23.79	
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9802	64.15	0.040443	0.041450	0.042483	0.043541	0.044625	14.76	15.51
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	53.48	0.039320	0.040202	0.041103	0.042025	0.042968	14.40	15.05
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	53.18	0.039470	0.040328	0.041205	0.042102	0.043017	14.44	15.08
Freddie Mac	3128X7A61	06/05/08	10/10/14	76.930	0.000	4.1743	160.04	0.106759	0.108987	0.111262	0.113584		39.20	31.46
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	56.01	0.039141	0.040147	0.041179	0.042237	0.043322	14.27	15.02
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	51.67	0.037854	0.038422	0.038999	0.039584	0.040177	13.89	14.31
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5438	45.41	0.042935	0.043911	0.044908	0.045928	0.046972	15.84	16.57
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5433	44.89	0.042935	0.043911	0.044908	0.045928	0.046972	15.66	16.38

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Freddie Mac	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	189.88	0.060790	0.062796	0.064868	0.067009	0.069220	22.30	23.80
Freddie Mac	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	334.15	0.106189	0.109738	0.113407	0.117198	0.121116	40.14	42.87
Freddie Mac	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6795	312.87	0.099395	0.102714	0.106145	0.109689	0.113353	37.57	40.13
Freddie Mac	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	292.97	0.093053	0.096159	0.099368	0.102684	0.106111	35.18	37.56
Freddie Mac	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	274.38	0.087111	0.090014	0.093015	0.096115	0.099319	32.93	35.16
Freddie Mac	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	257.20	0.081478	0.084177	0.086965	0.089845	0.092820	30.79	32.86
Freddie Mac	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	241.03	0.076327	0.078852	0.081460	0.084155	0.086938	28.84	30.78
Freddie Mac	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6033	225.95	0.071507	0.073868	0.076307	0.078826	0.081429	27.02	28.83
Freddie Mac	312902VT3	04/25/00	01/04/13	43.203	0.000	6.7221	567.43	0.180655					.54	
Freddie Mac	312902VU0	04/25/00	01/04/14	40.436	0.000	6.7227	531.15	0.169109	0.174794	0.180669			63.95	.54
Freddie Mac	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7034	407.36	0.129569	0.133912	0.138401	0.143039	0.147834	48.99	52.33
Freddie Mac	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7017	381.34	0.121284	0.125348	0.129548	0.133889	0.138375	45.86	48.98
Freddie Mac	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6997	356.99	0.113529	0.117332	0.121263	0.125325	0.129523	42.92	45.85
Freddie Mac	312902WK1	04/25/00	01/04/15	37.975	0.000	6.6992	496.30	0.157827	0.163114	0.168578	0.174224	0.180060	59.67	63.74
Freddie Mac	312902WL9	04/25/00	01/04/16	35.607	0.000	6.6893	464.35	0.147593	0.152529	0.157631	0.162903	0.168352	55.80	59.59
Freddie Mac	312902WM7	04/25/00	01/04/17	33.256	0.000	6.7048	435.15	0.138421	0.143062	0.147858	0.152814	0.157937	52.34	55.91
Federal Home Loan Banks	3133734F6	04/15/11	04/15/16	100.000	VARIES	2.5160		0.071403	0.071714	0.071722	0.071730	0.071430	25.79	25.80
Federal Home Loan Banks	3133736X5	03/30/11	03/30/16	100.000	VARIES	2.4313		0.068868	0.069141	0.069148	0.069154	0.068891	24.87	24.87
Federal Home Loan Banks	3133737L0	04/13/11	04/13/17	100.000	VARIES	2.7757		0.079065	0.079530	0.079693	0.079858	0.079717	28.60	28.72
Federal Home Loan Banks	313373B84	04/13/11	04/13/17	100.000	VARIES	2.7757		0.079065	0.079530	0.079693	0.079858	0.079717	28.60	28.72
Federal Home Loan Banks	313373D74	04/21/11	04/21/16	100.000	VARIES	2.4737		0.070136	0.070427	0.070435	0.070442	0.070160	25.32	25.34
Federal Home Loan Banks	313373DU3	04/25/11	04/25/14	100.000	VARIES	1.3833		0.038703	0.038704	0.038566			13.92	4.40
Federal Home Loan Banks	313373NU2	04/28/11	04/28/15	100.000	VARIES	2.3656		0.066850	0.067018	0.066859	0.066699	0.066208	24.10	24.00
Federal Home Loan Banks	313373YM8	05/26/11	11/26/14	100.000	VARIES	1.7361		0.048802	0.048804	0.048709	0.048517		17.57	15.80
Federal Home Loan Banks	313374CU2	07/06/11	07/06/18	100.000	VARIES	2.0867		0.058742	0.058939	0.059138	0.059142	0.059146	21.25	21.29
Federal Home Loan Banks	313376GF6	11/17/11	05/15/13	100.000	0.000	0.3095		0.008625					1.16	
Federal Home Loan Banks	313376MH5	12/12/11	01/08/13	100.000	0.000	0.2098		0.005838					.04	
Federal Home Loan Banks	313379HU6	06/05/12	06/05/17	100.000	VARIES	0.8042		0.022180	0.022157	0.022162	0.022168	0.022187	7.98	7.98
Federal Home Loan Banks	3133836A4	05/22/13	05/22/19	100.000	VARIES	1.0915			0.030321	0.029956	0.029892	0.029934	6.63	10.77
Federal Home Loan Banks	313383JM4	06/27/13	06/27/19	100.000	VARIES	1.3128			0.036468	0.035933	0.035918	0.035971	6.71	12.93
Federal Home Loan Banks	313383MU2	07/11/13	07/11/19	100.000	VARIES	1.7140				0.047614	0.046831	0.046786	8.09	16.86
Federal Home Loan Banks	313383NN7	07/17/13	07/17/19	100.000	VARIES	1.7803				0.049453	0.048471	0.048439	8.11	17.46
Freddie Mac	3134A1BU3	09/25/96	06/01/16	23.214	0.000	7.5580	544.03	0.161935	0.168054	0.174405	0.180996	0.187836	59.77	64.38
Freddie Mac	3134A1CT5	10/21/96	09/15/16	23.550	0.000	7.3996	528.58	0.153703	0.159390	0.165287	0.171403	0.177744	57.58	61.92
Freddie Mac	3134A1DL1	11/01/96	02/01/16	25.038	0.000	7.3237	550.78	0.158160	0.163951	0.169955	0.176178	0.182630	59.75	64.21
Freddie Mac	3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	423.70	0.120533	0.124779	0.129174	0.133725	0.138435	45.18	48.41
Freddie Mac	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8126	297.15	0.087585	0.090569	0.093654	0.096844	0.100143	32.24	34.47
Freddie Mac	3134A1HH6	12/23/96	12/01/15	26.483	0.000	7.1396	550.20	0.160686	0.166422	0.172363	0.178516	0.184889	59.23	63.53
Freddie Mac	3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	415.55	0.121955	0.126350	0.130903	0.135620	0.140506	44.95	48.25
Freddie Mac	3134A1JD3	12/31/96	12/01/14	28.804	0.000	7.0673	587.39	0.170856	0.176893	0.183144	0.189616		62.96	61.60
Freddie Mac	3134A1MX5	02/12/97	02/01/14	30.030	0.000	7.2159	625.86	0.180224	0.186726	0.193463			68.04	5.80
Freddie Mac	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	409.20	0.118482	0.122810	0.127296	0.131947	0.136767	44.75	48.08
Freddie Mac	3134A1MZ0	02/12/97	03/01/16	25.716	0.000	7.2560	540.90	0.157057	0.162755	0.168660	0.174779	0.181120	58.96	63.31

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Freddie Mac	3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2857	442.02	0.127104	0.131734	0.136533	0.141507	0.146662	48.28	51.86
Freddie Mac	3134A1X39	12/11/97	06/01/15	33.207	0.000	6.4099	526.57	0.152071	0.156945	0.161975	0.167167	0.172524	55.92	59.56
Freddie Mac	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4198	225.65	0.063986	0.065720	0.067501	0.069331	0.071209	23.51	24.80
Freddie Mac	3134A2HF8	06/30/98	11/24/14	38.078	0.000	5.9744	513.61	0.147524	0.151931	0.156470	0.161144		54.23	51.38
Freddie Mac	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9699	268.04	0.077188	0.079492	0.081865	0.084308	0.086825	28.30	30.01
Freddie Mac	3134A2NQ7	07/30/98	08/15/14	37.992	0.000	6.1246	526.93	0.150793	0.155411	0.160170	0.165075		56.39	36.76
Freddie Mac	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	220.27	0.069283	0.071682	0.074165	0.076733	0.079390	26.04	27.87
Freddie Mac	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2410	198.12	0.060985	0.062888	0.064850	0.066874	0.068961	22.36	23.78
Freddie Mac	3134G1EA8	05/10/10	06/10/15	88.082	0.000	2.5118	60.06	0.065553	0.066376	0.067210	0.068054	0.068909	23.78	24.38
Freddie Mac	3134G1GH1	07/01/10	05/15/13	95.662	0.000	1.5498	37.65	0.042720					5.72	
Freddie Mac	3134G1TJ3	09/24/10	09/24/40*	27.661	0.000	4.3300	28.26	0.036246	0.037031				9.67*	
Freddie Mac	3134G1TV6	09/27/10	09/27/40*	26.782	0.000	4.4400	27.98	0.036064	0.036864				9.74*	
Freddie Mac	3134G1UN2	09/28/10	09/28/40*	26.315	0.000	4.4999	27.84	0.035955					3.13*	
Freddie Mac	3134G1XY5	11/18/10	05/15/15	94.752	0.000	1.2037	24.41	0.032449	0.032645	0.032841	0.033039	0.033238	11.73	11.88
Freddie Mac	3134G25L2	11/10/11	06/01/13	99.553	0.000	0.2876	3.27	0.007980					1.20	
Freddie Mac	3134G25M0	11/10/11	07/01/13	99.495	0.000	0.3086	3.51	0.008560					1.54	
Freddie Mac	3134G25N8	11/10/11	08/01/13	99.428	0.000	0.3328	3.78	0.009214	0.009229				1.94	
Freddie Mac	3134G25P3	11/10/11	09/01/13	99.353	0.000	0.3592	4.08	0.009943	0.009961				2.39	
Freddie Mac	3134G25Q1	11/10/11	10/01/13	99.288	0.000	0.3780	4.29	0.010463	0.010482				2.83	
Freddie Mac	3134G25R9	11/10/11	12/01/13	99.135	0.000	0.4225	4.79	0.011687	0.011712				3.86	
Freddie Mac	3134G25S7	11/10/11	01/01/14	99.053	0.000	0.4447	5.04	0.012300	0.012327				4.43	
Freddie Mac	3134G25T5	11/10/11	02/01/14	98.967	0.000	0.4671	5.29	0.012887	0.012917	0.012948			4.65	.39
Freddie Mac	3134G25U2	11/10/11	03/01/14	98.890	0.000	0.4841	5.47	0.013350	0.013383	0.013415			4.82	.80
Freddie Mac	3134G25V0	11/10/11	04/01/14	98.810	0.000	0.5011	5.66	0.013817	0.013851	0.013886			4.99	1.25
Freddie Mac	3134G25W8	11/10/11	05/01/14	98.725	0.000	0.5191	5.86	0.014309	0.014346	0.014383			5.16	1.73
Freddie Mac	3134G25X6	11/10/11	06/01/14	98.634	0.000	0.5383	6.07	0.014834	0.014873	0.014914			5.35	2.24
Freddie Mac	3134G25Y4	11/10/11	07/01/14	98.551	0.000	0.5532	6.24	0.015242	0.015284	0.015326			5.49	2.76
Freddie Mac	3134G25Z1	11/10/11	08/01/14	98.462	0.000	0.5695	6.42	0.015642	0.015687	0.015731	0.015776		5.65	3.31
Freddie Mac	3134G26B3	11/10/11	09/01/14	98.368	0.000	0.5867	6.60	0.016109	0.016156	0.016203	0.016251		5.82	3.90
Freddie Mac	3134G26C1	11/10/11	10/01/14	98.283	0.000	0.5998	6.74	0.016463	0.016512	0.016562	0.016611		5.94	4.48
Freddie Mac	3134G26D9	11/10/11	11/01/14	98.186	0.000	0.6162	6.92	0.016910	0.016962	0.017014	0.017067		6.10	5.11
Freddie Mac	3134G26E7	11/10/11	12/01/14	98.101	0.000	0.6278	7.05	0.017223	0.017278	0.017332	0.017386		6.21	5.73
Freddie Mac	3134G26F4	11/10/11	01/01/15	97.981	0.000	0.6502	7.29	0.017830	0.017887	0.017946	0.018004		6.43	6.47
Freddie Mac	3134G2CT7	04/01/11	04/01/14	100.000	VARIES	1.2448		0.034794	0.034794	0.034687			12.52	3.12
Freddie Mac	3134G2CV2	04/01/11	04/01/16	100.000	VARIES	2.1989		0.062124	0.062463	0.062615	0.062769	0.062543	22.47	22.56
Freddie Mac	3134G2JA1	05/18/11	02/15/13	99.131	0.000	0.5017	8.08	0.013902					.61	
Freddie Mac	3134G2JB9	05/18/11	08/15/13	98.365	0.000	0.7366	11.79	0.020313	0.020388				4.56	
Freddie Mac	3134G2JC7	05/18/11	02/15/14	97.359	0.000	0.9785	15.52	0.026786	0.026917	0.027048			9.70	1.19
Freddie Mac	3134G2JD5	05/18/11	02/15/15	94.531	0.000	1.5086	23.30	0.040360	0.040665	0.040972	0.041281	0.041592	14.67	14.89
Freddie Mac	3134G2JE3	05/18/11	02/15/16	91.147	0.000	1.9642	29.33	0.050955	0.051455	0.051961	0.052471	0.052986	18.57	18.94
Freddie Mac	3134G2NA0	09/19/11	08/01/13	99.354	0.000	0.3474	4.44	0.009619	0.009635				2.02	

* Called in 2013; 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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2013 1st Period	2013 2nd Period	2013 3rd 2014 1st	2014 2nd Period	2014 3rd Period	2013	2014
Freddie Mac	3134G2N57	09/19/11	02/15/15	97.686	0.000	0.6886	8.66	0.018802	0.018867	0.018932	0.018997	0.019063	6.80	6.85
Freddie Mac	3134G2N65	09/19/11	08/01/15	96.933	0.000	0.8071	10.07	0.021887	0.021975	0.022064	0.022153	0.022242	7.92	7.99
Freddie Mac	3134G2NU2	06/23/11	10/01/13	98.610	0.000	0.6169	9.29	0.017032	0.017084				4.61	
Freddie Mac	3134G2Z62	10/06/11	03/01/14	98.600	0.000	0.5876	7.18	0.016179	0.016227	0.016275			5.84	.98
Freddie Mac	3134G35Q9	02/19/13	02/01/16	98.624	0.000	0.4702			0.012882	0.012909	0.012940	0.012970	4.02	4.66
Freddie Mac	3134G3D72	08/03/12	08/01/15	98.910	0.000	0.3663	1.49	0.010063	0.010083	0.010102	0.010120	0.010139	3.63	3.65
Freddie Mac	3134G3D80	08/03/12	03/01/16	98.331	0.000	0.4709	1.90	0.012869	0.012899	0.012930	0.012960	0.012991	4.65	4.67
Freddie Mac	3134G3D98	08/03/12	08/01/16	97.750	0.000	0.5705	2.29	0.015486	0.015535	0.015579	0.015624	0.015668	5.60	5.63
Freddie Mac	3134G3DM9	12/21/11	02/14/14	99.040	0.000	0.4497	4.58	0.012409	0.012437	0.012464			4.48	.54
Freddie Mac	3134G3G87	09/05/12	02/01/16	97.910	0.000	0.6211	1.96	0.016893	0.016936	0.016989	0.017041	0.017094	6.10	6.14
Freddie Mac	3134G3GA2	12/15/11	12/27/13	100.000	0.000	0.4484		0.012515	0.012543				4.46	
Freddie Mac	3134G3H60	08/29/12	02/12/16	98.330	0.000	0.4883	1.63	0.013338	0.013368	0.013401	0.013433	0.013466	4.82	4.84
Freddie Mac	3134G3H86	09/05/12	08/01/14	99.460	0.000	0.2843	.91	0.007855	0.007865	0.007876	0.007887		2.83	1.66
Freddie Mac	3134G3P87	09/27/12	12/01/14	99.325	0.000	0.3112	.81	0.008592	0.008605	0.008618	0.008632		3.10	2.85
Freddie Mac	3134G3PQ7	02/13/12	02/13/15	98.625	0.000	0.4620	4.03	0.012687	0.012717	0.012746	0.012776	0.012805	4.58	4.60
Freddie Mac	3134G3S68	10/18/12	08/15/14	99.525	0.000	0.2610	.53	0.007213	0.007223	0.007233	0.007242		2.60	1.62
Freddie Mac	3134G3TD2	04/11/12	02/15/15	98.584	0.000	0.5019	3.58	0.013770	0.013805	0.013839	0.013874	0.013909	4.97	5.00
Freddie Mac	3134G3TF7	03/20/12	03/01/16	96.961	0.000	0.7833	5.94	0.021173	0.021256	0.021339	0.021422	0.021506	7.66	7.72
Freddie Mac	3134G3UA6	04/19/12	08/01/15	97.653	0.000	0.7246	4.96	0.019696	0.019767	0.019839	0.019911	0.019983	7.12	7.18
Freddie Mac	3134G3UB4	05/01/12	05/01/15	98.095	0.000	0.6421	4.20	0.017554	0.017610	0.017667	0.017724	0.017781	6.34	6.38
Freddie Mac	3134G3UE8	05/08/12	07/01/15	98.190	0.000	0.5811	3.70	0.015912	0.015958	0.016004	0.016051		5.74	5.77
Freddie Mac	3134G3UG3	05/23/12	02/13/15	98.720	0.000	0.4737	2.83	0.013006	0.013036	0.013067	0.013098	0.013129	4.70	4.72
Freddie Mac	3134G3UN8	05/22/12	02/28/14	99.444	0.000	N/A		0.008645	0.008518	0.008673			3.14	.50
Freddie Mac	3134G3UP3	05/22/12	02/27/15	98.622	0.000	0.5026	3.02	0.013788	0.013823	0.013858	0.013892	0.013927	4.98	5.00
Freddie Mac	3134G3WQ9	06/28/12	01/30/15	98.590	0.000	0.5492	2.75	0.015049	0.015090	0.015132	0.015173	0.015215	5.44	5.47
Freddie Mac	3134G3WS5	06/28/12	02/01/16	97.180	0.000	0.7979	3.94	0.021557	0.021643	0.021729	0.021816	0.021903	7.80	7.86
Freddie Mac	3134G3X62	12/12/12	09/30/14	99.515	0.000	0.2698	.14	0.007459	0.007466	0.007476	0.007486		2.69	2.01
Freddie Mac	3134G3Y46	12/18/12	08/15/15	99.022	0.000	N/A		0.010178	0.010184	0.010203	0.010222	0.010241	3.67	3.68
Freddie Mac	3134G4AL2	07/02/13	02/27/15	99.540	0.000	0.2791			0.007710	0.007722	0.007732	0.007743	1.38	2.78
Freddie Mac	3134G4AN8	07/02/13	09/01/15	99.150	0.000	0.3948			0.010873	0.010882	0.010904	0.010925	1.95	3.93
Freddie Mac	3134G4AV0	06/13/13	01/30/15	99.602	0.000	0.2447			0.006760	0.006773	0.006781	0.006789	1.34	2.44
Freddie Mac	3134G4HE1	10/02/13	05/01/15	99.559	0.000	0.2796			0.007533	0.007693	0.007578	0.007714	.70	2.79
Freddie Mac	3134G4HF8	10/02/13	10/30/15	99.118	0.000	0.4270			0.011540	0.011633	0.011594	0.011683	1.06	4.24
Freddie Mac	3134G4HG6	10/02/13	04/01/15	99.671	0.000	0.2202				0.006030	0.006004	0.006043	.55	2.20
Freddie Mac	3134G4HH4	10/02/13	09/30/16	97.752	0.000	0.7607				0.020425	0.020394	0.020584	1.86	7.46
Freddie Mac	3134G4HP6	10/04/13	10/30/15	99.186	0.000	0.3950			0.010682	0.010767	0.010729	0.010810	.96	3.93
Freddie Mac	3134G4HQ4	10/04/13	07/31/15	99.463	0.000	0.2955				0.007982	0.008127	0.008006	.71	2.94
Freddie Mac	3134G4JC3	11/07/13	05/01/15	99.545	0.000	0.3076				0.008507	0.008520	0.008533	.46	3.07
Freddie Mac	3134G4JD1	11/07/13	04/29/16	98.527	0.000	0.5997				0.016412	0.016463	0.016512	.89	5.92
Freddie Mac	3134G4JS8	10/18/13	03/01/16	98.742	0.000	0.5348				0.014583	0.014379	0.014656	1.09	5.29
Freddie Mac	3134G4LE6	11/22/13	11/22/16	100.000	VARIES	1.2224				0.033958	0.034091	0.034225	1.32	12.26
Fannie Mae	31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	427.63	0.125211	0.128867	0.132631	0.136504	0.140490	45.96	48.68
Fannie Mae	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	160.97	0.055649	0.057376	0.059157	0.060993	0.062887	20.71	22.01

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Fannie Mae	3136F2B31	12/20/02	12/30/32	19.252	0.000	5.5626	141.29	0.051572	0.053006	0.054480	0.055996	0.057553	18.83	19.89
Fannie Mae	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	134.84	0.049079	0.050380	0.051715	0.053085	0.054492	18.13	19.11
Fannie Mae	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.049660	0.050854	0.052076	0.053327	0.054608	18.13	19.01
Fannie Mae	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	116.61	0.046199	0.047486	0.048808	0.050168	0.051565	16.90	17.86
Fannie Mae	3136F6G86	02/24/05	02/15/15	63.549	0.000	4.5968	272.61	0.113976	0.116596	0.119276	0.122017	0.124822	42.22	44.19
Fannie Mae	3136F7NJ2	11/15/05	02/28/14	67.000	0.000	4.8887	275.56	0.125610	0.126583	0.131826			46.79	7.65
Fannie Mae	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	122.18	0.057430	0.058957	0.060524	0.062133	0.063784	21.09	22.23
Fannie Mae	3136F7Q34	07/14/06	10/31/14	63.950	0.000	5.4603	266.67	0.136183	0.139901	0.143721	0.147645		50.16	43.68
Fannie Mae	3136F7QX8	01/06/06	10/10/13	69.750	0.000	4.6951	267.24	0.124507	0.127430				35.26	
Fannie Mae	3136F8JD8	03/16/07	05/31/13	74.650	0.000	4.7639	234.24	0.129252					19.26	
Fannie Mae	3136F8JY2	03/30/07	04/10/13	75.160	0.000	4.7935	235.53	0.130037					12.87	
Fannie Mae	3136F8LJ2	05/16/07	10/01/29*	60.778	0.000	N/A		0.069117					3.83*	
Fannie Mae	3136F8LW3	05/03/07	06/01/15	75.398	0.000	N/A		0.078221	0.073392	0.073187	0.068004	0.067802	27.14	25.25
Fannie Mae	3136F8NZ4	06/11/07	12/10/14	66.600	0.000	5.4956	234.12	0.136971	0.140734	0.144602	0.148575		50.15	49.74
Fannie Mae	3136F8P25	02/08/08	02/08/38*	16.973	0.000	6.0000	57.00	0.036108					1.37*	
Fannie Mae	3136F8QH1	07/11/07	02/28/14	69.767	0.000	5.4960	241.44	0.139965	0.141466	0.147763			52.32	8.57
Fannie Mae	3136F8QM0	07/30/07	07/30/37	12.693	0.000	7.0001	57.38	0.034816	0.036034	0.037295	0.038601	0.039952	13.13	14.06
Fannie Mae	3136F8UT0	11/06/07	05/01/14*	95.257	0.000	N/A		0.006235					.56*	
Fannie Mae	3136F9B44	08/07/08	12/01/13	84.261	0.000	N/A		0.072279	0.072013				23.80	
Fannie Mae	3136F9E25	09/04/08	04/01/14*	83.238	0.000	N/A		0.093625					8.43*	
Fannie Mae	3136G04B4	11/15/12	12/01/15	98.641	0.000	0.4499	.57	0.012331	0.012359	0.012387	0.012415	0.012442	4.45	4.47
Fannie Mae	3136G04C2	11/15/12	03/01/16	98.378	0.000	0.4969	.62	0.013578	0.013601	0.013635	0.013668	0.013702	4.90	4.92
Fannie Mae	3136G1SZ3	08/15/13	07/01/18	95.481	0.000	0.9502		0.025197	0.025293	0.025293	0.025413		3.43	9.13
FelCor Lodging Limited	31430QAZ0	10/01/09	10/01/14	87.750	10.000	13.4435	70.45	0.073737	0.078694	0.083984	0.089629		28.36	23.69
FelCor Lodging Limited	31430QBA4	10/01/09	10/01/14	87.750	10.000	13.4435	70.45	0.073737	0.078694	0.083984	0.089629		28.36	23.69
FiberTower Corporation	31567RAF7	12/22/09	01/01/16	100.000	9.000	N/A		0.298961	0.307930	0.317168	0.326683		109.24	115.89
FiberTower Corporation	31567RAG5	12/22/09	01/01/16	100.000	9.000	N/A		0.298961	0.307930	0.317168	0.326683		109.24	115.89
First Data Corporation.	319963AN4	10/24/07	09/24/15*	94.796	9.875	10.8718	29.05	0.020156	0.021251				2.33*	
First Data Corporation.	319963AP9	10/24/07	09/24/15*	94.796	9.875	10.8718	29.05	0.020156	0.021251				2.33*	
First Data Corporation.	319963AY0	12/17/10	01/15/21	94.750	8.250	9.0551	7.22	0.010536	0.011013	0.011511	0.012033	0.012577	4.04	4.41
First Data Corporation.	319963AZ7	12/17/10	01/15/22	95.625	VARIES	N/A		0.299279	0.313796	0.329017	0.344976	0.345787	115.29	124.10
First Data Corporation.	319963BA1	12/15/10	01/15/21	91.875	12.625	14.1624	8.83	0.013347	0.014292	0.015304	0.016388	0.017548	5.30	6.08
First Data Corporation.	319963BB9	12/15/10	01/15/21	91.875	12.625	14.1624	8.83	0.013347	0.014292	0.015304	0.016388	0.017548	5.30	6.08
Livingston CNTY SD#74,IL	33849YAC5	09/09/10	12/01/13	106.537	VARIES	2.8306		0.080260	0.079449				26.34	
Livingston CNTY SD#74,IL	33849YAD3	09/09/10	12/01/14	106.763	VARIES	3.2820		0.094176	0.093442	0.092697	0.091939		33.73	30.45
Livingston CNTY SD#74,IL	33849YAE1	09/09/10	12/01/15	106.477	VARIES	3.6335		0.104819	0.104200	0.103570	0.102928	0.102275	37.59	37.13
Livingston CNTY SD#74,IL	33849YAH4	09/09/10	12/01/13	106.692	VARIES	2.8301		0.080287	0.079457				26.35	
Livingston CNTY SD#74,IL	33849YAJ0	09/09/10	12/01/14	106.763	VARIES	3.2820		0.094176	0.093442	0.092697	0.091939		33.73	30.45
Livingston CNTY SD#74,IL	33849YAK7	09/09/10	12/01/15	106.477	VARIES	3.6335		0.104819	0.104200	0.103570	0.102928	0.102275	37.59	37.13
Forney Independent SD,TX	346424X90	08/27/13	08/15/38	17.946	0.000	6.9999				0.034894	0.036035	0.037296	4.33	13.09
Forney Independent SD,TX	346424Y24	08/27/13	08/15/39	16.544	0.000	7.0499				0.032398	0.033464	0.034644	4.02	12.16

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Forney Independent SD, TX	346424Y32	08/27/13	08/15/40	15.436	0.000	7.0500				0.030229	0.031224	0.032324	3.75	11.35
Forney Independent SD, TX	346424Y40	08/27/13	08/15/41	14.210	0.000	7.0999				0.028025	0.028954	0.029981	3.48	10.52
Forney Independent SD, TX	346424Y57	08/27/13	08/15/42	13.252	0.000	7.1000				0.026136	0.027002	0.027961	3.24	9.81
Forney Independent SD, TX	346424Y65	08/27/13	08/15/43	12.359	0.000	7.1000				0.024374	0.025182	0.026076	3.02	9.15
Franklin Cnty SD #47, IL	352730CF0	02/15/07	12/01/13	68.938	0.000	5.5487	261.74	0.145923	0.149971				48.88	
Franklin Cnty SD #47, IL	352730CG8	02/15/07	12/01/14	65.167	0.000	5.5688	248.45	0.138596	0.142456	0.146422	0.150499		50.82	49.05
Franklin Cnty SD #47, IL	352730CH6	02/15/07	12/01/15	61.525	0.000	5.5989	236.04	0.131784	0.135473	0.139266	0.143164	0.147172	48.33	51.07
Franklin Cnty SD #47, IL	352730CJ2	02/15/07	12/01/16	57.942	0.000	5.6491	224.59	0.125576	0.129123	0.132770	0.136520	0.140376	46.06	48.70
College District #534 IL	360395FD4	07/22/10	12/01/13	105.996	VARIES	2.7756		0.078479	0.077795				25.77	
College District #534 IL	360395FE2	07/22/10	12/01/14	106.532	VARIES	3.1773		0.090929	0.090277	0.089615	0.088943		32.58	29.45
College District #534 IL	360395FF9	07/22/10	12/01/15	107.053	VARIES	3.5779		0.103374	0.102739	0.102092	0.101434	0.100764	37.06	36.59
College District #534 IL	360395FG7	07/22/10	12/01/16	105.839	VARIES	4.0773		0.117496	0.117003	0.116501	0.115988	0.115464	42.18	41.82
College District #534 IL	360395FH5	07/22/10	12/01/17	105.580	VARIES	4.4767		0.129171	0.128736	0.128291	0.127836	0.127371	46.40	46.08
College District #534 IL	360395FJ1	07/22/10	12/01/18	103.358	VARIES	4.9260		0.140168	0.139926	0.139678	0.139424	0.139163	50.40	50.22
College District #534 IL	360395FK8	07/22/10	12/01/19	103.249	VARIES	5.2255		0.148728	0.148513	0.148293	0.148067	0.147835	53.49	53.33
College District #534 IL	360395FL6	07/22/10	12/01/20	101.888	VARIES	5.4261		0.152892	0.152783	0.152670	0.152554	0.152435	55.01	54.93
GWR Operating Partnershp	361990AA2	04/07/10	04/01/17*	95.347	10.875	11.8737	13.96	0.016510	0.017490				4.18*	
GWR Operating Partnershp	361990AB0	04/07/10	04/01/17*	95.347	10.875	11.8737	13.96	0.016510	0.017490				4.18*	
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIES	12.5014		0.441333	0.461106	0.482115	0.504438	0.528155	164.32	179.70
GMX Resources Inc.	38011MAR9	09/19/12	03/02/18	58.041	9.000	22.8340	12.05	0.118141	0.130356	0.145239	0.161821	0.180296	47.95	59.44
Goldman Sachs Group, Inc.	38141GCV4	02/28/03	02/28/13	100.000	0.000	5.1699		0.231940					13.45	
Goldman Sachs Group, Inc.	38141GCW2	02/27/03	02/27/13	100.000	0.500	5.1499		0.223271					12.50	
Goldman Sachs Group, Inc.	38141GCX0	03/05/03	03/05/13	100.000	0.000	5.0499		0.225297					14.42	
Goldman Sachs Group, Inc.	38141GCZ5	04/21/03	04/18/13	100.000	0.000	5.1500		0.231799					24.80	
Goldman Sachs Group, Inc.	38141GDC5	04/21/03	04/21/13	100.000	2.250	5.1500		0.193082					21.24	
Goldman Sachs Group, Inc.	38141GDF8	05/30/03	05/30/13	100.000	0.000	4.6300		0.198667					29.60	
Goldman Sachs Group, Inc.	38141GDG6	06/11/03	06/11/13	100.000	3.000	4.2499		0.135107					21.62	
Goldman Sachs Group, Inc.	38141GDH4	06/20/03	06/20/13	100.000	0.250	4.3500		0.178352					30.14	
Goldman Sachs Group, Inc.	38141GFF6	12/28/07	12/28/17	100.000	0.000	5.8500		0.216802	0.223143	0.229670	0.236388	0.243302	79.23	83.93
Goldman Sachs Group, Inc.	38141GGH1	10/26/09	03/05/13	100.000	0.000	1.0049		0.028726					1.84	
Goldman Sachs Group, Inc.	38141GGV0	10/30/12	10/30/27	100.000	VARIES	4.6427		0.128965	0.126800	0.124585	0.123122	0.121625	45.77	44.41
Goldman Sachs Group, Inc.	38141GGX6	11/30/12	12/04/19	100.000	0.000	3.2000		0.088921	0.090344	0.091789	0.093258	0.094750	32.35	33.39
Goldman Sachs Group, Inc.	38141GHQ0	11/19/12	11/19/27	100.000	VARIES	4.0948		0.113746	0.111525	0.109258	0.108182	0.107084	40.36	39.05
Goldman Sachs Group, Inc.	38141GJY1	12/10/12	12/10/17	100.000	VARIES	1.7365		0.009058	0.008757	0.008453	0.008526	0.008600	3.19	3.06
Goldman Sachs Group, Inc.	38141GKC7	12/31/12	01/02/20	100.000	0.000	2.7999		0.077777	0.077789	0.078878	0.079982	0.081102	28.20	28.99
Goldman Sachs Group, Inc.	38141GLK8	12/28/12	12/29/14	100.000	0.000	1.2705		0.035294	0.035518	0.035744	0.035971		12.75	12.84
Goldman Sachs Group, Inc.	38141GLQ5	01/31/13	02/03/20	100.000	0.000	3.2298		0.089717	0.089741	0.091191	0.092663	0.094160	29.92	33.53
Goldman Sachs Group, Inc.	38141GLU6	01/11/13	01/12/15	100.000	0.000	1.1700		0.032500	0.032502	0.032692	0.032883	0.033076	11.41	11.87
Goldman Sachs Group, Inc.	38141GMD3	01/23/13	01/23/28	100.000	VARIES	4.3420			0.120614	0.118046	0.115422	0.113847	40.36	41.36
Goldman Sachs Group, Inc.	38141GMD6	01/25/13	01/24/20	100.000	0.000	3.1498			0.087496	0.088866	0.090266	0.091688	29.61	32.69
Goldman Sachs Group, Inc.	38141GMR2	02/11/13	02/11/28	100.000	VARIES	4.2924			0.119233	0.116427	0.113560	0.112100	37.76	40.79

* Called in 2013; reportable OID is computed to call date.

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Goldman Sachs Group, Inc.	38141GNB6	02/28/13	03/02/20	100.000	0.000	2.9677		0.082437	0.082451	0.083674	0.084916	0.086176	24.96	30.64
Goldman Sachs Group, Inc.	38141GPC2	02/28/13	02/28/28	100.000	VARIES	4.2914			0.119208	0.116401	0.113534	0.111840	35.77	40.83
Goldman Sachs Group, Inc.	38141GPU2	03/06/13	03/06/28	100.000	VARIES	4.1925			0.116459	0.113514	0.110507	0.109015	34.02	39.81
Goldman Sachs Group, Inc.	38141GPV0	03/28/13	03/31/20	100.000	0.000	3.1233		0.086760	0.086783	0.088138	0.089514	0.090912	23.90	32.23
Goldman Sachs Group, Inc.	38141GPW8	03/06/13	03/06/18	100.000	VARIES	1.3286			0.008178	0.007968	0.007756	0.007808	2.39	2.81
Goldman Sachs Group, Inc.	38141GPX6	03/20/13	03/20/28	100.000	VARIES	4.0260			0.111833	0.110806	0.109758	0.108689	31.32	39.49
Goldman Sachs Group, Inc.	38141GQL1	03/22/13	03/22/28	100.000	VARIES	4.6901			0.130282	0.127937	0.125537	0.123081	36.12	45.14
Goldman Sachs Group, Inc.	38141GQW7	03/27/13	03/27/28	100.000	VARIES	4.6888			0.130246	0.127825	0.125349	0.122814	35.46	45.10
Goldman Sachs Group, Inc.	38141GRR7	04/30/13	04/30/20	100.000	0.000	2.8400			0.078891	0.080011	0.081148	0.082300	19.08	29.15
Goldman Sachs Group, Inc.	38141GSM7	04/30/13	04/30/28	100.000	VARIES	4.3924			0.122014	0.119813	0.117564	0.116129	29.27	42.50
Goldman Sachs Group, Inc.	38141GSQ8	04/30/13	04/30/20	100.000	VARIES	1.6754			0.041631	0.040425	0.039208	0.037981	.99	1.42
Goldman Sachs Group, Inc.	38141GST2	05/31/13	06/03/21	100.000	0.000	3.4201		0.095004	0.095031	0.096656	0.098309	0.099990	20.10	35.19
Goldman Sachs Group, Inc.	38141GTV6	05/21/13	05/21/20	100.000	VARIES	2.7012			0.075034	0.075672	0.076319	0.076600	16.53	27.40
Goldman Sachs Group, Inc.	38141GTW4	05/30/13	05/30/28	100.000	VARIES	4.3919			0.121999	0.119493	0.116932	0.115380	25.66	42.43
Goldman Sachs Group, Inc.	38141GTZ7	05/23/13	05/23/28	100.000	VARIES	4.4916			0.124768	0.121955	0.119080	0.117455	27.09	43.22
Goldman Sachs Group, Inc.	38141GUF9	06/06/13	06/06/28	100.000	VARIES	4.4920			0.124780	0.121811	0.118776	0.117372	25.51	43.19
Goldman Sachs Group, Inc.	3814262A2	11/04/09	11/06/14	100.000	0.000	3.0642		0.093266	0.094695	0.096146	0.097619		33.99	29.59
Goldman Sachs Group, Inc.	3814262B0	11/30/09	11/30/14	100.000	0.000	2.9158		0.088345	0.089633	0.090940	0.092266		32.12	30.16
Goldman Sachs Group, Inc.	3814262C8	12/04/09	12/08/14	100.000	0.000	2.9817		0.090546	0.091896	0.093266	0.094656		32.90	31.68
Goldman Sachs Group, Inc.	3814262D6	12/31/09	12/31/14	100.000	0.000	2.8111		0.084909	0.086103	0.087313	0.088540		30.78	31.57
Goldman Sachs Group, Inc.	3814262E4	12/29/09	06/26/15	100.000	0.000	2.9758		0.090300	0.091643	0.093007	0.094391	0.095795	32.76	33.75
Goldman Sachs Group, Inc.	3814262F1	02/03/10	02/05/15	100.000	0.000	2.7204		0.080861	0.081961	0.083076	0.084206	0.085351	29.63	30.44
Goldman Sachs Group, Inc.	3814262H7	01/29/10	07/30/15	100.000	0.000	2.8531		0.085077	0.086290	0.087521	0.088770	0.090036	31.22	32.11
Goldman Sachs Group, Inc.	3814262J3	02/26/10	08/27/15	100.000	0.000	2.8595		0.085283	0.086502	0.087739	0.088994	0.090266	31.23	32.13
Goldman Sachs Group, Inc.	3814262K0	03/03/10	03/05/15	100.000	0.000	2.5727		0.076194	0.077174	0.078167	0.079172	0.080191	27.84	28.56
Goldman Sachs Group, Inc.	3814262L8	03/31/10	10/01/15	100.000	0.000	2.4854		0.073444	0.074357	0.075281	0.076217	0.077164	26.77	27.44
Goldman Sachs Group, Inc.	3814262M6	05/05/10	05/07/15	100.000	0.000	2.6855		0.079756	0.080827	0.081912	0.083012	0.084127	29.02	29.81
Goldman Sachs Group, Inc.	3814262N4	03/31/10	03/31/15	100.000	0.000	2.7100		0.080519	0.081610	0.082716	0.083837	0.084973	29.38	30.18
Goldman Sachs Group, Inc.	381426Y58	06/03/09	06/05/14	100.000	0.000	3.4499		0.108041	0.109904	0.111800			39.33	17.22
Goldman Sachs Group, Inc.	381426Z40	07/06/09	07/08/14	100.000	0.000	3.4489		0.106174	0.108005	0.109867	0.111762		39.19	20.89
Goldman Sachs Group, Inc.	381426Z65	08/05/09	08/07/14	100.000	0.000	3.2499		0.099460	0.101077	0.102719	0.104388		36.57	22.49
Goldman Sachs Group, Inc.	381426Z73	09/09/09	09/09/14	100.000	0.000	3.0499		0.092775	0.094189	0.095626	0.097084		33.97	23.98
Goldman Sachs Group, Inc.	381426Z81	10/05/09	10/07/14	100.000	0.000	3.1498		0.096113	0.097626	0.099164	0.100726		35.13	27.65
Goldman Sachs Group, Inc.	381426Z99	09/30/09	09/30/14	100.000	0.000	3.0503		0.092786	0.094201	0.095638	0.097097		33.92	25.99
Goldman Sachs Group, Inc.	38143ADL6	12/30/11	12/31/15	100.000	0.000	1.7748		0.049905	0.049527	0.050795	0.050410	0.051700	18.15	18.47
Goldman Sachs Group, Inc.	38143ADM4	12/30/11	12/30/16	100.000	0.000	2.0503		0.057490	0.057762	0.058675	0.058952	0.059884	21.04	21.47
Goldman Sachs Group, Inc.	38143AFY6	01/31/12	01/29/16	100.000	0.000	1.4011		0.038339	0.039248	0.038878	0.039800	0.039425	14.24	14.44
Goldman Sachs Group, Inc.	38143AGB5	01/31/12	01/31/19	100.000	0.000	2.2999		0.063217	0.065003	0.064679	0.066507	0.066175	23.62	24.17
Goldman Sachs Group, Inc.	38143AJG1	02/29/12	02/28/19	100.000	0.000	2.2001		0.061445	0.061108	0.062805	0.062460	0.064194	22.53	23.03
Goldman Sachs Group, Inc.	38143ALM5	03/30/12	04/01/19	100.000	0.000	2.2483		0.062469	0.062826	0.063882	0.064247	0.065326	23.00	23.52
Goldman Sachs Group, Inc.	38143APY5	04/30/12	04/30/19	100.000	0.000	2.2498		0.062850	0.062521	0.064272	0.063935	0.065726	22.97	23.49
Goldman Sachs Group, Inc.	38143ARV9	05/31/12	05/31/19	100.000	0.000	2.2497		0.062501	0.062859	0.063915	0.064281	0.065361	22.92	23.44
Goldman Sachs Group, Inc.	38143AUA1	06/29/12	07/01/19	100.000	0.000	2.1501		0.060042	0.059698	0.061340	0.060988		21.85	22.32

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Goldman Sachs Group, Inc.	38143AWH4	07/31/12	07/31/19	100.000	0.000	2.1499		0.058423	0.060030	0.059686	0.061328	0.060976	21.81	22.28
Goldman Sachs Group, Inc.	38143AXC4	08/30/12	08/31/17	100.000	0.000	1.6987		0.046930	0.046557	0.047730	0.047351	0.048545	17.16	17.45
Goldman Sachs Group, Inc.	38143AYM1	08/31/12	09/03/19	100.000	0.000	2.1004		0.058033	0.057687	0.059259	0.058905	0.060510	21.27	21.71
Goldman Sachs Group, Inc.	38143AYN9	08/30/12	08/30/19	100.000	0.250	2.0903		0.057426	0.057638	0.058489	0.058706	0.059573	21.13	21.52
Goldman Sachs Group, Inc.	38143AYS8	08/23/12	08/23/17	100.000	0.000	1.7918		0.048690	0.049941	0.049567	0.050840	0.050459	18.11	18.44
Goldman Sachs Group, Inc.	38143DAA7	09/03/09	09/09/14	100.000	0.000	3.1999		0.097823	0.099388	0.100978	0.102594		35.85	25.33
Goldman Sachs Group, Inc.	38143U2A8	04/30/12	01/31/18	100.000	0.000	4.2501		0.119314	0.121850	0.124439	0.127084	0.129784	44.18	46.08
Goldman Sachs Group, Inc.	38143U2S9	05/31/12	09/01/16	100.000	0.000	4.2500		0.119326	0.121861	0.124451	0.127096	0.129796	44.03	45.92
Goldman Sachs Group, Inc.	38143U3A7	05/31/12	06/02/17	100.000	0.000	4.6997		0.133652	0.136793	0.140007	0.143297	0.146664	48.86	51.19
Goldman Sachs Group, Inc.	38143U3B5	05/23/12	05/23/27*	100.000	VARIES	6.0431		0.166904					23.70*	
Goldman Sachs Group, Inc.	38143U3T6	05/14/12	05/14/17	100.000	VARIES	2.9895		0.013629	0.012816	0.013007	0.013202	0.013399	4.73	4.74
Goldman Sachs Group, Inc.	38143U3U3	05/18/12	05/19/14	100.000	0.000	2.5000		0.070320	0.071199	0.072089			25.55	9.95
Goldman Sachs Group, Inc.	38143U4D0	07/31/12	02/01/18	100.000	0.000	3.8502		0.106962	0.109021	0.111119	0.113259	0.115439	39.50	41.04
Goldman Sachs Group, Inc.	38143U4K4	07/05/12	07/07/14	100.000	0.000	2.7803		0.077243	0.078317	0.079406	0.080510		28.38	14.97
Goldman Sachs Group, Inc.	38143U4T5	07/19/12	07/21/14	100.000	0.000	2.5599		0.071120	0.072030	0.072952	0.073886		26.06	14.76
Goldman Sachs Group, Inc.	38143U5B3	08/03/12	08/04/14	100.000	0.000	2.2596		0.062771	0.063481	0.064198	0.064923		22.94	13.80
Goldman Sachs Group, Inc.	38143U5C1	08/03/12	08/04/14	100.000	0.000	2.2596		0.062771	0.063481	0.064198	0.064923		22.94	13.80
Goldman Sachs Group, Inc.	38143U5H0	08/31/12	09/04/18	100.000	0.000	3.4598		0.096144	0.097807	0.099499	0.101221	0.102972	35.30	36.54
Goldman Sachs Group, Inc.	38143U5X5	08/20/12	08/20/24	100.000	VARIES	4.6554		0.129317	0.128389	0.127439	0.126467	0.126263	46.14	45.55
Goldman Sachs Group, Inc.	38143U6D8	08/17/12	08/18/14	100.000	0.000	2.0803		0.057790	0.058391	0.058998	0.059612		21.07	13.50
Goldman Sachs Group, Inc.	38143U6M8	08/31/12	08/31/18	100.000	0.000	3.5002		0.096693	0.096781	0.100107	0.100198	0.103642	35.73	36.99
Goldman Sachs Group, Inc.	38143U6V8	09/28/12	12/31/18	100.000	0.000	3.1501		0.087721	0.087650	0.090506	0.090433	0.093380	32.01	33.02
Goldman Sachs Group, Inc.	38143U7M7	11/02/12	11/01/19	100.000	0.000	3.0101		0.083616	0.084868	0.086145	0.087442	0.088758	30.48	31.40
Goldman Sachs Group, Inc.	38143UB91	09/01/11	09/01/16	100.000	VARIES	2.6249		0.008183	0.008022	0.007859	0.007963	0.008067	2.88	2.87
Goldman Sachs Group, Inc.	38143UBN0	03/16/07	03/16/14	100.000	0.000	5.7599		0.218655	0.224953	0.231431			81.19	17.36
Goldman Sachs Group, Inc.	38143UC58	09/30/11	09/30/16	100.000	0.000	4.3397		0.125837	0.128568	0.131358	0.134208	0.137120	46.30	48.33
Goldman Sachs Group, Inc.	38143UCG4	10/09/07	10/13/15	100.000	0.000	5.8199		0.215515	0.221786	0.228240	0.234882	0.241717	79.71	84.41
Goldman Sachs Group, Inc.	38143UCK5	01/31/08	01/31/15	100.000	1.000	5.2500		0.176841	0.180754	0.184769	0.188890	0.193119	65.56	68.52
Goldman Sachs Group, Inc.	38143UCN9	04/11/08	09/11/15	100.000	3.000	5.7277		0.180572	0.183357	0.186222	0.189168	0.192199	66.13	68.23
Goldman Sachs Group, Inc.	38143UCP4	05/07/08	05/07/15	100.000	1.000	4.0000		0.127369	0.129361	0.131393	0.133465	0.135579	46.43	47.90
Goldman Sachs Group, Inc.	38143UD99	09/20/11	09/20/16	100.000	VARIES	2.6408		0.007939	0.007782	0.007623	0.007723	0.007825	2.80	2.78
Goldman Sachs Group, Inc.	38143UDU2	07/06/09	07/08/13	100.000	0.000	4.2600		0.134317	0.137178				25.63	
Goldman Sachs Group, Inc.	38143UDW8	07/10/09	07/10/14	100.000	1.000	4.6174		0.143011	0.145672	0.148394	0.151178		52.88	28.55
Goldman Sachs Group, Inc.	38143UEY3	10/30/09	10/30/14	100.000	1.000	3.9877		0.121208	0.123071	0.124971	0.127463		44.20	37.81
Goldman Sachs Group, Inc.	38143UEZ0	10/29/09	10/29/16	100.000	1.000	4.6747		0.145031	0.147772	0.150577	0.153447	0.156384	53.05	55.08
Goldman Sachs Group, Inc.	38143UF63	10/31/11	05/01/17	100.000	0.000	3.8999		0.112612	0.114808	0.117046	0.119329	0.121656	41.20	42.82
Goldman Sachs Group, Inc.	38143UFM8	11/30/09	11/30/15	100.000	1.000	3.9589		0.120229	0.122060	0.123926	0.125829	0.127770	43.73	45.08
Goldman Sachs Group, Inc.	38143UH20	12/05/11	12/05/14	100.000	VARIES	3.3850		0.009121	0.009276	0.009433	0.009592		3.32	3.18
Goldman Sachs Group, Inc.	38143UH53	12/30/11	07/03/17	100.000	0.000	4.7823		0.136073	0.139327	0.142659	0.146070	0.149563	50.74	53.20
Goldman Sachs Group, Inc.	38143UHS3	04/15/10	04/15/15	100.000	1.000	3.9405		0.117829	0.119603	0.121412	0.123257	0.125138	43.01	44.32
Goldman Sachs Group, Inc.	38143UHT1	04/20/10	04/20/15	100.000	0.000	3.9150		0.119822	0.122167	0.124559	0.126997	0.129483	43.89	45.63

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Goldman Sachs Group, Inc.	38143UJE2	05/26/10	05/26/16	100.000	0.000	5.1358		0.161944	0.166102	0.170368	0.174743	0.179230	59.34	62.43
Goldman Sachs Group, Inc.	38143UJL6	05/21/10	05/21/15	100.000	0.000	2.4439		0.072138	0.073019	0.073911	0.074815	0.075729	26.20	26.84
Goldman Sachs Group, Inc.	38143UJX0	06/24/10	06/24/16	100.000	0.000	4.3999		0.136268	0.139266	0.142330	0.145461	0.148661	49.64	51.85
Goldman Sachs Group, Inc.	38143UK91	01/26/12	01/28/14	100.000	VARIES	2.9996		0.084588	0.084607	0.085875			30.65	2.32
Goldman Sachs Group, Inc.	38143UKX8	08/31/10	08/31/17	100.000	0.000	4.4059		0.132797	0.133509	0.138712	0.139457	0.144891	49.33	51.53
Goldman Sachs Group, Inc.	38143UL25	01/31/12	07/31/17	100.000	0.000	4.0496		0.114769	0.117093	0.119464	0.121883	0.124351	42.44	44.18
Goldman Sachs Group, Inc.	38143ULK5	07/28/10	07/28/17	100.000	VARIES	2.6534		0.015618	0.015826	0.016036	0.016248	0.016464	5.72	5.88
Goldman Sachs Group, Inc.	38143ULL3	07/29/10	07/29/15	100.000	0.000	3.7102		0.110925	0.112983	0.115079	0.117214	0.119388	40.93	42.47
Goldman Sachs Group, Inc.	38143ULM1	07/28/10	07/28/17	100.000	VARIES	2.6469		0.015464	0.015669	0.015876	0.016086	0.016299	5.67	5.82
Goldman Sachs Group, Inc.	38143ULN9	08/06/10	08/06/20	100.000	VARIES	2.8170		0.018322	0.018580	0.018842	0.019107	0.019376	6.72	6.91
Goldman Sachs Group, Inc.	38143ULQ2	08/20/10	08/20/15	100.000	VARIES	1.9250		0.006952	0.007019	0.007086	0.007155	0.007223	2.53	2.58
Goldman Sachs Group, Inc.	38143ULV1	08/26/10	08/26/20	100.000	VARIES	2.6793		0.020280	0.020552	0.020827	0.021106	0.021389	7.42	7.62
Goldman Sachs Group, Inc.	38143UM65	01/20/12	03/28/16	99.500	0.000	4.2189		0.120016	0.122548	0.125133	0.127773	0.130468	44.14	46.02
Goldman Sachs Group, Inc.	38143UMA6	08/20/10	08/20/20	100.000	VARIES	2.6781		0.012711	0.012881	0.013053	0.013228	0.013405	4.65	4.78
Goldman Sachs Group, Inc.	38143UMC2	08/26/10	08/26/15	100.000	VARIES	1.8192		0.007099	0.007164	0.007229	0.007295	0.007361	2.58	2.63
Goldman Sachs Group, Inc.	38143UME8	09/08/10	09/08/17	100.000	VARIES	2.3458		0.013493	0.013651	0.013811	0.013973	0.014137	4.92	5.04
Goldman Sachs Group, Inc.	38143UMH1	09/08/10	09/08/20	100.000	VARIES	2.6543		0.021558	0.021844	0.022134	0.022427	0.022725	7.88	8.09
Goldman Sachs Group, Inc.	38143UMJ7	09/10/10	09/10/20	100.000	VARIES	2.6625		0.013815	0.013999	0.014186	0.014374	0.014566	5.05	5.18
Goldman Sachs Group, Inc.	38143UMQ1	09/29/10	09/28/17	100.000	0.000	4.0718		0.122589	0.125084	0.127631	0.130229	0.132881	45.05	46.90
Goldman Sachs Group, Inc.	38143UMU2	09/21/10	09/21/20	100.000	VARIES	2.7708		0.019566	0.018685	0.018944	0.019207	0.019473	6.82	6.92
Goldman Sachs Group, Inc.	38143UMW8	09/21/10	09/21/17	100.000	VARIES	2.3116		0.017821	0.018027	0.018235	0.018446	0.018659	6.49	6.64
Goldman Sachs Group, Inc.	38143UNC1	10/12/10	10/12/15	100.000	0.000	3.1999		0.094713	0.096228	0.097768	0.099332	0.100921	34.61	35.73
Goldman Sachs Group, Inc.	38143UNG2	10/19/10	10/20/25*	100.000	VARIES	4.9992		0.133091					2.40*	
Goldman Sachs Group, Inc.	38143UNH0	10/29/10	10/31/17	100.000	2.000	3.7647		0.108383	0.109377	0.110390	0.111422	0.112474	39.32	40.05
Goldman Sachs Group, Inc.	38143UNQ0	10/29/10	10/29/25*	100.000	VARIES	4.8705		0.129318					3.62*	
Goldman Sachs Group, Inc.	38143UNT4	10/29/10	10/29/20	100.000	VARIES	2.0301		0.017537	0.017715	0.017895	0.018077	0.018260	6.37	6.50
Goldman Sachs Group, Inc.	38143UNU1	10/29/10	10/29/20	100.000	VARIES	2.3763		0.021575	0.021831	0.022091	0.022353	0.022619	7.85	8.03
Goldman Sachs Group, Inc.	38143UNV9	11/05/10	11/05/15	100.000	VARIES	1.6723		0.010147	0.010232	0.010317	0.010403	0.010490	3.68	3.74
Goldman Sachs Group, Inc.	38143UNX5	11/05/10	11/05/15	100.000	VARIES	1.6984		0.013468	0.013583	0.013698	0.013814	0.013932	4.88	4.97
Goldman Sachs Group, Inc.	38143UNY3	11/01/10	11/01/17	100.000	VARIES	1.9534		0.004160	0.004200	0.004241	0.004283	0.004325	1.51	1.54
Goldman Sachs Group, Inc.	38143UP54	02/29/12	08/31/17	100.000	0.000	4.3504		0.122791	0.123416	0.128191	0.128844	0.133829	45.60	47.60
Goldman Sachs Group, Inc.	38143UPE5	11/10/10	11/10/25*	100.000	VARIES	4.9480		0.131593					5.13*	
Goldman Sachs Group, Inc.	38143UPF2	11/15/10	11/15/17	100.000	VARIES	2.1778		0.012263	0.012397	0.012532	0.012668	0.012806	4.45	4.55
Goldman Sachs Group, Inc.	38143UPG0	11/29/10	11/29/16	100.000	0.000	3.4000		0.101033	0.102751	0.104498	0.106274	0.108081	36.79	38.05
Goldman Sachs Group, Inc.	38143UPQ8	11/18/10	11/18/15	100.000	VARIES	1.6239		0.008954	0.009027	0.009100	0.009174	0.009248	3.24	3.30
Goldman Sachs Group, Inc.	38143UPS4	11/18/10	11/18/15	100.000	VARIES	1.6239		0.008953	0.009027	0.009100	0.009174	0.009248	3.24	3.30
Goldman Sachs Group, Inc.	38143UQC8	11/30/10	11/30/17	100.000	VARIES	2.2520		0.011625	0.011756	0.011889	0.012023	0.012158	4.22	4.31
Goldman Sachs Group, Inc.	38143UQF1	12/15/10	12/15/25*	100.000	VARIES	5.1997		0.139031					22.80*	
Goldman Sachs Group, Inc.	38143UQG9	12/06/10	12/06/15	100.000	VARIES	1.5366		0.006279	0.006328	0.006376	0.006425	0.006475	2.27	2.31
Goldman Sachs Group, Inc.	38143UQJ3	12/28/10	12/28/16	100.000	0.000	3.5998		0.107392	0.109325	0.111293	0.113296	0.115335	39.02	40.44
Goldman Sachs Group, Inc.	38143UQP9	12/22/10	12/22/20	100.000	VARIES	2.3885		0.021514	0.021771	0.022031	0.022294	0.022561	7.80	7.98

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Goldman Sachs Group, Inc.	38143UQQ7	01/31/11	01/31/17	100.000	0.000	3.6501		0.107048	0.109002	0.110991	0.113017	0.115079	39.48	40.94
Goldman Sachs Group, Inc.	38143UQS3	01/31/11	01/31/26	100.000	VARIES	5.2484		0.141858	0.140478	0.139062	0.137609	0.136117	50.40	49.36
Goldman Sachs Group, Inc.	38143UQU8	01/31/11	01/31/26*	100.000	VARIES	5.2476		0.144078	0.143486				17.09*	
Goldman Sachs Group, Inc.	38143UQZ7	01/31/11	01/31/18	100.000	VARIES	1.9815		0.017502	0.017054	0.017223	0.017393	0.017566	6.18	6.28
Goldman Sachs Group, Inc.	38143URA1	01/31/11	01/31/16	100.000	VARIES	1.6251		0.008430	0.008498	0.008567	0.008637	0.008707	3.07	3.12
Goldman Sachs Group, Inc.	38143URD5	02/28/11	02/28/17	100.000	0.000	4.0298		0.118187	0.118603	0.122998	0.123431	0.128005	43.81	45.59
Goldman Sachs Group, Inc.	38143URJ2	02/28/11	02/28/17	100.000	0.000	4.1552		0.122089	0.122594	0.127215	0.127741	0.132556	45.29	47.19
Goldman Sachs Group, Inc.	38143URW3	03/31/11	03/31/17	100.000	0.000	3.9998		0.117907	0.120265	0.122670	0.125124	0.127626	43.30	45.05
Goldman Sachs Group, Inc.	38143URX1	03/31/11	03/31/17	100.000	0.000	3.9998		0.117907	0.120265	0.122670	0.125124	0.127626	43.30	45.05
Goldman Sachs Group, Inc.	38143US77	03/30/12	01/03/18	100.000	0.000	4.1997		0.117926	0.120403	0.122931	0.125512	0.128148	43.79	45.65
Goldman Sachs Group, Inc.	38143USM4	03/18/11	03/18/21	100.000	VARIES	5.2913		0.149906	0.150932	0.151100	0.151271	0.151507	54.27	54.47
Goldman Sachs Group, Inc.	38143UST9	03/18/11	03/18/16	100.000	1.000	3.6798		0.106403	0.107849	0.109323	0.110823	0.112351	38.87	39.94
Goldman Sachs Group, Inc.	38143USV4	03/23/11	03/23/16	100.000	VARIES	1.6343		0.008564	0.008634	0.008704	0.008776	0.008847	3.11	3.16
Goldman Sachs Group, Inc.	38143UTC5	03/25/11	03/28/16	100.000	0.000	3.6702		0.107701	0.109677	0.111690	0.113740	0.115827	39.50	40.96
Goldman Sachs Group, Inc.	38143UTJ0	04/29/11	05/01/17	100.000	0.000	3.7497		0.110153	0.112218	0.114322	0.116465	0.118649	40.28	41.80
Goldman Sachs Group, Inc.	38143UTM3	04/29/11	04/29/17	100.000	0.000	3.7501		0.110142	0.112208	0.114312	0.116455	0.118639	40.28	41.81
Goldman Sachs Group, Inc.	38143UTN1	04/13/11	04/13/21	100.000	VARIES	5.2207		0.147748	0.148704	0.148709	0.148713	0.148684	53.44	53.53
Goldman Sachs Group, Inc.	38143UTY7	04/27/11	04/27/16	100.000	VARIES	1.6045		0.008736	0.008806	0.008877	0.008948	0.009020	3.17	3.22
Goldman Sachs Group, Inc.	38143UU90	05/25/12	05/27/14	100.000	0.000	2.8400		0.080024	0.081161	0.082313			29.09	12.02
Goldman Sachs Group, Inc.	38143UUA7	04/29/11	04/29/21	100.000	VARIES	2.1672		0.015756	0.015038	0.015201	0.015365	0.015532	5.51	5.52
Goldman Sachs Group, Inc.	38143UUF6	05/11/11	05/11/16	100.000	0.000	3.3748		0.098572	0.100236	0.101927	0.103647	0.105396	35.95	37.18
Goldman Sachs Group, Inc.	38143UUJ8	05/31/11	05/31/17	100.000	0.000	3.9998		0.117907	0.120265	0.122670	0.125124	0.127626	43.02	44.76
Goldman Sachs Group, Inc.	38143UUU3	05/31/11	05/31/26*	100.000	VARIES	5.4943		0.147902					8.43*	
Goldman Sachs Group, Inc.	38143UUY5	07/20/11	07/20/21	100.000	0.000	5.1298		0.149899	0.153744	0.157688	0.161732	0.165880	55.91	58.81
Goldman Sachs Group, Inc.	38143UV57	05/29/12	11/29/13	100.000	0.000	2.3300		0.065479	0.066241				21.61	
Goldman Sachs Group, Inc.	38143UVD0	06/06/11	06/06/26*	100.000	VARIES	5.8161		0.147954					9.62*	
Goldman Sachs Group, Inc.	38143UVG3	06/07/11	06/07/21	100.000	VARIES	2.2754		0.016348	0.015563	0.015740	0.015919	0.016100	5.73	5.71
Goldman Sachs Group, Inc.	38143UVH1	06/30/11	06/30/17	100.000	0.000	3.7799		0.111064	0.113163	0.115302	0.117481	0.119701	40.37	41.91
Goldman Sachs Group, Inc.	38143UVK4	06/16/11	06/16/26	100.000	VARIES	5.4946		0.147910	0.146250	0.144544	0.142792	0.142193	52.90	51.69
Goldman Sachs Group, Inc.	38143UVS7	06/13/11	06/13/16	100.000	0.000	3.6198		0.106111	0.108032	0.109987	0.111978	0.114005	38.62	40.03
Goldman Sachs Group, Inc.	38143UVT5	06/13/11	06/13/17	100.000	0.000	4.0901		0.120728	0.123197	0.125716	0.128287	0.130911	44.00	45.81
Goldman Sachs Group, Inc.	38143UVV0	06/17/11	06/17/16	100.000	VARIES	2.0754		0.012286	0.012413	0.012542	0.012672	0.012804	4.45	4.54
Goldman Sachs Group, Inc.	38143UW23	06/29/12	06/30/17	100.000	0.000	4.0999		0.116236	0.118618	0.121050	0.123532	0.126064	42.28	44.03
Goldman Sachs Group, Inc.	38143UWD9	06/30/11	06/30/26	100.000	VARIES	5.6453		0.152933	0.151565	0.150159	0.148713	0.147841	54.81	53.79
Goldman Sachs Group, Inc.	38143UWL1	07/29/11	07/29/26	100.000	VARIES	5.3945		0.146652	0.144988	0.143280	0.141525	0.139723	51.98	50.72
Goldman Sachs Group, Inc.	38143UWM9	08/04/11	07/31/17	100.000	0.000	3.7994		0.107161	0.111007	0.111272	0.115265	0.115539	40.44	41.99
Goldman Sachs Group, Inc.	38143UXB2	08/15/11	08/15/26*	100.000	VARIES	5.8794		0.156490					6.89*	
Goldman Sachs Group, Inc.	38143UXG1	08/31/11	01/31/17	100.000	0.000	3.7498		0.107772	0.109793	0.111851	0.113948	0.116085	39.78	41.28
Goldman Sachs Group, Inc.	38143UY47	06/18/12	06/18/17	100.000	VARIES	3.6370		0.010872	0.010083	0.010267	0.010453	0.010644	3.76	3.73
Goldman Sachs Group, Inc.	38143UZA2	11/04/11	11/04/14	100.000	VARIES	2.8486		0.011041	0.011199	0.011358	0.011520		4.02	3.47
Goldman Sachs Group, Inc.	38143UZJ3	11/30/11	06/02/17	100.000	0.000	5.4499		0.159798	0.164152	0.168625	0.173220	0.177941	58.57	61.80

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Goldman Sachs Group, Inc.	38143UZL8	11/14/11	11/14/14	100.000	VARIES	3.0057		0.015327	0.015578	0.015792	0.016029		5.58	4.99
Goldman Sachs Group, Inc.	38143UZM6	11/30/11	11/30/26*	100.000	VARIES	7.1413		0.196133					11.18*	
Goldman Sachs Group, Inc.	38143UZV6	11/18/11	11/18/13	100.000	0.000	2.3999		0.068275	0.069094				21.79	
Goldman Sachs Group, Inc.	38146R386	10/17/11	10/20/14	100.000	0.000	4.3497		0.126186	0.128930	0.131734	0.134599		46.31	38.59
Goldman Sachs Group, Inc.	381470JN4	08/30/13	09/02/20	100.000	0.000	3.8497			0.106938	0.106961	0.109020	0.111119	12.94	39.37
Goldman Sachs Group, Inc.	38147QAS5	06/28/13	12/31/20	100.000	0.000	N/A		0.110831	0.110856	0.113067	0.115323	0.117624	20.29	41.11
Goldman Sachs Group, Inc.	38147QC20	10/25/13	10/25/28	100.000	VARIES	4.8589				0.134972	0.132179	0.129319	8.91	47.71
Goldman Sachs Group, Inc.	38147QCN4	06/19/13	06/19/28	100.000	VARIES	4.6926			0.130351	0.127544	0.124670	0.123380	24.99	45.35
Goldman Sachs Group, Inc.	38147QES1	07/31/13	08/03/20	100.000	0.000	3.9197			0.108882	0.108918	0.111052	0.113229	16.45	40.23
Goldman Sachs Group, Inc.	38147QGA8	07/22/13	07/22/28	100.000	VARIES	4.9006				0.136131	0.133340	0.130482	21.64	47.61
Goldman Sachs Group, Inc.	38147QHS8	08/02/13	08/02/28	100.000	VARIES	4.8903				0.135842	0.133051	0.130192	20.24	47.56
Goldman Sachs Group, Inc.	38147QJW7	08/12/13	08/10/18	100.000	0.000	2.6999				0.074998	0.075999	0.077025	10.42	27.47
Goldman Sachs Group, Inc.	38147QK21	11/13/13	11/13/28	100.000	VARIES	4.9003				0.136122	0.133250	0.130308	6.53	48.21
Goldman Sachs Group, Inc.	38147QLJ3	08/15/13	08/15/28	100.000	VARIES	4.8879				0.135776	0.132984	0.130124	18.47	47.61
Goldman Sachs Group, Inc.	38147QME3	08/12/13	08/12/20	100.000	0.000	3.9699				0.110276	0.112465	0.114698	15.33	40.71
Goldman Sachs Group, Inc.	38147QMJ2	08/15/13	08/15/28	100.000	VARIES	4.8903				0.135844	0.133053	0.130193	18.47	47.63
Goldman Sachs Group, Inc.	38147QPN0	08/30/13	08/30/23	100.000	VARIES	4.5507				0.125020	0.124680	0.125717	15.50	45.66
Goldman Sachs Group, Inc.	38147QQ25	11/13/13	11/13/23	100.000	VARIES	4.2198				0.117219	0.115240	0.113220	5.63	41.65
Goldman Sachs Group, Inc.	38147QQJ8	09/05/13	09/05/28	100.000	VARIES	5.0554				0.140429	0.136957	0.133398	16.29	49.11
Goldman Sachs Group, Inc.	38147QSE7	09/30/13	10/01/20	100.000	0.000	3.6699			0.101943	0.101955	0.103826	0.105731	9.28	37.38
Goldman Sachs Group, Inc.	38147QUW4	09/20/13	09/20/28	100.000	VARIES	5.0883				0.141344	0.138844	0.136281	14.28	49.92
Goldman Sachs Group, Inc.	38147QVJ2	09/27/13	09/27/19	100.000	0.000	3.0000				0.083334	0.084584	0.085853	7.83	30.46
Goldman Sachs Group, Inc.	38147QXA9	10/31/13	11/03/20	100.000	0.000	3.3502			0.091039	0.092574	0.092590	0.095701	5.73	33.98
Goldman Sachs Group, Inc.	38147QYN0	10/17/13	10/17/23	100.000	VARIES	3.9815				0.110598	0.110588	0.110578	8.18	39.81
Graphic Packaging Intl	38869PAE4	06/16/09	06/15/17*	97.292	9.500	9.9998	9.46	0.008950					1.47*	
Graphic Packaging Intl	38869PAF1	06/16/09	06/15/17*	97.292	9.500	9.9998	9.46	0.008950					1.47*	
Great Plains Energy, Inc.	391164AF7	03/22/12	06/15/22	103.480	5.292	4.8564		0.137799	0.136863	0.137427	0.136483	0.137035	50.12	49.98
Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIES	8.5003		0.373175	0.383462	0.394187	0.405367	0.416921	139.62	147.63
Griffon Corporation	398433AB8	07/18/03	07/18/23	100.000	VARIES	8.5003		0.373175	0.383462	0.394187	0.405367	0.416921	139.62	147.63
Grundy CNTY SD #72-C, IL	400292BB3	11/01/12	12/01/13	101.337	0.000	1.4897		0.041988	0.042300				13.91	
Grundy CNTY SD #72-C, IL	400292BC1	11/01/12	12/01/14	104.070	VARIES	1.7420		0.050432	0.050871	0.049349	0.048871		18.20	16.20
Grundy CNTY SD #72-C, IL	400292BD9	11/01/12	12/01/15	105.206	VARIES	1.9927		0.058333	0.058914	0.057252	0.056785	0.056313	21.07	20.50
Grundy CNTY SD #72-C, IL	400292BE7	11/01/12	12/01/16	106.789	VARIES	2.2434		0.066672	0.067420	0.065476	0.064964	0.064446	24.10	23.45
Grundy CNTY SD #72-C, IL	400292BF4	11/01/12	12/01/17	107.117	VARIES	2.4939		0.074360	0.075287	0.073224	0.072751	0.072273	26.90	26.25
Grundy CNTY SD #72-C, IL	400292BG2	11/01/12	12/01/18	108.347	VARIES	2.7441		0.082777	0.083913	0.081555	0.081054	0.080546	29.97	29.24
Grundy CNTY SD #72-C, IL	400292BH0	11/01/12	12/01/19	107.921	VARIES	2.9942		0.089985	0.091333	0.088871	0.088434	0.087990	32.60	31.89
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
HSBC USA, Inc.	4042K03W3	07/30/10	08/01/13	100.000	2.350	2.3499		0.065278	0.065278				13.71	
HSBC USA, Inc.	4042K04T9	08/17/10	08/16/13	100.000	0.000	1.2967		0.036962	0.037201				8.36	
HSBC USA, Inc.	4042K04U6	08/31/10	08/29/13	100.000	1.300	1.2999		0.035519	0.035714				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

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
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		0.059737					5.62	
HSBC USA, Inc.	4042K0UD5	01/30/09	07/31/14	100.000	0.000	2.4845		0.073615	0.075764	0.075455	0.077658		27.54	16.32
HSBC USA, Inc.	4042K0UX1	02/27/09	08/26/14	100.000	0.000	3.0323		0.093582	0.095001	0.096442	0.097904		34.30	22.93
HSBC USA, Inc.	4042K0VV4	03/31/09	09/30/14	100.000	0.000	3.3762		0.105445	0.107225	0.109035	0.110876		38.61	29.66
HSBC USA, Inc.	4042K0W35	04/27/10	04/22/14	100.000	0.000	2.6880		0.079794	0.080867	0.081954			29.07	9.10
HSBC USA, Inc.	4042K0W84	05/27/10	05/27/16	100.000	0.000	2.8554		0.085143	0.086359	0.087592	0.088843	0.090111	30.95	31.84
HSBC USA, Inc.	4042K0XJ9	06/12/09	06/12/13	100.000	0.000	3.7732		0.119462					19.23	
HSBC USA, Inc.	4042K0Y82	05/26/10	05/27/14	100.000	0.000	2.8563		0.085180	0.086396	0.087630			30.97	12.79
HSBC USA, Inc.	4042K14V2	09/28/12	09/28/18	100.000	0.000	2.1876		0.060768	0.061432	0.062104	0.062784	0.063470	22.12	22.61
HSBC USA, Inc.	4042K14W0	09/28/12	09/28/18	100.000	0.000	2.1876		0.060768	0.061432	0.062104	0.062784	0.063470	22.12	22.61
HSBC USA, Inc.	4042K14X8	10/02/12	10/02/14	100.000	0.000	0.9975		0.027709	0.027847	0.027986	0.028125		10.02	7.61
HSBC USA, Inc.	4042K15X7	10/31/12	10/31/18	100.000	0.000	2.0692		0.057479	0.058074	0.058675	0.059282	0.059895	20.87	21.31
HSBC USA, Inc.	4042K15Y5	10/31/12	10/31/18	100.000	0.000	2.2257		0.061826	0.062514	0.063210	0.063914	0.064625	22.47	22.97
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.	4042K1B28	03/27/12	03/27/19	100.000	0.000	3.6762		0.103994	0.105906	0.107852	0.109835	0.111854	38.14	39.56
HSBC USA, Inc.	4042K1BQ5	01/24/11	01/24/18	100.000	0.000	3.6480		0.106980	0.108932	0.110919	0.112942	0.115002	39.48	40.94
HSBC USA, Inc.	4042K1CG6	01/31/11	01/31/13	100.000	0.000	1.2570		0.035582					1.03	
HSBC USA, Inc.	4042K1CU5	02/03/11	02/05/18*	100.000	2.250	N/A		0.107693					3.02*	
HSBC USA, Inc.	4042K1D59	04/05/12	04/05/18	100.000	0.000	3.2441		0.091578	0.093063	0.094573	0.096107	0.097666	33.49	34.59
HSBC USA, Inc.	4042K1DR1	02/28/11	02/28/13	100.000	0.000	1.3600		0.038343					2.22	
HSBC USA, Inc.	4042K1DS9	02/28/11	02/28/13	100.000	0.000	1.3600		0.038343					2.22	
HSBC USA, Inc.	4042K1DX8	02/11/11	02/11/13	100.000	0.000	1.4687		0.041704					1.67	
HSBC USA, Inc.	4042K1E58	04/26/12	10/26/18	100.000	0.000	3.3063		0.093362	0.094906	0.096475	0.098070	0.099691	34.09	35.23
HSBC USA, Inc.	4042K1E66	04/26/12	04/27/17	100.000	0.000	2.7102		0.076312	0.077346	0.078394	0.079456	0.080533	27.79	28.55
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		0.038975					3.39	
HSBC USA, Inc.	4042K1EQ2	03/30/11	03/28/13	100.000	0.000	1.3746		0.038975					3.39	
HSBC USA, Inc.	4042K1FE8	03/24/11	03/24/18	100.000	VARIES	3.9708		0.110529	0.110510	0.110491	0.110472	0.110452	39.78	39.77
HSBC USA, Inc.	4042K1GC1	04/29/11	05/01/13	100.000	0.000	1.2550		0.035526					4.26	
HSBC USA, Inc.	4042K1GG2	05/04/11	05/04/18	100.000	VARIES	3.6984		0.102445	0.102469	0.102493	0.102518	0.102543	36.89	36.90
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		0.032631					4.86	
HSBC USA, Inc.	4042K1HR7	05/23/11	05/23/13	100.000	0.000	1.1588		0.032754					4.65	
HSBC USA, Inc.	4042K1HW6	06/21/11	06/20/13	100.000	0.000	1.0989		0.031032					5.24	
HSBC USA, Inc.	4042K1HX4	06/10/11	06/10/19	100.000	VARIES	3.5773		0.098975	0.099003	0.099031	0.099059	0.099088	35.64	35.66
HSBC USA, Inc.	4042K1JT1	06/13/11	06/13/18	100.000	VARIES	3.3850		0.092394	0.092530	0.092669	0.092810	0.092953	33.29	33.39
HSBC USA, Inc.	4042K1K77	05/29/12	11/28/18	100.000	0.000	3.0538		0.086116	0.087431	0.088766	0.090122	0.091498	31.33	32.29
HSBC USA, Inc.	4042K1KE2	07/29/11	07/31/17	100.000	0.000	2.9725		0.085059	0.086323	0.087606	0.088908	0.090230	31.23	32.17
HSBC USA, Inc.	4042K1KG7	07/29/11	07/31/17	100.000	0.000	2.9725		0.085059	0.086323	0.087606	0.088908	0.090230	31.23	32.17

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
HSBC USA, Inc.	4042K1KK8	07/13/11	01/11/13	100.000	0.000	0.6516		0.018218					.18	
HSBC USA, Inc.	4042K1M59	05/15/12	05/15/14	100.000	0.000	1.4599		0.040850	0.041148	0.041448			14.79	5.55
HSBC USA, Inc.	4042K1NJ8	09/30/11	10/02/14	100.000	1.967	1.9669		0.054639	0.054639	0.054639	0.054639		19.67	14.81
HSBC USA, Inc.	4042K1NQ2	10/13/11	10/15/13	100.000	0.000	1.5548		0.043867	0.044208				12.52	
HSBC USA, Inc.	4042K1TC7	11/30/11	11/30/21	100.000	VARIES	4.1952		0.112056	0.112263	0.112475	0.112691	0.112912	40.39	40.54
HSBC USA, Inc.	4042K1T26	12/20/11	12/20/21	100.000	VARIES	4.3009		0.115909	0.116073	0.116241	0.116412	0.116587	41.76	41.88
HSBC USA, Inc.	4042K1U43	06/29/12	06/29/18	100.000	0.000	2.6048		0.073301	0.074255	0.075222	0.076202	0.077195	26.56	27.26
HSBC USA, Inc.	4042K1XC2	02/29/12	03/01/18	100.000	0.000	3.1254		0.088183	0.089561	0.090960	0.092382	0.093826	32.33	33.35
HSBC USA, Inc.	4042K1XD0	02/29/12	03/01/17	100.000	0.000	2.9015		0.081776	0.082962	0.084166	0.085387	0.086625	29.94	30.81
HSBC USA, Inc.	4042K1XE8	02/07/12	02/07/17	100.000	0.000	2.7410		0.077183	0.078241	0.079313	0.080400	0.081502	28.28	29.06
HSBC USA, Inc.	4042K1XF5	02/29/12	03/01/19	100.000	0.000	3.4939		0.098759	0.100485	0.102240	0.104026	0.105843	36.28	37.56
HSBC USA, Inc.	4042K1Z30	08/30/12	08/30/18	100.000	0.000	2.4720		0.067912	0.068376	0.069601	0.070077	0.071332	25.08	25.71
HSBC USA, Inc.	4042K1Z48	08/30/12	02/28/18	100.000	0.000	2.2077		0.060990	0.060658	0.062344	0.062005	0.063728	22.37	22.86
HSBC USA, Inc.	4042K1Z63	08/08/12	08/08/19	100.000	0.000	2.6152		0.072645	0.073595	0.074558	0.075533	0.076520	26.60	27.30
HSBC USA, Inc.	4042K1ZD8	03/30/12	03/30/17	100.000	0.000	2.8298		0.079719	0.080847	0.081991	0.083151	0.084328	29.11	29.94
HSBC USA, Inc.	4042K1ZE6	04/04/12	04/04/18	100.000	0.000	3.2440		0.091574	0.093059	0.094568	0.096102	0.097661	33.49	34.59
HSBC USA, Inc.	4042K1ZK2	04/02/12	04/02/19	100.000	0.000	3.4236		0.096731	0.098386	0.100071	0.101784	0.103526	35.42	36.64
HSBC USA, Inc.	4042K1ZU0	03/20/12	09/18/15	100.000	0.000	2.0474		0.057450	0.058039	0.058633	0.059233	0.059839	20.91	21.34
HSBC USA, Inc.	40432X2M2	11/27/12	11/27/18	100.000	0.000	2.0105		0.055848	0.056409	0.056977	0.057549	0.058128	20.24	20.65
HSBC USA, Inc.	40432X2N0	11/27/12	11/27/18	100.000	0.000	2.1491		0.059699	0.060340	0.060989	0.061644	0.062306	21.65	22.12
HSBC USA, Inc.	40432X3T6	11/26/12	11/25/19	100.000	0.000	2.2776		0.063268	0.063985	0.064714	0.065451	0.066196	22.96	23.48
HSBC USA, Inc.	40432X4M0	12/24/12	12/24/18	100.000	0.000	2.0972		0.058256	0.058867	0.059484	0.060108	0.060738	21.09	21.54
HSBC USA, Inc.	40432X4N8	12/26/12	12/26/18	100.000	0.000	2.0970		0.058252	0.058863	0.059480	0.060104	0.060734	21.09	21.53
HSBC USA, Inc.	40432X5F4	12/21/12	12/21/22	100.000	VARIES	1.3475		0.011599	0.011306	0.011012	0.010716	0.010417	4.12	3.91
HSBC USA, Inc.	40432X5K3	12/20/12	01/21/14	100.000	0.000	0.5120		0.014223	0.014229	0.014266			5.13	.29
HSBC USA, Inc.	40432X5M9	01/29/13	01/29/19	100.000	0.000	2.1341			0.059283	0.059915	0.060555	0.061201	19.78	21.88
HSBC USA, Inc.	40432X5N7	01/30/13	01/30/19	100.000	0.000	2.1341			0.059283	0.059915	0.060555	0.061201	19.72	21.88
HSBC USA, Inc.	40432X5T4	01/15/13	01/15/43	100.000	0.000	4.5776			0.127156	0.130066	0.133043	0.136089	44.48	48.36
HSBC USA, Inc.	40432X5Z0	01/04/13	12/24/18	100.000	0.000	2.0803		0.057788	0.058356	0.058963	0.059576	0.060196	20.74	21.35
HSBC USA, Inc.	40432X7E5	01/29/13	01/29/43	100.000	0.000	4.6460			0.129057	0.132055	0.135122	0.138261	43.30	49.04
HSBC USA, Inc.	40432XAC5	02/26/13	02/26/19	100.000	0.000	2.2385			0.062183	0.062879	0.063583	0.064294	19.05	22.94
HSBC USA, Inc.	40432XAD3	02/27/13	02/27/19	100.000	0.000	2.2385			0.062183	0.062879	0.063583	0.064294	18.99	22.94
HSBC USA, Inc.	40432XAP6	05/07/13	05/07/43	100.000	0.000	4.7437			0.131771	0.134896	0.138096	0.141371	31.00	49.49
HSBC USA, Inc.	40432XBQ3	02/28/13	08/28/18	100.000	0.000	1.9403			0.053899	0.054422	0.054950	0.055483	16.40	19.82
HSBC USA, Inc.	40432XCD1	03/28/13	03/28/19	100.000	0.000	2.2310			0.061974	0.062665	0.063364	0.064071	16.98	22.82
HSBC USA, Inc.	40432XGE5	06/17/13	06/17/43	100.000	0.000	4.8511			0.134755	0.138023	0.141371	0.144800	26.19	50.39
HSBC USA, Inc.	40432XGU9	06/26/13	06/26/19	100.000	0.000	2.6968			0.074914	0.075924	0.076947	0.077985	13.86	27.53
HSBC USA, Inc.	40432XGZ8	07/08/13	07/08/20	100.000	VARIES	1.3420				0.007557	0.007266	0.006974	1.31	2.57
HSBC USA, Inc.	40432XHX2	07/23/13	07/23/18	100.000	0.000	2.1557				0.059883	0.060528	0.061180	9.46	21.88
HSBC USA, Inc.	40432XHZ7	07/26/13	07/26/23	100.000	VARIES	1.5824				0.008679	0.008319	0.007957	1.35	2.95
HSBC USA, Inc.	40432XJY8	08/23/13	08/23/23	98.875	VARIES	1.6689				0.010838	0.010312	0.009781	1.39	3.67
HSBC USA, Inc.	40432XKQ3	09/26/13	09/26/23	100.000	VARIES	3.9578				0.109942	0.109644	0.109340	10.44	39.47
HSBC USA, Inc.	40432XXK8	09/12/13	09/12/23	98.875	VARIES	1.6700				0.010868	0.010340	0.009807	1.18	3.70

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
HSBC USA, Inc.	40432XLT6	09/30/13	10/02/23	100.000	VARIES	1.5393			0.008038	0.008033	0.007519	0.007002	.73	2.71
HSBC USA, Inc.	40433X316	08/12/13	08/14/23	100.000	0.000	3.8455			0.106821	0.106844	0.108898	0.110992	14.85	39.40
HSBC USA, Inc.	40433X795	06/06/13	05/29/15	100.000	0.000	0.7984			0.021698	0.022142	0.021868	0.022319	4.55	8.04
HSBC USA, Inc.	40434B867	12/03/13	11/25/20	100.000	0.000	3.1082				0.086341	0.087623	0.088985	2.42	31.41
Hancock CNTY SD #325, IL	409828AN0	06/28/13	12/01/14	103.503	0.000	1.2281			0.035311	0.035495	0.035713		6.47	11.75
Hancock CNTY SD #325, IL	409828AP5	06/28/13	12/01/15	105.618	VARIES	1.4835			0.043524	0.043798	0.044123	0.042133	7.97	15.78
Hancock CNTY SD #325, IL	409828AQ3	06/28/13	12/01/16	107.747	VARIES	1.7351			0.051933	0.052316	0.052770	0.050336	9.52	18.86
Hancock CNTY SD #325, IL	409828AR1	06/28/13	12/01/17	109.800	VARIES	1.9860			0.060575	0.061087	0.061693	0.058789	11.10	22.03
John Hancock Life Ins Co	41013MBT6	10/29/02	04/15/15	50.000	0.000	5.6403	380.54	0.136336	0.140181	0.144134	0.148199	0.152379	50.37	53.25
Harrisburg, PA	414738NU4	12/28/95	04/01/13	30.247	0.000	7.0491	680.51	0.189144					17.02	
Harrisburg, PA	414738NV2	12/28/95	04/01/14	27.925	0.000	7.1092	637.27	0.177833	0.184155	0.190701			66.32	17.16
Harrisburg, PA	414738NW0	12/28/95	04/01/15	25.992	0.000	7.1193	594.57	0.166029	0.171939	0.178060	0.184398	0.190962	61.92	66.40
Harrisburg, PA	414738NX8	12/28/95	04/01/16	24.047	0.000	7.1593	555.29	0.155471	0.161036	0.166800	0.172771	0.178956	57.99	62.22
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1792	517.88	0.145188	0.150400	0.155799	0.161391	0.167185	54.16	58.12
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2393	483.18	0.135998	0.140921	0.146022	0.151307	0.156784	50.75	54.49
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	450.02	0.126663	0.131248	0.135999	0.140922	0.146023	47.26	50.75
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	0.000	5.7021		0.209808	0.215790	0.221942	0.228270	0.234778	78.25	82.77
Hartford Life Insurance	4165X2AC0	01/23/07	01/23/13	100.000	0.000	4.9060		0.177910					3.91	
Hartford Life Insurance	4165X2AE6	02/06/07	02/06/13	100.000	0.000	4.9496		0.179912					6.30	
Hartford Life Insurance	4165X2AG1	02/20/07	02/20/13	100.000	0.000	4.8472		0.175223					8.59	
Hartford Life Insurance	4165X2AJ5	03/05/07	03/05/13	100.000	0.000	4.6977		0.168464					10.78	
Hartford Life Insurance	4165X2AM8	03/19/07	03/19/13	100.000	0.000	4.8023		0.173183					13.51	
Hartford Life Insurance	4165X2AP1	04/23/07	04/23/14	100.000	0.000	4.5737		0.162924	0.166650	0.170461			59.84	19.09
Hartford Life Insurance	4165X2AR7	05/07/07	05/07/13	100.000	0.000	4.6205		0.165008					20.79	
Hartford Life Insurance	4165X2AT3	06/11/07	06/11/14	100.000	0.000	5.0297		0.183613	0.188230	0.192964			67.12	30.87
Hartford Life Insurance	4165X2AU0	07/02/07	07/02/14	100.000	0.000	5.2090		0.187120	0.191994	0.196994	0.202125		70.01	36.58
Hartford Life Insurance	4165X2AV8	07/23/07	07/23/14	100.000	0.000	5.1914		0.186328	0.191165	0.196127	0.201218		69.50	40.53
Hartford Life Insurance	4165X2AW6	08/13/07	08/13/14	100.000	0.000	5.1603		0.184934	0.189705	0.194600	0.199621		68.77	44.10
Hartford Life Insurance	4165X2AX4	09/04/07	09/04/14	100.000	0.000	5.1515		0.184538	0.189291	0.194167	0.199168		68.42	48.08
Hartford Life Insurance	4165X2BD7	01/30/08	01/30/13	100.000	0.000	3.6931		0.120950					3.51	
Hartford Life Insurance	4165X2BH8	07/02/08	06/25/13	100.000	0.000	4.4925		0.152280					26.50	
Hartford Life Insurance	4165X2BJ4	07/09/08	07/09/15	100.000	0.000	4.1028		0.134070	0.136821	0.139627	0.142492	0.145415	49.72	51.78
Hartford Life Insurance	4165X2BK1	07/24/08	01/15/13	100.000	0.000	4.5364		0.150612					2.11	
Helix Energy Solutions	42330PAG2	03/12/12	03/15/32	100.000	VARIES	7.5037		0.212946	0.217549	0.222324	0.227278	0.232418	78.48	82.00
Hoboken, NJ	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1397	176.98	0.071715	0.074275	0.076927	0.079673	0.082517	26.75	28.69
Hoboken, NJ	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1396	164.99	0.066856	0.069243	0.071715	0.074275	0.076927	24.94	26.75
Hoboken, NJ	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	153.82	0.062327	0.064552	0.066856	0.069243	0.071715	23.25	24.94
Hoboken, NJ	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	143.40	0.058105	0.060179	0.062327	0.064552	0.066856	21.67	23.25
Hoboken, NJ	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1397	133.68	0.054168	0.056102	0.058104	0.060179	0.062327	20.20	21.67
Hoboken, NJ	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	124.62	0.050498	0.052301	0.054168	0.056102	0.058104	18.83	20.20
Hoboken, NJ	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1396	116.18	0.047077	0.048758	0.050498	0.052301	0.054168	17.56	18.83
Hologic, Inc.	436440AA9	12/10/07	12/15/37	100.000	VARIES	9.1269		0.361245	0.373172	0.389838	0.404610	0.424602	134.52	145.59
Horizon Lines, Inc.	44044KAC5	10/05/11	04/15/17	92.470	6.000	N/A		0.206716	0.214430	0.222432	0.230733	0.239344	77.00	82.86

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								Period	Period	2014 1st	Period	Period		
Horizon Lines, Inc.	44044KAG6	10/05/11	04/15/17	92.470	6.000	N/A		0.206716	0.214430	0.222432	0.230733	0.239344	77.00	82.85
Horizon Lines, Inc.	44044KAH4	04/26/12	04/15/17	100.000	6.000	5.9999		0.166667	0.166667	0.166667	0.166667	0.166667	60.00	60.00
Hornbeck Offshore SVCS	440543AF3	08/17/09	09/01/17*	97.123	8.000	8.5012	9.80	0.009182	0.009573				1.24*	
Hornbeck Offshore SVCS	440543AG1	08/17/09	09/01/17*	97.123	8.000	8.5012	9.80	0.009182	0.009573				1.24*	
Hornbeck Offshore SVCS	440543AH9	08/17/09	09/01/17*	97.123	8.000	8.5012	9.80	0.009182	0.009573				1.24*	
Host Marriott Corp.	441079209	12/02/96	12/02/26	100.000	6.750	6.7499		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
Host Marriott Corp.	441079308	12/02/96	12/02/26	100.000	6.750	6.7499		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
Hovnanian Enterprises	442488BK7	02/14/11	10/15/15	97.453	11.875	12.6129	8.58	0.014202	0.015098	0.016050	0.017062	0.018138	5.41	6.12
Hovnanian Enterprises	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062	28.39	0.073563	0.078641	0.084070	0.089874	0.096078	28.03	32.03
Hovnanian Enterprises	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926		0.153140	0.159089	0.165400	0.172097	0.179201	56.94	61.58
Hovnanian Enterprises	442488BP6	10/02/12	12/01/17	76.851	0.000	5.1630	9.84	0.111150	0.114020	0.116963	0.119983	0.123080	40.70	42.83
Hudson CNTY NJ Impt Auth	443731BV5	12/29/10	01/01/14	98.987	3.500	3.8602	6.63	0.009630	0.009816				3.50	
Hudson CNTY NJ Impt Auth	443731BW3	12/29/10	01/01/15	98.689	4.000	4.3602	6.28	0.009180	0.009380	0.009585	0.009793		3.34	3.49
Hutchinson Tech Inc.	448407AG1	02/11/11	01/15/15	84.940	8.500	13.5701	62.89	0.101430	0.108313	0.115662	0.123510	0.131890	40.12	45.74
Illinois Stud Asst Comm.	452281JD1	10/27/10	04/25/23	95.305	1.200	N/A		0.012284	0.012389	0.012495	0.012601	0.012709	4.46	4.53
Independent Cities, CA	45385PAA2	03/06/12	05/15/16	77.629	18.000	27.2683	27.58	0.105229	0.119577	0.135880	0.154406	0.175458	41.87	54.07
Insignia Financing I	45766X304	11/01/96	09/30/16	100.000	6.500	6.4999		0.178571	0.177596	0.178571	0.177596	0.178571	65.00	65.00
Interface, Inc.	458665AL0	06/05/09	11/01/13	96.301	11.375	12.4916	28.44	0.027478	0.029194				8.55	
Interface, Inc.	458665AM8	06/05/09	11/01/13	96.301	11.375	12.4916	28.44	0.027478	0.029194				8.55	
Interface, Inc.	458665AN6	06/05/09	11/01/13	96.301	11.375	12.4916	28.44	0.027478	0.029194				8.55	
Intl Bnk for Reconstr	459056GS0	03/06/85	02/15/13	5.019	0.000	10.9967	937.06	0.283251					12.75	
Intl Bnk for Reconstr	459056GT8	03/06/85	08/15/13	4.757	0.000	10.9970	888.23	0.268495	0.287954				64.20	
Intl Bnk for Reconstr	459056GU5	03/06/85	02/15/14	4.634	0.000	10.8975	841.62	0.252555	0.270730	0.280827			99.40	12.64
Intl Bnk for Reconstr	459056GV3	03/06/85	08/15/14	4.395	0.000	10.8971	798.13	0.239498	0.256733	0.266308	0.285472		94.26	63.65
Intl Bnk for Reconstr	459056GW1	03/06/85	02/15/15	4.349	0.000	10.7474	757.49	0.224800	0.240806	0.249609	0.267382	0.277157	88.40	98.15
Intl Bnk for Reconstr	459056HY6	01/07/86	02/15/16	5.299	0.000	9.9989	684.56	0.193106	0.206121	0.212898	0.227246	0.234717	75.59	83.34
Intl Bnk for Reconstr	459056JL2	01/07/86	02/15/13	6.323	0.000	10.4488	924.63	0.269838					12.14	
Intl Bnk for Reconstr	459056JM0	01/07/86	02/15/14	5.865	0.000	10.3490	834.49	0.241725	0.258447	0.267389			94.82	12.03
Intl Bnk for Reconstr	459056JN8	01/07/86	02/15/15	5.604	0.000	10.1490	754.64	0.215323	0.230000	0.237731	0.253935	0.262471	84.36	93.14
Interval Acquisiti Corp.	46113VAA6	08/20/08	09/01/16	91.022	9.500	11.2256	39.09	0.030968	0.032706	0.034542	0.036480	0.038528	11.89	13.26
Irvington Township, NJ	464080JQ4	12/21/06	07/15/13	71.337	0.000	5.2095	259.32	0.137457	0.141037				27.31	
Irvington Township, NJ	464080JR2	12/21/06	07/15/14	67.412	0.000	5.2795	248.84	0.132140	0.135628	0.139209	0.142884		49.37	27.67
Irvington Township, NJ	464080JS0	12/21/06	07/15/15	63.882	0.000	5.2996	236.84	0.125833	0.129168	0.132590	0.136104	0.139710	47.02	49.55
Irvington Township, NJ	464080JT8	12/21/06	07/15/16	60.176	0.000	5.3796	226.99	0.120846	0.124097	0.127435	0.130863	0.134383	45.18	47.65
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3997	215.73	0.114914	0.118016	0.121203	0.124475	0.127836	42.97	45.32
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4396	205.36	0.109501	0.112479	0.115539	0.118681	0.121909	40.96	43.22
Ivax Corporation	465823AK8	12/22/04	12/15/24	98.500	VARIES	5.7510		0.217594	0.222353	0.226950	0.231679	0.236544	79.34	82.71
Ivax Corporation	465823AN2	12/22/04	12/15/24	98.500	VARIES	5.7510		0.217594	0.222353	0.226950	0.231679	0.236544	79.34	82.71
Ivax Corporation	465823AP7	05/09/05	05/15/25	100.000	VARIES	6.9833		0.296495	0.305053	0.313910	0.323041	0.332491	109.08	115.51
Ivax Corporation	465823AQ5	05/09/05	05/15/25	100.000	VARIES	6.9833		0.296495	0.305053	0.313910	0.323041	0.332491	109.08	115.51
JP Morgan Chase & Co.	46625H241	07/31/09	07/31/14	100.000	0.000	5.8937		0.194880	0.200623	0.206535	0.212621		72.95	44.26

* Called in 2013; reportable OID is computed to call date.

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								Period	Period	2014 1st	Period	Period		
JP Morgan Chase & Co.	46625H266	05/29/09	05/29/15	100.000	1.500	5.0865		0.160442	0.163463	0.166561	0.169737	0.172995	58.50	60.74
JP Morgan Chase & Co.	46625H563	10/31/08	10/31/13	100.000	0.000	7.5853		0.283797	0.294561				86.79	
JP Morgan Chase & Co.	46625H647	07/31/08	07/31/13	100.000	0.000	5.9091		0.207198	0.213320				44.41	
JP Morgan Chase & Co.	46625HFU9	04/26/06	04/26/13	100.000	0.000	5.6025		0.222876					25.63	
JP Morgan Chase & Co.	46634E783	12/24/09	06/23/15	100.000	0.000	3.6045		0.111444	0.113452	0.115497	0.117579	0.119698	40.51	41.99
JP Morgan Chase & Co.	46634X187	06/29/11	06/29/17	100.000	0.000	3.2582		0.095003	0.096551	0.098124	0.099723	0.101347	34.49	35.62
Jackson CNTYS SD#165, IL	466484EX6	06/28/07	12/01/13	69.690	0.000	5.6993	252.94	0.149664	0.153929				50.16	
Jackson CNTYS SD#165, IL	466484EY4	06/28/07	12/01/14	65.644	0.000	5.7494	240.66	0.142589	0.146688	0.150905	0.155243		52.32	50.58
Jackson CNTYS SD#165, IL	466484EZ1	06/28/07	12/01/15	61.520	0.000	5.8495	230.06	0.136679	0.140676	0.144791	0.149025	0.153384	50.17	53.14
Jackson CNTYS SD#165, IL	466484FA5	06/28/07	12/01/16	57.808	0.000	5.8995	218.31	0.129871	0.133702	0.137646	0.141706	0.145886	47.68	50.53
Jackson CNTYS SD#165, IL	466484FB3	06/28/07	12/01/17	53.993	0.000	5.9995	207.90	0.124010	0.127730	0.131561	0.135508	0.139573	45.54	48.31
Jackson CNTYS SD#165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0496	196.76	0.117524	0.121079	0.124741	0.128514	0.132401	43.16	45.82
Jackson CNTYS SD#165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1496	186.66	0.111792	0.115230	0.118773	0.122425	0.126189	41.07	43.64
Jackson CNTYS SD#165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	176.20	0.105667	0.108943	0.112320	0.115802	0.119391	38.83	41.27
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2496	166.15	0.099774	0.102891	0.106107	0.109422	0.112842	36.67	39.00
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2497	156.23	0.093819	0.096751	0.099774	0.102892	0.106107	34.48	36.67
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2996	147.10	0.088452	0.091238	0.094112	0.097076	0.100134	32.51	34.59
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	138.25	0.083132	0.085751	0.088452	0.091238	0.094112	30.56	32.51
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	129.94	0.078133	0.080594	0.083133	0.085751	0.088452	28.72	30.56
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3497	122.10	0.073516	0.075850	0.078258	0.080743	0.083307	27.03	28.77
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3499	118.03	0.071254	0.073517	0.075851	0.078259	0.080744	26.13	27.82
Jarden Corporation	471109AC2	04/30/09	05/01/16*	97.401	8.000	8.5000	11.74	0.010381					1.25*	
Jefferson CNTYS #521, IL	474070GE3	11/30/07	12/01/13	107.171	VARIES	5.0310		0.141527	0.140650				46.55	
Jefferson CNTYS #521, IL	474070GF0	11/30/07	12/01/14	105.427	VARIES	5.1337		0.144925	0.144367	0.143795	0.143208		52.04	47.35
Jefferson CNTYS #521, IL	474070HM4	05/30/13	12/01/15	99.826	VARIES	0.9968		0.027641	0.027642	0.027780	0.027918	0.027663	5.84	10.02
Jefferson CNTYS #521, IL	474070HN2	05/30/13	12/01/16	99.746	VARIES	1.1968		0.033160	0.033161	0.033360	0.033559	0.033181	7.00	12.04
Jefferson CNTYS #521, IL	474070HP7	05/30/13	12/01/17	99.674	VARIES	1.4462		0.040041	0.040043	0.040333	0.040625	0.040060	8.46	14.56
Jefferson CNTYS #521, IL	474070HQ5	05/30/13	12/01/18	99.605	VARIES	1.6956		0.046916	0.046918	0.047316	0.047717	0.046929	9.91	17.09
Jefferson CNTYS #521, IL	474070HR3	05/30/13	12/01/22	107.317	VARIES	2.8894		0.086135	0.086143	0.087387	0.088650	0.085165	18.21	31.62
Jefferson CNTYS #521, IL	474070HS1	05/30/13	12/01/23	105.651	VARIES	3.0399		0.089213	0.089221	0.090577	0.091954	0.088472	18.87	32.79
Jersey & Green County, IL	476538DM2	06/03/10	02/01/13	106.687	VARIES	2.3595		0.066398					1.99	
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	386.13	0.136133	0.140591	0.145195	0.149950	0.154861	50.08	53.42
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6996	364.68	0.129522	0.133861	0.138345	0.142979	0.147769	47.67	50.92
Josephine County, OR	480890AN2	10/30/01	06/01/13	50.411	0.000	5.9995	471.62	0.161802					24.27	
Josephine County, OR	480890AP7	10/30/01	06/01/14	46.941	0.000	6.0994	449.05	0.154828	0.159550	0.164416			56.88	24.66
Josephine County, OR	480890AQ5	10/30/01	06/01/15	43.624	0.000	6.1996	426.64	0.147833	0.152416	0.157141	0.162012	0.167034	54.32	57.74
Josephine County, OR	480890AR3	10/30/01	06/01/16	40.464	0.000	6.2995	404.45	0.140841	0.145277	0.149853	0.154574	0.159442	51.77	55.08
JP Morgan Chase & Co.	48121CV94	10/31/08	10/31/13	100.000	0.000	7.5164		0.278923	0.284687				85.57	
JP Morgan Chase & Co.	48123J3N7	09/19/07	03/19/13	100.000	0.000	5.4833		0.199622					15.57	
JP Morgan Chase & Co.	48123J4P1	09/28/07	03/28/13	100.000	0.000	5.4134		0.196408					17.09	
JP Morgan Chase & Co.	48123JJEY1	09/29/06	09/30/13	100.000	0.000	5.3723		0.205151	0.210661				56.18	

* Called in 2013; 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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
JP Morgan Chase & Co.	48123JGS2	10/31/06	04/30/14	100.000	0.000	5.3122		0.202112	0.207480	0.212991			74.39	25.35
JP Morgan Chase & Co.	48123JHN2	11/30/06	11/29/13	100.000	0.000	5.2614		0.199559	0.204809				66.40	
JP Morgan Chase & Co.	48123JKR9	12/29/06	05/30/14	100.000	0.000	5.2900		0.200173	0.205467	0.210902			73.35	31.42
JP Morgan Chase & Co.	48123JMM8	01/31/07	01/30/15	100.000	0.000	5.6332		0.207749	0.217140	0.219616	0.229545	0.232162	79.37	83.90
JP Morgan Chase & Co.	48123JPU7	02/28/07	02/27/15	100.000	0.000	5.3382		0.193790	0.202260	0.204273	0.213201	0.215323	73.60	77.58
JP Morgan Chase & Co.	48123JQ85	08/22/07	02/22/13	100.000	0.000	5.6831		0.208915					10.65	
JP Morgan Chase & Co.	48123JRG6	02/28/07	02/28/13	100.000	0.000	5.3427		0.197241					11.44	
JP Morgan Chase & Co.	48123JRJ0	02/28/07	02/28/14	100.000	0.000	5.3423		0.197223	0.199190	0.207900			73.66	12.06
JP Morgan Chase & Co.	48123JRK7	02/28/07	02/28/14	100.000	0.000	5.3423		0.197223	0.199190	0.207900			73.66	12.06
JP Morgan Chase & Co.	48123JSD2	03/30/07	09/30/14	100.000	0.000	5.2522		0.194034	0.199130	0.204359	0.209726		71.71	55.94
JP Morgan Chase & Co.	48123JUZ0	04/30/07	10/31/14	100.000	0.000	5.3122		0.196882	0.202112	0.207480	0.212991		72.47	63.03
JP Morgan Chase & Co.	48123JZV4	07/20/07	01/23/13	100.000	0.000	5.7512		0.212221					4.67	
JP Morgan Chase & Co.	48123LZ26	07/24/09	07/23/14	100.000	0.000	4.4937		0.142612	0.145816	0.149092	0.152442		52.94	30.72
JP Morgan Chase & Co.	48123L3N2	07/02/09	07/02/14	100.000	VARIES	2.9362		0.084595	0.084337	0.084074	0.082828		30.31	14.99
JP Morgan Chase & Co.	48123L3R3	07/20/09	07/20/14	100.000	VARIES	2.9075		0.082567	0.082257	0.081943	0.081358		29.57	16.20
JP Morgan Chase & Co.	48123LC36	02/27/09	02/27/14	100.000	0.000	5.9738		0.203904	0.209994	0.216266			76.03	12.11
JP Morgan Chase & Co.	48123LC44	02/27/09	02/27/15	100.000	0.000	6.1636		0.211742	0.218268	0.224995	0.231928	0.239076	79.05	83.99
JP Morgan Chase & Co.	48123LDQ4	07/31/08	07/31/14	100.000	0.000	6.1320		0.216886	0.223535	0.230389	0.237453		81.31	49.42
JP Morgan Chase & Co.	48123LDT8	07/31/08	07/31/13	100.000	0.000	5.9323		0.208200	0.214376				44.63	
JP Morgan Chase & Co.	48123LDX9	07/31/08	07/31/13	100.000	0.000	5.9323		0.208200	0.214376				44.63	
JP Morgan Chase & Co.	48123LH31	03/31/09	03/31/14	100.000	0.000	6.8761		0.241994	0.250314	0.258919			90.16	23.04
JP Morgan Chase & Co.	48123LMF8	09/30/08	09/30/13	100.000	0.000	6.2147		0.220514	0.227366				60.55	
JP Morgan Chase & Co.	48123LMG6	09/30/08	09/30/14	100.000	0.000	6.3642		0.227134	0.234361	0.241819	0.249514		84.41	66.43
JP Morgan Chase & Co.	48123LNV2	09/30/08	09/30/13	100.000	0.000	6.2147		0.220514	0.227366				60.55	
JP Morgan Chase & Co.	48123LP40	04/30/09	01/31/13	100.000	0.000	5.2314		0.171887					4.98	
JP Morgan Chase & Co.	48123LPC2	09/12/08	03/10/14	100.000	0.000	5.2252		0.178358	0.183018	0.187799			66.10	12.96
JP Morgan Chase & Co.	48123LQ56	04/17/09	04/17/14	100.000	VARIES	2.9876		0.083866	0.083723	0.083360			30.13	8.84
JP Morgan Chase & Co.	48123LRT3	10/31/08	10/31/13	100.000	0.000	7.5661		0.282870	0.293572				86.50	
JP Morgan Chase & Co.	48123LRU0	10/31/08	10/31/14	100.000	0.000	7.7555		0.292074	0.303400	0.315165	0.327386		108.59	96.43
JP Morgan Chase & Co.	48123LUM4	10/31/08	10/30/15	100.000	0.000	7.9479		0.298168	0.308323	0.322338	0.333316	0.348466	112.21	121.31
JP Morgan Chase & Co.	48123LUN2	10/31/08	10/30/15	100.000	0.000	7.9479		0.298168	0.308323	0.322338	0.333316	0.348466	112.21	121.31
JP Morgan Chase & Co.	48123LVN1	11/28/08	11/28/14	100.000	0.000	6.9664		0.254488	0.263352	0.272525	0.282018		93.81	90.82
JP Morgan Chase & Co.	48123LVP6	11/28/08	05/29/15	100.000	0.000	7.0456		0.258220	0.267317	0.276734	0.286483	0.296575	95.19	102.01
JP Morgan Chase & Co.	48123LXB5	12/29/08	12/30/13	100.000	0.000	5.5032		0.189974	0.195201				69.14	
JP Morgan Chase & Co.	48123LXM1	12/29/08	12/29/14	100.000	0.000	5.6426		0.195814	0.201338	0.207018	0.212859		71.51	75.16
JP Morgan Chase & Co.	48123M4N9	05/22/08	11/22/13	100.000	0.000	4.9518		0.171420	0.175664				55.79	
JP Morgan Chase & Co.	48123M5Y4	06/30/08	06/28/13	100.000	0.000	5.4798		0.194086					34.35	
JP Morgan Chase & Co.	48123M5Z1	06/30/08	06/28/13	100.000	0.000	5.4798		0.194086					34.35	
JP Morgan Chase & Co.	48123M6A5	06/30/08	06/30/14	100.000	0.000	5.6400		0.201223	0.206898	0.212732			73.47	38.08
JP Morgan Chase & Co.	48123M6L1	06/06/08	06/06/13	100.000	0.000	5.1615		0.180333					27.95	
JP Morgan Chase & Co.	48123MDK5	11/21/07	05/21/13	100.000	0.000	5.4319		0.197257					27.62	
JP Morgan Chase & Co.	48123MDM1	11/21/07	05/21/13	100.000	0.000	5.4319		0.197257					27.62	
JP Morgan Chase & Co.	48123MES7	11/30/07	05/31/13	100.000	0.000	5.1118		0.182759					27.23	

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
JP Morgan Chase & Co.	48123MF80	04/25/08	04/25/13	100.000	0.000	5.0228		0.174419					19.88	
JP Morgan Chase & Co.	48123MH21	04/30/08	04/30/13	100.000	0.000	5.0426		0.175260					20.86	
JP Morgan Chase & Co.	48123MH39	04/30/08	04/30/14	100.000	0.000	5.2026		0.182096	0.186833	0.191693			66.99	22.81
JP Morgan Chase & Co.	48123MJN3	12/26/07	06/26/13	100.000	0.000	5.1101		0.182683					31.97	
JP Morgan Chase & Co.	48123MMS8	01/31/08	01/31/13	100.000	0.000	4.5315		0.153997					4.47	
JP Morgan Chase & Co.	48123MPA4	01/31/08	01/31/14	100.000	0.000	4.7582		0.163323	0.167209	0.171187			60.68	4.96
JP Morgan Chase & Co.	48123MGD5	02/29/08	02/28/13	100.000	0.000	4.5721		0.154798					8.98	
JP Morgan Chase & Co.	48123MSE3	02/29/08	02/28/14	100.000	0.000	4.8222		0.165068	0.166292	0.173124			61.47	10.04
JP Morgan Chase & Co.	48123MVT6	02/26/08	02/26/13	100.000	0.000	4.7223		0.161834					8.90	
JP Morgan Chase & Co.	48123MX31	05/30/08	05/31/13	100.000	0.000	4.9616		0.171832					25.60	
JP Morgan Chase & Co.	48123MX49	05/30/08	05/30/14	100.000	0.000	5.1515		0.179904	0.184538	0.189291			65.89	28.20
JP Morgan Chase & Co.	48124A3Q8	12/20/10	12/21/15	100.000	0.000	3.3603		0.099787	0.101464	0.103168	0.104902	0.106664	36.26	37.49
JP Morgan Chase & Co.	48124A4S3	12/28/10	12/26/14	100.000	0.000	2.6121		0.076414	0.077412	0.078423	0.079448		27.70	28.02
JP Morgan Chase & Co.	48124ACX3	12/28/09	12/31/14	100.000	0.000	3.5880		0.110309	0.110457	0.114302	0.114456		40.29	41.63
JP Morgan Chase & Co.	48124ACY1	12/28/09	12/31/15	100.000	0.000	3.8782		0.120258	0.120592	0.124968	0.125314	0.129861	43.96	45.68
JP Morgan Chase & Co.	48124ACZ8	12/28/09	12/31/14	100.000	0.000	3.5880		0.110309	0.110457	0.114302	0.114456		40.29	41.63
JP Morgan Chase & Co.	48124AD20	09/30/10	09/30/16	100.000	0.000	3.0410		0.089729	0.091093	0.092478	0.093884	0.095312	32.80	33.80
JP Morgan Chase & Co.	48124AKU0	03/29/10	03/27/15	100.000	1.800	3.4731		0.100646	0.101525	0.102420	0.103330	0.104256	36.56	37.21
JP Morgan Chase & Co.	48124ALG0	04/08/10	04/08/14	100.000	0.000	3.0012		0.089815	0.091163	0.092531			32.80	8.98
JP Morgan Chase & Co.	48124ANY9	05/11/10	05/12/15	100.000	1.800	3.4048		0.098510	0.099336	0.100175	0.101030	0.101898	35.69	36.30
JP Morgan Chase & Co.	48124ARD1	06/09/10	06/09/15	100.000	0.000	3.8907		0.119005	0.121320	0.123680	0.126086	0.128539	43.36	45.06
JP Morgan Chase & Co.	48124ASD0	05/28/10	05/31/16	100.000	0.000	3.9190		0.118673	0.120337	0.123370	0.125100	0.128252	43.77	45.50
JP Morgan Chase & Co.	48124AUK1	06/15/10	06/15/15	100.000	1.650	3.6021		0.105122	0.106190	0.107277	0.108383	0.109510	38.07	38.85
JP Morgan Chase & Co.	48124AV38	11/30/10	11/30/16	100.000	0.000	3.1390		0.092799	0.094256	0.095735	0.097237	0.098764	33.76	34.83
JP Morgan Chase & Co.	48124AV46	11/30/10	11/28/14	100.000	0.000	2.2307		0.064770	0.065492	0.066223	0.066961		23.50	21.79
JP Morgan Chase & Co.	48124AV95	11/30/10	11/30/16	100.000	0.000	3.0404		0.089711	0.091075	0.092459	0.093865	0.095292	32.63	33.63
JP Morgan Chase & Co.	48124AZC4	08/31/10	08/29/14	100.000	0.000	2.1822		0.062263	0.063288	0.063629	0.064677		23.08	15.46
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIES	3.5831		0.091220	0.089744	0.088243	0.088026	0.087806	32.26	31.68
JP Morgan Chase & Co.	48125V2G4	08/31/12	08/31/18	100.000	0.000	2.4104		0.066587	0.066291	0.068202	0.067898	0.069856	24.45	25.04
JP Morgan Chase & Co.	48125V4Q0	09/28/12	09/29/17	100.000	0.000	1.9604		0.054459	0.054993	0.055532	0.056076	0.056626	19.80	20.19
JP Morgan Chase & Co.	48125V7G9	09/28/12	03/29/18	100.000	0.000	2.0907		0.058080	0.058687	0.059301	0.059921	0.060547	21.13	21.57
JP Morgan Chase & Co.	48125VA67	06/29/12	06/30/16	100.000	0.000	2.5495		0.071730	0.072644	0.073570	0.074508	0.075458	25.99	26.66
JP Morgan Chase & Co.	48125VC40	06/20/12	12/20/17	100.000	0.000	3.2200		0.090885	0.092349	0.093836	0.095346	0.096881	33.01	34.09
JP Morgan Chase & Co.	48125VC57	06/29/12	06/29/18	100.000	0.000	3.0497		0.086008	0.087319	0.088651	0.090002	0.091375	31.20	32.16
JP Morgan Chase & Co.	48125VEL0	12/30/11	12/29/17	100.000	0.000	3.8400		0.110792	0.112920	0.115088	0.117297	0.119550	40.28	41.84
JP Morgan Chase & Co.	48125VFX3	12/29/11	12/29/14	100.000	0.000	2.5696		0.073226	0.074167	0.075120	0.076085		26.53	27.07
JP Morgan Chase & Co.	48125VHH6	01/31/12	01/31/18	100.000	0.000	3.5407		0.100095	0.101867	0.103670	0.105506	0.107373	36.89	38.21
JP Morgan Chase & Co.	48125VJ35	07/31/12	07/31/27	100.000	VARIES	4.0733		0.113150	0.111494	0.109804	0.108723	0.107620	39.93	39.01
JP Morgan Chase & Co.	48125VJ50	07/30/12	07/30/27	100.000	VARIES	4.0727		0.113133	0.110346	0.107502	0.105703	0.103868	39.38	37.83
JP Morgan Chase & Co.	48125VKB5	01/25/12	01/25/16	100.000	0.000	2.8904		0.081452	0.082629	0.083823	0.085035	0.086263	29.90	30.78
JP Morgan Chase & Co.	48125VL24	07/05/12	01/04/18	100.000	0.000	2.9500		0.081946	0.083148	0.084374	0.085619	0.086882	30.15	31.04
JP Morgan Chase & Co.	48125VM72	06/29/12	06/28/19	100.000	0.000	3.2698		0.092307	0.093816	0.095350	0.096909	0.098494	33.51	34.62
JP Morgan Chase & Co.	48125VMA5	02/29/12	02/29/16	100.000	0.000	2.4510		0.068537	0.068246	0.070227	0.069929	0.071959	25.17	25.79

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
JP Morgan Chase & Co.	48125VMC1	02/29/12	02/28/18	100.000	0.000	3.1994		0.089796	0.089745	0.092692	0.092639	0.095681	33.12	34.19
JP Morgan Chase & Co.	48125VPV6	03/30/12	06/30/16	100.000	0.000	2.3101		0.065287	0.066041	0.066804	0.067575	0.068356	23.64	24.19
JP Morgan Chase & Co.	48125VPW4	03/30/12	09/30/15	100.000	0.000	2.0106		0.056412	0.056979	0.057552	0.058131	0.058715	20.51	20.93
JP Morgan Chase & Co.	48125VPZ7	03/30/12	09/28/18	100.000	0.000	3.1110		0.087746	0.089111	0.090497	0.091905	0.093335	32.09	33.10
JP Morgan Chase & Co.	48125VQH6	03/16/12	03/16/27	100.000	VARIES	4.7665		0.131920	0.131423	0.130914	0.130393	0.129859	47.30	46.92
JP Morgan Chase & Co.	48125VRA0	03/07/12	03/07/17	100.000	0.000	2.6907		0.075748	0.076767	0.077800	0.078846	0.079907	27.69	28.44
JP Morgan Chase & Co.	48125VSN1	03/27/12	03/27/20	100.000	0.000	3.7709		0.106723	0.108736	0.110786	0.112875	0.115003	39.16	40.66
JP Morgan Chase & Co.	48125VTK6	04/30/12	07/29/16	100.000	0.000	2.3703		0.066228	0.067013	0.067808	0.068611	0.069424	24.22	24.80
JP Morgan Chase & Co.	48125VTL4	04/30/12	10/30/15	100.000	0.000	2.0702		0.058104	0.058705	0.059313	0.059927	0.060547	21.10	21.54
JP Morgan Chase & Co.	48125VTP5	04/30/12	04/30/18	100.000	0.000	3.0309		0.085470	0.086765	0.088080	0.089415	0.090770	31.16	32.11
JP Morgan Chase & Co.	48125VWQ9	05/18/12	08/18/16	100.000	0.000	2.4102		0.067356	0.068168	0.068990	0.069821	0.070662	24.61	25.21
JP Morgan Chase & Co.	48125VY20	08/31/12	08/31/16	100.000	0.000	1.7203		0.047522	0.047150	0.048343	0.047964	0.049179	17.38	17.68
JP Morgan Chase & Co.	48125VYX2	07/05/12	07/05/27	100.000	VARIES	4.3956		0.122100	0.121273	0.120428	0.119565	0.118682	43.51	42.89
JP Morgan Chase & Co.	48125VZ94	08/31/12	08/31/17	100.000	VARIES	1.7166		0.047421	0.046841	0.047816	0.047248	0.048248	17.25	17.40
JP Morgan Chase & Co.	48125X4L7	10/21/11	10/22/18	100.000	0.000	4.1614		0.120471	0.122978	0.125536	0.128149	0.130815	44.17	46.03
JP Morgan Chase & Co.	48125X4M5	10/21/11	10/22/18	100.000	0.000	4.1614		0.120471	0.122978	0.125536	0.128149	0.130815	44.17	46.03
JP Morgan Chase & Co.	48125XKB1	03/30/11	03/30/21	100.000	VARIES	5.0718		0.145375	0.146948	0.146921	0.146894	0.146791	52.76	52.87
JP Morgan Chase & Co.	48125XXM7	04/08/11	04/08/22	100.000	VARIES	5.1602		0.145899	0.146796	0.147110	0.147433	0.147564	52.79	53.06
JP Morgan Chase & Co.	48125XKS4	03/30/11	03/30/17	100.000	0.000	4.0116		0.118275	0.120648	0.123068	0.125536	0.128054	43.44	45.20
JP Morgan Chase & Co.	48125XLH7	04/07/11	10/08/15	100.000	0.000	3.3515		0.096790	0.097875	0.100062	0.101182	0.103443	35.80	37.01
JP Morgan Chase & Co.	48125XTB2	06/15/11	06/15/23	100.000	VARIES	5.0712		0.142648	0.143271	0.143637	0.144013	0.144206	51.48	51.79
JP Morgan Chase & Co.	48125XZW9	08/16/11	08/14/14	100.000	0.000	1.3505		0.038022	0.038278	0.038537	0.038797		13.80	8.64
JP Morgan Chase & Co.	48126DAQ2	10/05/12	10/05/17	100.000	0.000	1.9305		0.053626	0.054144	0.054667	0.055194	0.055727	19.49	19.87
JP Morgan Chase & Co.	48126DBB4	11/02/12	10/31/18	100.000	0.000	2.2804		0.063346	0.064061	0.064791	0.065530	0.066277	23.02	23.55
JP Morgan Chase & Co.	48126DBJ7	10/31/12	10/31/17	100.000	0.000	2.0204		0.056123	0.056690	0.057263	0.057841	0.058426	20.38	20.79
JP Morgan Chase & Co.	48126DF20	03/27/13	09/27/17	100.000	0.000	1.6905			0.046961	0.047358	0.047758	0.048162	12.90	17.20
JP Morgan Chase & Co.	48126DFM6	11/30/12	02/28/18	100.000	0.000	1.9910		0.055002	0.054373	0.055825	0.055461	0.056942	20.06	20.45
JP Morgan Chase & Co.	48126DFN4	11/30/12	11/30/18	100.000	VARIES	2.1918		0.060886	0.061332	0.061784	0.062248	0.062717	22.03	22.35
JP Morgan Chase & Co.	48126DGZ6	11/30/12	11/30/18	100.000	0.000	2.1501		0.059728	0.060370	0.061019	0.061675	0.062338	21.66	22.13
JP Morgan Chase & Co.	48126DKC2	12/31/12	12/31/18	100.000	0.000	2.1108		0.058636	0.059255	0.059880	0.060512	0.061151	21.22	21.67
JP Morgan Chase & Co.	48126DKD0	12/31/12	12/31/18	100.000	VARIES	2.0821		0.057837	0.058247	0.058660	0.059089	0.059523	20.90	21.20
JP Morgan Chase & Co.	48126DKE8	12/31/12	03/29/18	100.000	0.000	1.8649		0.051805	0.052044	0.052529	0.053019	0.053513	18.76	19.09
JP Morgan Chase & Co.	48126DLU1	12/14/12	12/14/27	100.000	VARIES	3.7338		0.103718	0.102331	0.100918	0.099479	0.098013	37.04	36.02
JP Morgan Chase & Co.	48126DLY3	12/21/12	12/21/27	100.000	VARIES	3.6432		0.101202	0.098744	0.096242	0.094706	0.093142	35.94	34.34
JP Morgan Chase & Co.	48126DMA4	12/27/12	12/27/27	100.000	VARIES	3.6581		0.101615	0.101187	0.100752	0.100308	0.099857	36.50	36.19
JP Morgan Chase & Co.	48126DMB2	12/31/12	12/31/27	100.000	VARIES	3.7027		0.102853	0.100643	0.098392	0.096820	0.095218	36.62	35.14
JP Morgan Chase & Co.	48126DMD8	01/18/13	01/18/28	100.000	VARIES	3.7931			0.105364	0.103806	0.102219	0.100602	35.89	36.56
JP Morgan Chase & Co.	48126DME6	01/18/13	01/18/28	100.000	VARIES	3.7909			0.105305	0.103398	0.101454	0.099474	35.81	36.23
JP Morgan Chase & Co.	48126DMF3	01/30/13	01/30/28	100.000	VARIES	3.7914			0.105319	0.103399	0.101442	0.099448	34.57	36.27
JP Morgan Chase & Co.	48126DMP1	02/13/13	02/13/28	100.000	VARIES	3.7911			0.105308	0.103382	0.101419	0.099418	33.22	36.32
JP Morgan Chase & Co.	48126DMW6	02/27/13	02/27/28	100.000	VARIES	3.9927			0.110910	0.109187	0.107429	0.105637	33.50	38.55
JP Morgan Chase & Co.	48126DNB1	03/13/13	03/13/28	100.000	VARIES	3.8423			0.106731	0.104992	0.103221	0.101415	30.55	37.09
JP Morgan Chase & Co.	48126DNE5	03/27/13	03/27/28	100.000	VARIES	3.9606			0.110019	0.107880	0.105698	0.103473	29.94	38.03

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								2013 1st Period	2013 2nd Period	2013 3rd 2014 1st	2014 2nd Period	2014 3rd Period	2013	2014
JP Morgan Chase & Co.	48126DQL6	01/31/13	01/31/23	100.000	VARIES	3.1822			0.088396	0.088636	0.088879	0.089153	29.30	32.03
JP Morgan Chase & Co.	48126DRL5	01/31/13	07/31/18	100.000	0.000	1.9802			0.055007	0.055552	0.056102	0.056658	18.29	20.26
JP Morgan Chase & Co.	48126DRM3	01/31/13	01/31/19	100.000	VARIES	2.1525			0.059794	0.060236	0.060684	0.061142	19.86	21.90
JP Morgan Chase & Co.	48126DRW1	01/31/13	01/31/19	100.000	0.000	2.1601			0.060003	0.060651	0.061306	0.061969	19.96	22.15
JP Morgan Chase & Co.	48126DS59	04/30/13	04/30/28	100.000	VARIES	3.8927			0.108133	0.106453	0.104741	0.102995	25.96	37.80
JP Morgan Chase & Co.	48126DV89	05/17/13	05/17/28	100.000	VARIES	3.8747			0.107631	0.105233	0.102788	0.100296	24.00	37.23
JP Morgan Chase & Co.	48126DVG1	02/28/13	02/28/23	100.000	VARIES	3.2856			0.089283	0.091015	0.089782	0.091579	27.62	33.06
JP Morgan Chase & Co.	48126DVH9	02/28/13	02/28/19	100.000	VARIES	2.1918			0.059561	0.061003	0.060462	0.061936	18.46	22.28
JP Morgan Chase & Co.	48126DVW6	02/28/13	02/28/19	100.000	0.000	2.1003			0.057074	0.058630	0.058279	0.059868	17.71	21.49
JP Morgan Chase & Co.	48126DVX4	02/28/13	08/31/18	100.000	0.000	2.0204			0.054903	0.056377	0.056018	0.057522	17.04	20.65
JP Morgan Chase & Co.	48126DYY2	02/11/13	02/10/20	100.000	0.000	2.6402			0.073341	0.074304	0.075285	0.076279	23.60	27.20
JP Morgan Chase & Co.	48126DZF9	03/28/13	03/29/19	100.000	VARIES	2.2418		0.062273	0.062276	0.062779	0.063287	0.063807	17.05	22.79
JP Morgan Chase & Co.	48126DZG7	03/28/13	03/29/19	100.000	0.000	2.2503		0.062509	0.062514	0.063217	0.063928	0.064648	17.13	23.02
JP Morgan Chase & Co.	48126DZP7	03/28/13	09/28/18	100.000	0.000	2.0503			0.056954	0.057538	0.058127	0.058723	15.60	20.93
JP Morgan Chase & Co.	48126DZQ5	03/28/13	03/31/23	100.000	VARIES	3.3453		0.092926	0.092932	0.093311	0.093696	0.094126	25.50	33.74
JP Morgan Chase & Co.	48126NCU9	06/28/13	06/28/19	100.000	0.000	3.2501			0.090283	0.091750	0.093241	0.094756	16.53	33.31
JP Morgan Chase & Co.	48126NCV7	06/28/13	06/30/20	100.000	VARIES	3.6188		0.100524	0.100529	0.100971	0.101422	0.101921	18.40	36.43
JP Morgan Chase & Co.	48126NCW5	06/28/13	06/30/23	100.000	VARIES	4.3048		0.119580	0.119584	0.119928	0.120278	0.120636	21.88	43.24
JP Morgan Chase & Co.	48126NGN1	07/02/13	07/03/19	100.000	0.000	3.2114			0.089207	0.089216	0.090649	0.092104	15.97	32.89
JP Morgan Chase & Co.	48126NHK6	07/11/13	07/11/19	100.000	0.000	3.3903			0.094176	0.095773	0.097396	0.097396	16.01	34.74
JP Morgan Chase & Co.	48126NMG9	08/30/13	08/30/19	100.000	0.000	3.2508			0.089310	0.090265	0.092237	0.092237	11.07	33.14
JP Morgan Chase & Co.	48126NMH7	08/30/13	08/31/23	100.000	VARIES	4.2968			0.116759	0.118697	0.116953	0.119091	14.72	43.05
JP Morgan Chase & Co.	48126NNA1	08/30/13	08/30/19	100.000	VARIES	3.2354			0.088885	0.089128	0.090362	0.090362	11.02	32.67
JP Morgan Chase & Co.	48126NQB6	08/29/13	08/31/20	100.000	0.000	3.7493			0.101885	0.103595	0.103817	0.107516	12.95	38.34
JP Morgan Chase & Co.	48126NSK4	09/18/13	09/18/20	100.000	0.000	3.8712			0.107535	0.107535	0.109617	0.111739	11.08	39.52
Justice Park Dist, IL	48214PAL9	06/07/11	12/01/13	104.750	VARIES	2.9582		0.083814	0.082999				27.51	
Justice Park Dist, IL	48214PAM7	06/07/11	12/01/14	104.211	VARIES	3.6619		0.104322	0.103689	0.103045	0.102389		37.40	33.89
Justice Park Dist, IL	48214PAN5	06/07/11	12/01/15	104.066	VARIES	3.9671		0.113389	0.112883	0.112368	0.111842	0.111305	40.70	40.33
Justice Park Dist, IL	48214PAP0	06/07/11	12/01/16	102.404	VARIES	4.4687		0.126523	0.126246	0.125964	0.125675	0.125380	45.48	45.28
Justice Park Dist, IL	48214PAQ8	06/07/11	12/01/17	101.380	VARIES	4.7209		0.132752	0.132607	0.132458	0.132307	0.132151	47.76	47.65
Justice Park Dist, IL	48214PAR6	06/07/11	12/01/18	100.000	VARIES	4.9723		0.138317	0.138303	0.138289	0.138274	0.138258	49.79	49.78
Justice Park Dist, IL	48214PAS4	06/07/11	12/01/19	97.305	VARIES	5.3724		0.146028	0.146219	0.146416	0.146619	0.146826	52.62	52.76
Justice Park Dist, IL	48214PAT2	06/07/11	12/01/20	94.574	VARIES	5.7224		0.151667	0.152033	0.152409	0.152795	0.153193	54.69	54.96
Justice Park Dist, IL	48214PAU9	06/07/11	12/01/21	92.300	VARIES	5.9725		0.154796	0.155271	0.155760	0.156264	0.156782	55.84	56.19
KBC IFMA NV	48240JAA5	06/27/08	06/27/13	100.000	6.000	4.7451		0.132617					23.34	
Kendall, Kane & Will IL	488764NT4	04/22/03	10/01/13	100.778	VARIES	4.8954		0.136123	0.136055				36.74	
KFW	500769BR4	04/19/06	04/18/36	19.778	0.000	5.4761	86.29	0.042736	0.043906	0.045109	0.046344	0.047613	15.77	16.64
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	66.69	0.039750	0.040899	0.042081	0.043297	0.044548	14.52	15.37
L-3 Commun Hldgs, Inc	502413AW7	07/29/05	08/01/35	100.000	VARIES	6.3295		0.226447	0.230976	0.235649	0.240470	0.245443	83.72	87.17
L-3 Commun Hldgs, Inc	502424AE4	07/29/05	08/01/35	100.000	VARIES	6.3295		0.226447	0.230976	0.235649	0.240470	0.245443	83.72	87.17
LaSalle CNTY SD #44, IL	504402BV9	02/01/12	12/01/13	103.470	0.000	2.4309		0.071291	0.072157				23.68	
LaSalle CNTY SD #44, IL	504402BW7	02/01/12	12/01/14	105.130	VARIES	2.7958		0.083560	0.084728	0.079149	0.078411		30.16	25.99
LaSalle CNTY SD #44, IL	504402BX5	02/01/12	12/01/15	106.275	VARIES	3.1949		0.096846	0.098393	0.091830	0.091078	0.090314	34.99	32.88

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
LaSalle CNTY SD #125, IL	504534CE6	03/06/08	12/01/13	108.599	VARIES	4.3978		0.124235	0.123210				40.81	
LaSalle CNTY SD #141, IL	504588EH3	11/30/10	12/01/13	106.846	VARIES	2.6857		0.076259	0.075437				25.02	
LaSalle CNTY SD #141, IL	504588EZ3	06/01/12	12/01/13	102.955	0.000	1.4751		0.042499	0.042813				14.08	
LaSalle CNTY SD #141, IL	504588FA7	06/01/12	12/01/14	104.246	VARIES	1.9785		0.057860	0.058432	0.055919	0.055441		20.87	18.37
LaSalle CNTY SD #141, IL	504588FB5	06/01/12	12/01/15	105.685	VARIES	2.2809		0.067725	0.068497	0.065477	0.064956	0.064430	24.45	23.45
LaSalle CNTY SD #141, IL	504588FC3	06/01/12	12/01/16	106.786	VARIES	2.3843		0.071570	0.072423	0.069313	0.068814	0.068310	25.85	24.83
LaSalle CNTY SD #150, IL	504597AY1	09/03/08	12/01/13	107.923	VARIES	5.1770		0.146260	0.145049				48.05	
Lake County IL SD #187	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9694	272.21	0.103578	0.106669	0.109853	0.113132		37.84	40.14
Lakewood Township, NJ	512678QT3	08/22/12	04/01/14	99.524	1.250	1.5507	1.05	0.008163	0.008226	0.008290			2.96	.75
Lakewood Township, NJ	512678QU0	08/22/12	04/01/15	98.986	1.500	1.9002	1.37	0.010605	0.010705	0.010807	0.010910	0.011013	3.85	3.93
Lakewood Township, NJ	512678QV8	08/22/12	04/01/16	98.453	2.000	2.4505	1.48	0.011492	0.011633	0.011775	0.011919	0.012066	4.19	4.29
Lakewood Township, NJ	512678QW6	08/22/12	04/01/17	98.381	2.250	2.6252	1.19	0.009269	0.009391	0.009514	0.009639	0.009766	3.38	3.47
Lakewood Township, NJ	512678QX4	08/22/12	04/01/18	98.460	2.700	3.0003	.91	0.007083	0.007189	0.007297	0.007406	0.007517	2.59	2.67
Lamar Media Corporation	513075AV3	03/27/09	04/01/14*	89.979	9.750	12.5008	69.35	0.063706	0.067688	0.071918			22.45*	
Lee & Dekalb Counties, IL	523351BQ6	09/30/11	01/01/14	100.000	0.000	2.9991		0.086479	0.087776				31.37	
Lee & Dekalb Counties, IL	523351BR4	09/30/11	01/01/15	100.000	0.000	3.4989		0.101513	0.103289	0.105096	0.106935		36.86	38.17
Lee & Dekalb Counties, IL	523351BS2	09/30/11	01/01/16	100.000	0.000	3.9990		0.116740	0.119074	0.121455	0.123884		42.45	44.16
Lee & Dekalb Counties, IL	523351BT0	09/30/11	01/01/17	100.000	0.000	3.7493		0.109114	0.111159	0.113243	0.115366		39.65	41.15
Lee & Dekalb Counties, IL	523351BU7	09/30/11	01/01/18	100.000	0.000	3.9993		0.116750	0.119085	0.121466	0.123895		42.45	44.16
Lee & Dekalb Counties, IL	523351BV5	09/30/11	01/01/19	100.000	0.000	4.2492		0.124427	0.127071	0.129771	0.132528		45.27	47.21
Lee & Dekalb Counties, IL	523351BW3	09/30/11	01/01/20	117.427	0.000	4.4992		0.155180	0.158671	0.162241	0.165891		56.49	59.06
Legg Mason, Inc.	524901AN5	05/12/08	06/30/21	100.000	VARIES	6.9753		0.201914	0.201555	0.201183	0.200798	0.200399	72.62	72.36
Liberty Interactive Corp	530610AA2	04/09/13	03/30/43	100.000	2.984	6.0292			0.167480	0.169902	0.172526	0.175228	44.10	62.12
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0689		0.557040	0.577261	0.598398	0.620494	0.643592	206.08	221.48
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0689		0.557040	0.577261	0.598398	0.620494	0.643592	206.08	221.48
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.603989	0.627555	0.652233	0.678074	0.705133	228.24	246.65
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.603989	0.627555	0.652233	0.678074	0.705133	228.24	246.65
Liberty Media Corp.	530715AM3	01/11/01	01/15/31	100.000	3.500	N/A		0.478599	0.495032	0.512079	0.529753	0.548063	180.81	193.50
Liberty Media Corp.	530715AN1	01/11/01	01/15/31	100.000	3.500	N/A		0.478599	0.495032	0.512079	0.529753	0.548063	180.81	193.50
Liberty Media Corp.	530715AP6	03/08/01	03/15/31*	100.000	3.250	N/A		0.724085					48.51*	
Liberty Media Corp.	530715AQ4	03/08/01	03/15/31*	100.000	3.250	N/A		0.724085					48.51*	
Liberty Media Corp.	530715AR2	03/08/01	03/15/31*	100.000	3.250	N/A		0.724085					48.51*	
Liberty Media Corp.	530718AB1	03/26/03	03/30/23*	98.500	0.750	N/A		0.244745	0.251015				31.57*	
Liberty Media Corp.	530718AF2	03/26/03	03/30/23*	98.500	0.750	N/A		0.317608	0.327535				41.04*	
Linear Technology Corp.	535678AA4	04/24/07	05/01/27	100.000	VARIES	7.0000		0.245776	0.251461	0.257346	0.263436	0.269740	90.20	94.48
Linear Technology Corp.	535678AC0	04/24/07	05/01/27	100.000	VARIES	7.0000		0.245776	0.251461	0.257346	0.263436	0.269740	90.20	94.48
Lithia Motors, Inc.	536797AA1	05/03/04	05/01/14	100.000	VARIES	8.9998		0.433387	0.448259	0.463748			160.52	55.65
Lithia Motors, Inc.	536797AB9	05/03/04	05/01/14	100.000	VARIES	8.9998		0.433387	0.448259	0.463748			160.52	55.65
Livingston Counties, IL	538412AS6	10/27/10	12/01/13	103.968	VARIES	2.5380		0.071375	0.070941				23.48	
Livingston Counties, IL	538412AT4	10/27/10	12/01/14	105.289	VARIES	2.7890		0.079436	0.078956	0.078468	0.077974		28.48	25.81
Livingston Counties, IL	538412AU1	10/27/10	12/01/15	104.254	VARIES	3.2393		0.092180	0.091828	0.091471	0.091108	0.090739	33.10	32.84

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Lloyds TSB Bank PLC	5394E8AH2	07/28/11	07/28/16	100.000	VARIES	2.0468		0.008003	0.007881	0.007757	0.007836	0.007916	2.82	2.83
Lloyds TSB Bank PLC	5394E8AM1	04/13/12	04/13/15	98.750	VARIES	2.9305		0.017860	0.017835	0.018096	0.018361	0.018630	6.44	6.60
Lloyds TSB Bank PLC	5394E8AN9	04/26/12	04/26/27	100.000	VARIES	4.6791		0.127817	0.125608	0.123600	0.121544	0.119441	45.34	43.86
Lloyds TSB Bank PLC	5394E8AP4	04/27/12	04/27/20	100.000	VARIES	2.7870		0.021044	0.020214	0.019372	0.018518	0.018776	7.32	6.78
Lloyds TSB Bank PLC	5394E8AR0	04/27/12	10/27/14	98.750	VARIES	2.9127		0.024311	0.024278	0.024632	0.024991		8.77	7.36
Lloyds TSB Bank PLC	5394E8AU3	06/22/12	10/22/14	98.150	VARIES	3.2939		0.034329	0.034446	0.034789	0.035362		12.41	10.23
Lloyds TSB Bank PLC	5394E8AV1	06/08/12	06/08/27	95.000	8.000	8.5995	.96	0.004912	0.005124	0.005344	0.005574	0.005813	1.82	1.98
Lloyds TSB Bank PLC	5394E8AX7	06/29/12	06/29/32	100.000	VARIES	4.7441		0.130556	0.129302	0.128019	0.126705	0.126020	46.77	45.85
Lloyds TSB Bank PLC	5394E8AY5	06/29/12	06/29/27	95.000	8.000	8.5995	.86	0.004912	0.005124	0.005344	0.005574	0.005813	1.81	1.97
Lloyds TSB Bank PLC	5394E8BB4	07/23/12	07/23/22	100.000	VARIES	2.8121		0.008670	0.008245	0.007814	0.007377	0.006934	2.91	2.60
Lloyds TSB Bank PLC	5394E8BC2	07/20/12	07/20/17	98.250	VARIES	2.8582		0.022450	0.021870	0.021281	0.021585	0.021894	7.79	7.81
Lloyds TSB Bank PLC	5394E8BE8	07/23/12	07/23/24	96.000	4.200	4.6384	1.11	0.007024	0.007187	0.007354	0.007525	0.007699	2.61	2.73
Lloyds TSB Bank PLC	5394E8BG3	09/19/12	09/19/32	100.000	VARIES	4.3107		0.119742	0.118654	0.117542	0.116406	0.115245	42.69	41.88
Lloyds TSB Bank PLC	5394E8BK4	01/31/13	01/31/33	100.000	VARIES	3.6033			0.100093	0.097392	0.094642	0.093233	32.72	33.94
Lloyds TSB Bank PLC	5394E8BN8	02/22/13	02/22/33	100.000	VARIES	3.6891			0.102476	0.099974	0.097424	0.094828	31.34	34.87
Lloyds TSB Bank PLC	5394E8BR9	04/26/13	04/26/33	100.000	VARIES	3.6254			0.100707	0.096239	0.091689	0.088099	24.38	33.30
Lloyds TSB Bank PLC	5394E8BT5	07/05/13	07/05/33	100.000	VARIES	4.1638				0.115662	0.110552	0.105336	20.36	38.90
Lloyds TSB Bank PLC	5394E8BV0	07/26/13	07/26/33	100.000	VARIES	4.0718				0.113106	0.109135	0.105084	17.53	38.76
Lloyds TSB Bank PLC	5394E8BW8	07/26/13	07/26/28	100.000	VARIES	4.0225				0.111738	0.110074	0.108378	17.32	39.41
Lloyds TSB Bank PLC	5394E8BY4	07/29/13	07/29/33	100.000	VARIES	4.1864				0.116292	0.112997	0.109634	17.68	40.26
Lloyds TSB Bank PLC	5394E8BZ1	08/28/13	08/28/33	100.000	VARIES	4.7627				0.132298	0.130168	0.127988	16.27	46.71
Lloyds TSB Bank PLC	5394E8CA5	09/26/13	09/26/33	100.000	VARIES	5.0069				0.139082	0.135783	0.132402	13.21	48.84
Lloyds TSB Bank PLC	5394E8CB3	10/17/13	10/17/33	100.000	VARIES	5.0356				0.139879	0.136634	0.133308	10.35	49.29
Lloyds TSB Bank PLC	5394E8CC1	10/25/13	10/25/33	100.000	VARIES	5.0339				0.139832	0.136360	0.132800	9.23	49.25
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		0.329481	0.331590	0.333737	0.335925	0.338155	119.63	121.20
MTR Gaming Group, Inc.	553769AK6	08/05/11	08/01/19	97.000	11.500	N/A		0.329481	0.331590	0.333737	0.335925	0.338155	119.63	121.20
MTR Gaming Group, Inc.	553769AL4	08/05/11	08/01/19	97.000	11.500	N/A		0.329481	0.331590	0.333737	0.335925	0.338155	119.63	121.20
Macon CNTYS DIST 537, IL	555545BP6	04/01/10	12/01/13	105.732	0.000	2.4439		0.076583	0.077519				25.44	
Macon CNTYS DIST 537, IL	555545BQ4	04/01/10	12/01/14	105.395	0.000	2.8119		0.088690	0.089937	0.091201	0.092484		32.23	30.33
Macon CNTYS DIST 537, IL	555545BR2	04/01/10	12/01/15	105.886	0.000	3.0211		0.096260	0.097714	0.099190	0.100688	0.102209	35.00	36.07
Macon CNTYS DIST 537, IL	555545BS0	04/01/10	12/01/16	106.138	0.000	3.2973		0.106078	0.107827	0.109604	0.111412	0.113248	38.61	39.89
Macon CNTYS DIST 537, IL	555545BT8	04/01/10	12/01/17	103.230	0.000	3.7059		0.117205	0.119377	0.121589	0.123842	0.126137	42.72	44.31
Macon CNTYS DIST 537, IL	555545BU5	04/01/10	12/01/18	105.024	0.000	3.5846		0.114974	0.117035	0.119132	0.121268	0.123441	41.89	43.40
Macon CNTYS SD #9, IL	555864AD9	05/24/13	12/01/14	102.894	0.000	1.1799		0.033726	0.033734	0.033933	0.034133		7.33	11.23
Macon CNTYS SD #9, IL	555864AE7	05/24/13	12/01/15	104.772	VARIES	1.2371		0.036006	0.036014	0.036237	0.036461	0.035000	7.82	13.05
Macon CNTYS SD #9, IL	555864AF4	05/24/13	12/01/16	106.008	VARIES	1.5380		0.045290	0.045304	0.045652	0.046003	0.044158	9.84	16.45
Macon CNTYS SD #9, IL	555864AG2	05/24/13	12/01/17	106.698	VARIES	1.7393		0.051551	0.051568	0.052017	0.052469	0.050439	11.20	18.76
Macon CNTYS SD #9, IL	555864AH0	05/24/13	12/01/18	106.171	VARIES	2.0893		0.061618	0.061643	0.062287	0.062938	0.060609	13.40	22.49
Macon CNTYS SD #9, IL	555864AJ6	05/24/13	12/01/19	106.514	VARIES	2.4384		0.072148	0.072182	0.073062	0.073953	0.071101	15.69	26.40
Macon CNTYS SD #9, IL	555864AK3	05/24/13	12/01/20	105.634	VARIES	2.6887		0.078895	0.078936	0.079997	0.081073	0.078024	17.16	28.93
Macoupin CNTY SD #1, IL	556003DQ1	10/12/12	12/01/13	101.998	0.000	1.0407		0.029529	0.029683				9.77	

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								Period	Period	2014 1st	Period	Period		
Macoupin CNTY SD #1, IL	556003DR9	10/12/12	12/01/14	102.914	0.000	1.4173		0.040596	0.040884	0.041174	0.041466		14.68	13.64
Marion County, OR	56913RAM0	03/28/02	06/01/13	46.303	0.000	7.0088	508.75	0.188099					28.21	
Marion County, OR	56913RAN8	03/28/02	06/01/14	42.967	0.000	7.0588	476.80	0.176702	0.182939	0.189396			65.12	28.41
Marion County, OR	56913RAP3	03/28/02	06/01/15	39.329	0.000	7.2089	449.48	0.167756	0.173803	0.180067	0.186558	0.193282	61.85	66.39
Marion County, OR	56913RAQ1	03/28/02	06/01/16	36.142	0.000	7.3089	421.14	0.157920	0.163691	0.169674	0.175874	0.182302	58.24	62.58
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	392.88	0.147666	0.153099	0.158733	0.164573	0.170629	54.47	58.55
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3092	364.82	0.136803	0.141802	0.146985	0.152357	0.157925	50.45	54.21
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	340.01	0.127796	0.132498	0.137373	0.142428	0.147669	47.14	50.67
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	316.56	0.119260	0.123679	0.128260	0.133012	0.137939	44.00	47.32
Masco Corporation	574599AW6	07/20/01	07/20/31	39.445	VARIES	8.1251		0.206899	0.214558	0.222527	0.230820	0.239451	78.38	84.33
Masco Corporation	574599BB1	07/20/01	07/20/31	39.445	VARIES	8.1251		0.206899	0.214558	0.222527	0.230820	0.239451	78.38	84.33
Mashantucket Western	574754AL1	07/01/13	07/01/26	53.461	7.350	N/A			0.229754	0.231795	0.236047	0.240560	41.54	85.01
Mashantucket Western	574754AM9	07/01/13	07/01/36	14.695	6.500	N/A			0.087018	0.090140	0.096747	0.103975	15.95	34.90
Mason CNTYS SD #191, IL	574816BW3	07/02/10	12/01/18	106.295	VARIES	4.3308		0.126089	0.125662	0.125225	0.124778	0.124323	45.29	44.97
Mason CNTYS SD #191, IL	574816BX1	07/02/10	12/01/19	105.637	VARIES	4.7793		0.138785	0.138418	0.138041	0.137656	0.137262	49.87	49.60
Media General Inc.	584404AB3	02/12/10	02/15/17*	97.690	11.750	12.2505	7.28	0.008142	0.008641	0.009170			2.99*	
Media General Inc.	584404AC1	02/12/10	02/15/17*	97.690	11.750	12.2505	7.28	0.008142	0.008641	0.009170			2.99*	
Medicis Pharma Corp.	584690AB7	08/14/03	06/04/33	93.000	VARIES	9.1499		0.485168	0.504822	0.525376	0.546871	0.569348	179.28	194.19
Merisant Worldwide, Inc.	58985CAA8	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340268	0.340267	0.340267			122.50	45.60
Merrill Lynch & Co., Inc.	590188W46	03/13/02	03/13/32	100.000	VARIES	5.7132		0.286717	0.294908	0.303332	0.311997	0.320910	106.49	112.66
Merrill Lynch & Co., Inc.	590188W79	12/30/04	01/02/14	100.000	0.000	4.6291		0.181292	0.185488	0.189781			67.54	.19
Merrill Lynch & Co., Inc.	59018YC66	05/02/07	05/02/17	100.000	VARIES	5.5833		0.150744	0.151176	0.151620	0.152076	0.152545	54.40	54.72
Merrill Lynch & Co., Inc.	59018YD65	05/18/07	05/18/17	100.000	VARIES	5.6522		0.154053	0.154346	0.154647	0.154956	0.155274	55.54	55.76
Merrill Lynch & Co., Inc.	59018YE49	06/06/07	06/06/17	100.000	VARIES	5.9091		0.160697	0.161037	0.161386	0.161747	0.162118	57.93	58.18
Merrill Lynch Bank USA	59020WB42	03/15/07	03/15/13	100.000	0.000	4.8033		0.173229					12.82	
Merrill Lynch Bank USA	59020WWC1	09/30/05	03/31/14	100.000	0.000	4.4692		0.169164	0.172944	0.176809			62.28	15.74
Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	46.54	0.018383	0.019245	0.020148	0.021093	0.022082	6.77	7.43
Miami Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7675	23.82	0.025130	0.026232	0.027381	0.028582	0.029835	9.28	10.11
Microchip Technology Inc	595017AA2	12/07/07	12/15/37	100.000	VARIES	9.1009		0.358034	0.369639	0.385926	0.398641	0.416414	133.28	143.71
Microchip Technology Inc	595017AB0	12/07/07	12/15/37	100.000	VARIES	9.1009		0.358034	0.369639	0.385926	0.398641	0.416414	133.28	143.71
Milagro Oil & Gas, Inc.	59870WAA0	05/11/11	05/15/16	97.182	10.500	11.2509	7.59	0.014221	0.015021	0.015866	0.016758	0.017701	5.34	5.96
Milagro Oil & Gas, Inc.	59870WAB8	05/11/11	05/15/16	97.182	10.500	11.2509	7.59	0.014221	0.015021	0.015866	0.016758	0.017701	5.34	5.96
Morgan Stanley	6174464D8	03/28/08	09/30/13	100.000	0.000	4.2223		0.140042	0.142217				38.49	
Morgan Stanley	6174464N6	03/24/08	02/24/14	100.000	0.000	4.6797		0.159466	0.163198	0.167016			59.04	8.85
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.110818	0.111498	0.112193	0.112905	0.113633	40.16	40.66
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	2.624	4.6439		0.107538	0.108343	0.109166	0.110009	0.110870	39.02	39.62
Morgan Stanley	6174464W6	03/31/08	04/26/13	100.000	0.000	4.0406		0.134769					15.50	
Morgan Stanley	6174465F2	04/30/08	07/05/13	100.000	0.000	3.8715		0.126247	0.128691				23.67	
Morgan Stanley	6174465J4	04/25/08	10/25/13	100.000	0.000	5.0328		0.174845	0.179244				52.20	
Morgan Stanley	6174465N5	04/14/08	10/04/13	100.000	0.000	4.2160		0.141139	0.144115				39.07	
Morgan Stanley	6174466S3	06/30/08	06/30/14	100.000	0.000	6.0285		0.218772	0.225366	0.232160			79.96	41.56

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Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001		0.221576	0.228002	0.234614	0.241418	0.248419	80.99	85.75
Morgan Stanley	617446J75	08/13/07	02/27/13	117.470	0.000	5.6319		0.243129					13.62	
Morgan Stanley	617446YM5	08/30/05	09/01/14	100.000	0.000	4.8471		0.188296	0.192860	0.197534	0.202321		69.72	48.27
Morgan Stanley	617446Z77	02/07/08	06/06/14	100.000	0.000	4.6169		0.159894	0.163585	0.167361			58.41	25.94
Morgan Stanley	61745E2D2	01/24/11	01/24/20	100.000	VARIES	5.2661		0.145819	0.146458	0.146758	0.147065	0.147264	52.76	52.97
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160		0.152472	0.153295	0.154142	0.154526	0.154922	55.32	55.69
Morgan Stanley	61745E2F7	11/28/11	11/28/26	100.000	VARIES	6.0157		0.158649	0.154231	0.149679	0.144990	0.140161	56.02	52.73
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295		0.148663	0.144964	0.141384	0.137701	0.133913	51.69	49.04
Morgan Stanley	61745E2L4	07/07/11	07/07/20	100.000	VARIES	2.2423		0.011533	0.011662	0.011793	0.011925	0.012059	4.22	4.32
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857		0.176588	0.173256	0.169815	0.168074	0.166276	62.76	60.71
Morgan Stanley	61745E2Q3	07/30/10	07/30/25*	100.000	VARIES	5.4814		0.147444					4.28*	
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541		0.150456	0.148463	0.146414	0.144309	0.142145	53.13	51.61
Morgan Stanley	61745E2V2	02/26/10	02/26/30*	100.000	VARIES	6.1599		0.156173					8.59*	
Morgan Stanley	61745E2W0	08/12/10	08/12/30*	100.000	VARIES	5.7343		0.139701					5.73*	
Morgan Stanley	61745E2Y6	07/15/11	07/15/17	100.000	VARIES	4.3803		0.120915	0.121388	0.121872	0.121969	0.122069	43.77	43.92
Morgan Stanley	61745E2Z3	11/30/11	11/30/31	100.000	VARIES	6.7333		0.180825	0.177561	0.174187	0.170699	0.167094	64.30	61.86
Morgan Stanley	61745E3D1	02/14/11	02/14/31	100.000	VARIES	6.0718		0.158420	0.154796	0.151063	0.147216	0.143252	55.37	52.62
Morgan Stanley	61745E3F6	11/30/11	12/01/16	100.000	VARIES	5.1660		0.011607	0.011541	0.011473	0.011403	0.011332	4.16	4.11
Morgan Stanley	61745E3J8	07/28/10	07/28/17	100.000	VARIES	2.9665		0.017778	0.018041	0.018309	0.018581	0.018856	6.53	6.72
Morgan Stanley	61745E3R0	02/11/11	02/11/20	100.000	VARIES	5.7500		0.161574	0.162226	0.162501	0.162783	0.162925	58.41	58.61
Morgan Stanley	61745E3S8	07/29/11	07/29/31	100.000	VARIES	5.6230		0.151640	0.149265	0.146823	0.144313	0.141732	53.43	51.63
Morgan Stanley	61745E3T6	12/27/11	12/27/26	100.000	VARIES	6.9291		0.186465	0.183301	0.180028	0.176641	0.173137	66.53	64.17
Morgan Stanley	61745E3W9	08/17/10	08/17/20	100.000	VARIES	2.7071		0.019151	0.019411	0.019673	0.019940	0.020209	7.01	7.20
Morgan Stanley	61745E3Y5	07/29/11	07/29/26	100.000	VARIES	5.4529		0.141419	0.137942	0.134371	0.130702	0.126933	49.21	46.58
Morgan Stanley	61745E4E8	07/29/11	07/29/26	100.000	VARIES	5.4932		0.145620	0.142876	0.140056	0.137159	0.134182	51.08	49.01
Morgan Stanley	61745E4K4	02/18/11	02/18/20	100.000	VARIES	2.8598		0.015569	0.014742	0.014952	0.015166	0.015383	5.37	5.48
Morgan Stanley	61745E4L2	07/29/11	07/29/26	100.000	VARIES	5.5117		0.143809	0.140096	0.136281	0.132361	0.128333	49.96	47.15
Morgan Stanley	61745E4M0	12/23/11	12/23/18	100.000	VARIES	4.9659		0.025963	0.026608	0.027269	0.027041	0.026808	9.47	9.77
Morgan Stanley	61745E4P3	03/15/10	03/15/25*	100.000	VARIES	5.6291		0.144150					10.67*	
Morgan Stanley	61745E4Q1	08/24/10	08/24/30*	100.000	VARIES	5.2836		0.141528					7.50*	
Morgan Stanley	61745E4T5	01/13/12	01/13/32	100.000	VARIES	6.1786		0.168350	0.164970	0.161485	0.157892	0.154188	58.84	56.26
Morgan Stanley	61745E4U2	08/26/09	08/26/16	100.000	VARIES	5.1504		0.149297	0.149459	0.149624	0.149235	0.148836	53.82	53.70
Morgan Stanley	61745E4V0	03/18/10	03/18/25*	100.000	VARIES	5.8931		0.148448					11.43*	
Morgan Stanley	61745E4W8	08/25/10	08/25/25*	100.000	VARIES	5.0043		0.124590					6.73*	
Morgan Stanley	61745E5C1	08/27/10	08/27/15	100.000	VARIES	1.8388		0.007019	0.007083	0.007148	0.007214	0.007280	2.55	2.60
Morgan Stanley	61745E5H0	03/30/10	03/30/30*	100.000	VARIES	5.9049		0.147369					13.12*	
Morgan Stanley	61745E5P2	03/30/10	03/30/30*	100.000	VARIES	5.9384		0.146620					13.05*	
Morgan Stanley	61745E5R8	03/15/11	03/15/21	100.000	VARIES	5.2217		0.145509	0.145648	0.145836	0.146029	0.146351	52.44	52.59
Morgan Stanley	61745E5S6	08/22/11	08/22/31	100.000	VARIES	5.6565		0.147017	0.144130	0.141162	0.138110	0.134971	51.65	49.47
Morgan Stanley	61745E5U1	09/30/09	09/30/29*	100.000	VARIES	5.7074		0.136609					12.16*	
Morgan Stanley	61745E5W7	08/31/10	08/31/20	100.000	VARIES	2.8095		0.011357	0.011329	0.011678	0.011649	0.012008	4.18	4.30

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Morgan Stanley	61745E5X5	03/22/11	03/22/31	100.000	VARIES	5.8739		0.161586	0.161029	0.160456	0.159866	0.159258	57.96	57.54
Morgan Stanley	61745E5Z0	01/31/12	01/31/32	100.000	VARIES	5.6271		0.152893	0.149379	0.145767	0.142052	0.138233	53.33	50.67
Morgan Stanley	61745E6D8	03/23/11	03/23/26	100.000	VARIES	5.5646		0.153542	0.153182	0.152811	0.152431	0.152251	55.14	54.89
Morgan Stanley	61745E6E6	08/24/11	08/24/23	100.000	VARIES	4.5799		0.126673	0.126396	0.126113	0.126788	0.127478	45.48	45.70
Morgan Stanley	61745E6J5	08/31/10	08/31/30*	100.000	VARIES	5.4234		0.138354	0.134564				20.40*	
Morgan Stanley	61745E6M8	02/15/12	02/15/19	100.000	VARIES	5.4091		0.149810	0.149354	0.149869	0.150397	0.150789	53.86	54.17
Morgan Stanley	61745E6P1	04/22/10	04/20/30*	100.000	VARIES	6.0247		0.140864					15.35*	
Morgan Stanley	61745E6R7	03/25/11	03/25/31	100.000	VARIES	5.9463		0.152279	0.147721	0.146172	0.144576	0.142934	53.41	52.02
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIES	5.5533		0.152026	0.152037	0.151995	0.151953	0.151908	54.73	54.70
Morgan Stanley	61745E6Y2	08/12/11	08/12/23	100.000	VARIES	5.0167		0.139017	0.138849	0.138678	0.139253	0.139842	49.97	50.19
Morgan Stanley	61745E7E5	08/31/11	08/31/26	100.000	VARIES	5.5215		0.147923	0.141373	0.139392	0.132749	0.130383	51.74	48.55
Morgan Stanley	61745E7G0	10/30/09	10/30/29*	100.000	VARIES	5.8639		0.146915					17.48*	
Morgan Stanley	61745E7H8	04/23/10	04/23/25*	100.000	VARIES	5.7579		0.143959					3.17*	
Morgan Stanley	61745E7K1	03/31/11	04/01/21	100.000	VARIES	5.3224		0.149722	0.150380	0.150434	0.150490	0.150619	54.08	54.18
Morgan Stanley	61745ED65	04/08/11	04/08/26	100.000	VARIES	5.9065		0.162567	0.162035	0.161489	0.160925	0.161031	58.34	58.00
Morgan Stanley	61745EE23	04/29/10	04/29/30*	100.000	VARIES	6.0035		0.145417					4.07*	
Morgan Stanley	61745EE49	04/15/11	04/15/26	100.000	VARIES	5.7612		0.152674	0.152179	0.151670	0.151146	0.151178	54.80	54.47
Morgan Stanley	61745EE98	09/22/10	09/22/19	100.000	VARIES	2.8227		0.019546	0.018973	0.018391	0.018651	0.018914	6.82	6.72
Morgan Stanley	61745EF22	04/15/11	04/15/26	100.000	VARIES	5.8397		0.164319	0.165061	0.165825	0.166612	0.167421	59.40	59.96
Morgan Stanley	61745EF30	08/30/11	08/30/15	100.000	VARIES	3.2415		0.010376	0.010486	0.010715	0.010829	0.011065	3.85	3.98
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIES	6.0398		0.164524	0.164556	0.164426	0.164293	0.164155	59.23	59.16
Morgan Stanley	61745EF71	09/22/10	09/22/25*	100.000	VARIES	5.6905		0.147132					11.92*	
Morgan Stanley	61745EF89	04/15/11	04/15/21	100.000	VARIES	2.2565		0.006866	0.006539	0.006613	0.006688	0.006763	2.39	2.41
Morgan Stanley	61745EF97	08/31/11	08/31/31	100.000	VARIES	5.6734		0.149849	0.143879	0.142577	0.136522	0.134886	52.70	49.98
Morgan Stanley	61745EG62	04/25/11	04/25/23	100.000	VARIES	5.6779		0.154009	0.152474	0.153692	0.153242	0.154524	55.91	56.07
Morgan Stanley	61745EG70	08/31/11	08/31/15	100.000	VARIES	3.2288		0.010119	0.010115	0.010449	0.010444	0.010789	3.73	3.85
Morgan Stanley	61745EH20	05/12/10	05/12/25*	100.000	VARIES	5.8071		0.150427					6.17*	
Morgan Stanley	61745EH46	04/26/11	04/26/26	100.000	VARIES	5.7524		0.145616	0.140721	0.137254	0.132166	0.132246	51.69	48.83
Morgan Stanley	61745EH87	05/20/10	05/20/30	100.000	VARIES	5.8155		0.139351	0.134518	0.129545	0.124426	0.124923	48.89	45.53
Morgan Stanley	61745EJ28	04/29/11	04/29/26	100.000	VARIES	5.7371		0.153800	0.151837	0.149922	0.147953	0.145927	54.77	53.37
Morgan Stanley	61745EJ36	09/16/11	09/16/15	100.000	VARIES	3.0131		0.016807	0.017060	0.017318	0.017578	0.017843	6.15	6.34
Morgan Stanley	61745EJ77	09/30/10	09/30/17	100.000	VARIES	2.7147		0.013952	0.014141	0.014333	0.014527	0.014725	5.09	5.23
Morgan Stanley	61745EJ85	04/28/11	04/28/17	100.000	VARIES	1.7167		0.011412	0.011511	0.011610	0.011709	0.011810	4.14	4.21
Morgan Stanley	61745EJ93	09/09/11	09/09/26	100.000	VARIES	5.8527		0.155735	0.152163	0.148487	0.146556	0.144567	54.61	52.67
Morgan Stanley	61745EL33	09/30/10	09/30/19	100.000	VARIES	2.8240		0.025888	0.026253	0.026624	0.027000	0.027381	9.45	9.72
Morgan Stanley	61745EL41	04/29/11	04/29/18	100.000	VARIES	1.6125		0.009906	0.009986	0.010067	0.010148	0.010230	3.59	3.65
Morgan Stanley	61745EL58	09/16/11	09/16/31	100.000	VARIES	5.8547		0.155791	0.152220	0.148544	0.144761	0.140867	54.68	51.99
Morgan Stanley	61745EL90	10/15/10	10/15/19	100.000	VARIES	2.5025		0.016653	0.016861	0.017072	0.017286	0.017502	6.06	6.22
Morgan Stanley	61745EM24	04/29/11	04/29/16	100.000	VARIES	1.5929		0.008406	0.008473	0.008541	0.008609	0.008678	3.05	3.10
Morgan Stanley	61745EM32	09/22/11	09/22/26	100.000	VARIES	5.5347		0.146784	0.143159	0.139434	0.135605	0.131671	51.46	48.74
Morgan Stanley	61745EM73	10/29/10	10/29/30	100.000	VARIES	5.2869		0.141626	0.140229	0.138796	0.137325	0.135815	50.56	49.52

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Morgan Stanley	61745EM81	05/17/11	05/17/23	100.000	VARIES	5.1511		0.143420	0.143537	0.143657	0.143779	0.143955	51.66	51.75
Morgan Stanley	61745EM99	09/30/11	09/30/17	100.000	VARIES	3.3263		0.010648	0.010825	0.011005	0.011188	0.011374	3.90	4.03
Morgan Stanley	61745EN64	05/19/11	05/19/26	100.000	VARIES	5.5223		0.148489	0.144661	0.145590	0.141731	0.143168	53.37	52.33
Morgan Stanley	61745EN72	09/30/11	09/30/31	100.000	VARIES	6.1251		0.163450	0.159949	0.156340	0.152621	0.148788	57.56	54.93
Morgan Stanley	61745EP47	05/12/11	05/12/21	100.000	VARIES	1.9922		0.012474	0.012599	0.012724	0.012851	0.012979	4.53	4.62
Morgan Stanley	61745EP70	01/15/10	01/15/25*	100.000	VARIES	5.4037		0.139623					1.95*	
Morgan Stanley	61745EP88	06/16/10	06/16/13	100.000	VARIES	2.1929		0.017971					2.97	
Morgan Stanley	61745EP96	10/15/10	10/15/15	100.000	VARIES	1.8991		0.016011	0.016163	0.016317	0.016472	0.016628	5.81	5.93
Morgan Stanley	61745EQ38	09/30/11	09/30/15	100.000	VARIES	3.1371		0.020561	0.020239	0.019912	0.020224	0.020541	7.29	7.28
Morgan Stanley	61745EQ79	10/29/10	10/29/30*	100.000	VARIES	5.1584		0.128869					3.61*	
Morgan Stanley	61745ER45	06/23/10	06/23/30*	100.000	VARIES	6.3849		0.160446					13.16*	
Morgan Stanley	61745ER52	10/15/10	10/15/19	100.000	VARIES	2.6938		0.020839	0.021120	0.021404	0.021693	0.021985	7.60	7.80
Morgan Stanley	61745ER60	05/31/11	05/31/31	100.000	VARIES	5.6682		0.150571	0.148147	0.146507	0.144820	0.143086	53.64	52.33
Morgan Stanley	61745ES28	06/24/10	06/24/20	100.000	VARIES	5.8922		0.169345	0.169736	0.170139	0.170160	0.170182	61.04	61.25
Morgan Stanley	61745ES51	10/27/11	10/27/14	100.000	VARIES	3.3202		0.008329	0.008467	0.008608	0.008751		3.04	2.57
Morgan Stanley	61745ES93	10/27/10	10/27/17	100.000	VARIES	2.4455		0.016173	0.016371	0.016571	0.016774	0.016979	5.88	6.03
Morgan Stanley	61745ET27	05/31/11	05/31/26	100.000	VARIES	5.5394		0.150059	0.150084	0.150110	0.150137	0.150055	54.03	54.04
Morgan Stanley	61745ET68	06/22/10	06/22/15	100.000	VARIES	2.6966		0.009311	0.009436	0.009563	0.009692	0.009823	3.38	3.47
Morgan Stanley	61745EU33	02/03/10	02/03/35*	100.000	VARIES	5.3927		0.133346					4.27*	
Morgan Stanley	61745EU58	11/16/10	11/16/15	100.000	VARIES	1.5999		0.008356	0.008423	0.008490	0.008558	0.008626	3.03	3.07
Morgan Stanley	61745EU66	06/10/11	06/10/26	100.000	VARIES	5.3578		0.148174	0.148496	0.148826	0.149164	0.149056	53.41	53.64
Morgan Stanley	61745EU90	03/17/10	03/17/30*	100.000	VARIES	6.1264		0.143612					10.91*	
Morgan Stanley	61745EUH2	02/23/07	02/23/37	100.000	VARIES	5.5058		0.131418	0.131516	0.131617	0.131721	0.131827	47.35	47.43
Morgan Stanley	61745EV32	11/23/10	05/23/16	100.000	VARIES	1.4641		0.010023	0.010096	0.010170	0.010245	0.010320	3.63	3.68
Morgan Stanley	61745EV40	06/14/11	06/14/21	100.000	VARIES	2.3141		0.013821	0.013145	0.013297	0.013451	0.013607	4.84	4.82
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIES	5.9021		0.139787	0.141660	0.143010	0.144399	0.145828	51.18	52.19
Morgan Stanley	61745EW23	06/23/11	06/23/26	100.000	VARIES	5.4880		0.141842	0.138112	0.134279	0.130342	0.129204	50.33	47.59
Morgan Stanley	61745EW31	10/27/11	10/27/31	100.000	VARIES	6.4618		0.178513	0.177998	0.177467	0.176918	0.176352	64.10	63.72
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIES	6.4553		0.154499	0.156244	0.158047	0.159406	0.160808	56.47	57.56
Morgan Stanley	61745EW72	11/23/10	11/23/19	100.000	VARIES	2.3593		0.016618	0.016814	0.017012	0.017213	0.017416	6.03	6.18
Morgan Stanley	61745EW98	11/17/11	11/17/17	100.000	VARIES	3.9291		0.010284	0.010486	0.010692	0.010902	0.011116	3.76	3.91
Morgan Stanley	61745EX30	02/16/10	02/16/30*	100.000	VARIES	5.7678		0.144475					6.50*	
Morgan Stanley	61745EX48	07/16/10	07/16/30*	100.000	VARIES	6.0985		0.156935					2.35*	
Morgan Stanley	61745EX63	06/30/11	06/30/31	100.000	VARIES	5.7758		0.152456	0.149639	0.147896	0.146103	0.144258	54.37	52.92
Morgan Stanley	61745EX71	11/17/11	11/17/15	100.000	VARIES	3.5087		0.012732	0.012955	0.013182	0.013414	0.013649	4.64	4.81
Morgan Stanley	61745EX97	02/16/10	02/16/30*	100.000	VARIES	5.6112		0.140410					6.32*	
Morgan Stanley	61745EX21	07/15/10	07/15/20	100.000	VARIES	3.4515		0.019580	0.019918	0.020261	0.020611	0.020967	7.22	7.47
Morgan Stanley	61745EX39	12/15/10	12/15/19	100.000	VARIES	5.6449		0.160548	0.160979	0.161422	0.161569	0.161720	57.89	58.14
Morgan Stanley	61745EY47	06/30/11	06/30/26	100.000	VARIES	5.5719		0.144007	0.141693	0.139314	0.136869	0.136781	51.42	49.71
Morgan Stanley	61745EY96	12/15/10	12/15/15	100.000	VARIES	1.7536		0.011909	0.012014	0.012119	0.012225	0.012333	4.31	4.39
Morgan Stanley	61745EZ46	05/01/09	05/01/14	100.000	VARIES	5.4528		0.153653	0.153120	0.152308			55.14	18.28

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Morgan Stanley	61745EZ53	02/18/10	02/18/30*	100.000	VARIES	5.4861		0.137800	0.136205				18.74*	
Morgan Stanley	61745EZ79	12/15/10	12/15/19	100.000	VARIES	2.6578		0.028538	0.028917	0.029302	0.029691	0.030086	10.35	10.63
Morgan Stanley	61745EZ87	07/07/11	07/07/26	100.000	VARIES	5.7788		0.153244	0.149445	0.145536	0.144080	0.142583	53.14	51.62
Morgan Stanley	61745EZ95	11/29/11	11/29/19	100.000	VARIES	5.8963		0.163616	0.164029	0.164455	0.164676	0.164903	59.00	59.26
Morgan Stanley	61746BCS3	02/09/06	02/11/13	100.000	0.000	5.3494		0.209487					8.38	
Morgan Stanley	61746BCT1	02/27/06	02/27/13	100.000	0.000	5.3615		0.210060					11.76	
Morgan Stanley	61746BDF0	02/25/13	02/25/15	100.000	0.000	1.4861			0.041281	0.041587	0.041896	0.042208	12.67	15.11
Morgan Stanley	61746SDC0	12/11/06	12/11/13	100.000	0.000	5.1239		0.192816	0.197756				66.45	
Morgan Stanley	617475116	11/30/07	02/20/13	100.000	0.000	4.6219		0.159316					7.81	
Morgan Stanley	617475546	10/31/07	11/07/14	100.000	4.849	4.8489		0.134694	0.134694	0.134694	0.134694		48.49	41.22
Morgan Stanley	61747W182	03/31/08	03/28/13	100.000	0.000	4.0410		0.134364					11.69	
Morgan Stanley	61747W463	02/29/08	02/20/15	100.000	0.000	5.4016		0.186328	0.194532	0.196529	0.205182	0.207288	70.86	74.74
Morgan Stanley	61747YBT1	05/29/07	09/01/14	100.000	0.000	5.6123		0.208554	0.214406	0.220423	0.226608		77.56	54.01
Morgan Stanley	61747YDB8	05/27/11	05/29/15	100.000	0.000	3.0456		0.088539	0.089888	0.091256	0.092646	0.094057	32.20	33.19
Morgan Stanley	617480173	04/30/08	11/05/14	100.000	5.627	5.6269		0.156306	0.156306	0.156306	0.156306		56.27	47.52
Morgan Stanley	617480199	04/30/08	01/30/15	100.000	0.000	6.0537		0.216694	0.223253	0.230010	0.236972	0.244145	81.20	86.19
Morgan Stanley	617480330	05/30/08	02/28/14	100.000	0.000	5.5930		0.195357	0.197546	0.206437			73.07	11.97
Morgan Stanley	617480496	06/30/08	12/30/13	100.000	0.000	5.6404		0.201243	0.206918				73.27	
Morgan Stanley	6174822B9	09/28/12	03/28/16	100.000	0.000	2.4304		0.067513	0.068333	0.069164	0.070004	0.070855	24.61	25.21
Morgan Stanley	6174822C7	09/28/12	09/28/27	100.000	VARIES	4.7924		0.133124	0.132807	0.132482	0.132149	0.131809	47.81	47.57
Morgan Stanley	6174822D5	09/28/12	09/28/32	100.000	VARIES	5.0081		0.139117	0.138503	0.137875	0.137230	0.136569	49.86	49.40
Morgan Stanley	6174822E3	09/28/12	09/28/32	100.000	VARIES	5.0051		0.139033	0.137915	0.136770	0.135595	0.134392	49.64	48.80
Morgan Stanley	6174822F0	09/28/12	09/28/32	100.000	VARIES	4.9982		0.138841	0.136824	0.134757	0.132639	0.130467	49.24	47.73
Morgan Stanley	6174822J2	09/28/12	09/28/32	100.000	VARIES	5.0415		0.140043	0.138986	0.137902	0.136791	0.135652	50.03	49.24
Morgan Stanley	6174822R4	10/31/12	10/31/19	100.000	0.000	3.3498		0.093053	0.094611	0.096196	0.097807	0.099445	33.97	35.12
Morgan Stanley	6174822S2	10/31/12	10/31/17	100.000	0.000	2.8337		0.078717	0.079832	0.080963	0.082110	0.083274	28.68	29.49
Morgan Stanley	6174822X1	10/31/12	10/29/32	100.000	VARIES	4.6665		0.129627	0.127754	0.125826	0.123854	0.121835	46.09	44.69
Morgan Stanley	6174822Y9	10/31/12	10/29/32	100.000	VARIES	4.6741		0.129838	0.128891	0.127918	0.126921	0.125901	46.45	45.75
Morgan Stanley	6174823M4	11/30/12	11/29/19	100.000	0.000	3.2126		0.089242	0.090667	0.092124	0.093603	0.095107	32.48	33.53
Morgan Stanley	6174823N2	11/30/12	11/30/17	100.000	0.000	2.8394		0.078874	0.079994	0.081130	0.082282	0.083450	28.67	29.49
Morgan Stanley	6174824H4	04/30/13	04/28/23	100.000	VARIES	3.0092			0.083591	0.081942	0.080249	0.080278	20.04	29.09
Morgan Stanley	6174824W1	05/30/13	05/30/28	100.000	VARIES	3.5683			0.099122	0.097917	0.096690	0.095442	20.88	34.95
Morgan Stanley	6174824Z4	07/03/13	06/29/20	100.000	0.000	3.7328			0.103692	0.105584	0.107555	0.109562	18.46	38.37
Morgan Stanley	617482AN4	07/28/08	07/28/14	100.000	0.000	6.2015		0.219932	0.226752	0.233783	0.241032		82.52	49.70
Morgan Stanley	617482AR5	08/29/08	04/04/14	100.000	0.000	5.7350		0.200854	0.206613	0.212538			74.36	19.77
Morgan Stanley	617482D76	11/28/11	11/28/17	100.000	0.000	6.9072		0.205348	0.212440	0.219777	0.227367	0.235220	75.68	81.00
Morgan Stanley	617482D92	11/17/11	11/17/26	100.000	VARIES	6.4999		0.178708	0.177740	0.176740	0.176821	0.176904	64.07	63.65
Morgan Stanley	617482E59	12/28/11	12/28/16	100.000	0.000	5.6804		0.166882	0.171621	0.176496	0.181509	0.186664	60.96	64.47
Morgan Stanley	617482F41	01/30/12	01/30/18	100.000	0.000	4.7546		0.135212	0.138427	0.141717	0.145087	0.148536	50.24	52.65
Morgan Stanley	617482F66	01/31/12	01/29/27	100.000	VARIES	5.2919		0.145751	0.144463	0.143405	0.142319	0.141205	51.88	51.10
Morgan Stanley	617482F90	02/28/12	02/28/19	100.000	0.000	5.2371		0.148461	0.149864	0.156337	0.157816	0.164632	55.42	58.36

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SECTION I-B

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	-----	
								Period	Period	2014 1st	Period	Period	2013	2014
Morgan Stanley	617482FQ2	06/30/09	06/28/13	100.000	0.000	4.0308		0.128726					22.78	
Morgan Stanley	617482FX7	06/26/09	06/26/24*	100.000	VARIES	5.0455		0.113931					19.94*	
Morgan Stanley	617482FZ2	07/31/09	07/31/13	100.000	0.000	3.7618		0.116856	0.119054				24.82	
Morgan Stanley	617482G73	03/30/12	03/29/18	100.000	0.000	4.9522		0.140949	0.144439	0.148016	0.151681	0.155437	52.02	54.63
Morgan Stanley	617482G81	03/30/12	09/30/15	100.000	0.000	3.8221		0.108198	0.110266	0.112373	0.114521	0.116710	39.70	41.24
Morgan Stanley	617482GH1	07/31/09	07/31/29*	100.000	VARIES	6.8887		0.172102					4.99*	
Morgan Stanley	617482GK4	08/31/09	02/28/13	100.000	0.000	3.5389		0.108609					6.30	
Morgan Stanley	617482GM0	08/31/09	08/30/13	100.000	0.000	4.0427		0.125220	0.127053				30.51	
Morgan Stanley	617482GR9	09/30/09	03/29/13	100.000	0.000	3.2543		0.099583					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		41.32	30.88
Morgan Stanley	617482H23	03/16/12	03/16/27	100.000	VARIES	6.4023		0.176868	0.175860	0.174821	0.173748	0.172580	63.28	62.51
Morgan Stanley	617482H31	03/08/12	09/08/15	100.000	0.000	3.4574		0.097699	0.099388	0.101106	0.102854	0.104632	35.86	37.11
Morgan Stanley	617482H56	03/30/12	03/30/27	100.000	VARIES	6.3037		0.172491	0.170687	0.168825	0.166905	0.165882	61.44	60.16
Morgan Stanley	617482H64	04/02/12	04/02/27	100.000	VARIES	6.2400		0.171606	0.169823	0.167985	0.166089	0.164134	61.14	59.79
Morgan Stanley	617482HD9	10/30/09	04/30/13	100.000	0.000	3.4425		0.105363					12.54	
Morgan Stanley	617482HG2	10/19/09	10/19/29*	100.000	VARIES	5.9196		0.148460					2.67*	
Morgan Stanley	617482HH0	10/30/09	01/31/13	100.000	0.000	3.2279		0.097923					2.84	
Morgan Stanley	617482J47	04/30/12	10/30/15	100.000	0.000	3.9956		0.113207	0.115468	0.117775	0.120128	0.122528	41.44	43.11
Morgan Stanley	617482J62	04/30/12	04/28/17	100.000	0.000	4.8877		0.139051	0.142449	0.145931	0.149497	0.153150	51.10	53.63
Morgan Stanley	617482J96	04/30/12	04/28/17	100.000	0.000	4.8877		0.139051	0.142449	0.145931	0.149497	0.153150	51.10	53.63
Morgan Stanley	617482JB1	12/31/09	06/28/13	100.000	0.000	3.1055		0.093558					16.65	
Morgan Stanley	617482JK1	11/30/09	05/30/13	100.000	0.000	2.8998		0.087817					13.08	
Morgan Stanley	617482JQ8	12/29/09	09/30/13	100.000	0.000	3.4574		0.104388	0.105612				28.62	
Morgan Stanley	617482JT2	01/28/10	07/29/13	100.000	0.000	2.8031		0.083484	0.084654				17.58	
Morgan Stanley	617482K45	04/25/12	04/26/27	100.000	VARIES	6.3672		0.174873	0.172827	0.170716	0.168538	0.167614	62.32	60.86
Morgan Stanley	617482K60	11/28/11	11/28/16	100.000	0.000	6.6454		0.197066	0.203614	0.210380	0.217370	0.224593	72.56	77.46
Morgan Stanley	617482K78	11/28/11	11/27/15	100.000	0.000	6.2684		0.185178	0.190982	0.196968	0.203142	0.209509	68.11	72.45
Morgan Stanley	617482KD5	11/29/10	05/22/15	100.000	2.000	3.0665		0.087022	0.087504	0.087994	0.088491	0.088996	31.45	31.81
Morgan Stanley	617482KF0	01/25/10	01/25/16	100.000	0.000	4.0787		0.125332	0.127888	0.130496	0.133157	0.135873	46.39	48.30
Morgan Stanley	617482KY9	03/08/10	03/13/15	100.000	0.000	4.0832		0.125556	0.128120	0.130735	0.133404	0.136128	46.22	48.13
Morgan Stanley	617482L28	12/28/11	12/28/15	100.000	0.000	5.3442		0.156493	0.160674	0.164968	0.169376	0.173902	57.12	60.21
Morgan Stanley	617482L69	01/30/12	01/30/17	100.000	0.000	4.4801		0.127238	0.130088	0.133002	0.135981	0.139027	47.19	49.33
Morgan Stanley	617482L85	01/31/12	01/31/17	100.000	0.000	4.4376		0.126004	0.128799	0.131657	0.134579	0.137565	46.72	48.81
Morgan Stanley	617482L93	01/31/12	01/31/18	100.000	0.000	4.6980		0.133568	0.136705	0.139917	0.143203	0.146567	49.61	51.97
Morgan Stanley	617482LA0	03/15/10	03/15/16	100.000	0.000	4.5963		0.143037	0.146324	0.149687	0.153127	0.156646	52.79	55.24
Morgan Stanley	617482M27	02/28/12	02/28/18	100.000	0.000	5.1562		0.146109	0.147432	0.153740	0.155132	0.161769	54.51	57.36
Morgan Stanley	617482M68	03/30/12	03/29/18	100.000	0.000	4.9684		0.141422	0.144935	0.148536	0.152226	0.156007	52.20	54.82
Morgan Stanley	617482M84	03/30/12	03/27/17	100.000	0.000	4.7958		0.136360	0.139630	0.142978	0.146407	0.149918	50.30	52.74
Morgan Stanley	617482MD3	06/29/10	06/29/15	100.000	0.000	4.7613		0.148771	0.152313	0.155939	0.159651	0.163452	54.21	56.82
Morgan Stanley	617482MX9	08/09/10	08/09/20	100.000	VARIES	4.9489		0.136098	0.136146	0.136195	0.136456	0.136725	49.02	49.15
Morgan Stanley	617482N26	04/30/12	04/30/18	100.000	0.000	5.1859		0.147791	0.151623	0.155554	0.159588	0.163726	54.37	57.22

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Morgan Stanley	617482N83	07/05/12	07/03/19	100.000	0.000	5.1922		0.144229	0.147932	0.151773	0.155713	0.159755	53.93	56.77
Morgan Stanley	617482NM2	09/30/10	09/30/16	100.000	0.000	3.8819		0.116451	0.118712	0.121016	0.123365	0.125759	42.74	44.42
Morgan Stanley	617482NP5	09/28/10	09/28/15	100.000	0.000	3.4261		0.101862	0.103607	0.105382	0.107187	0.109024	37.31	38.60
Morgan Stanley	617482NS9	09/30/10	09/30/15	100.000	0.000	3.4418		0.102361	0.104122	0.105914	0.107737	0.109591	37.49	38.79
Morgan Stanley	617482NW0	10/12/10	10/09/15	100.000	0.000	3.2213		0.095362	0.096898	0.098459	0.100045	0.101656	34.86	35.99
Morgan Stanley	617482P32	09/04/12	08/30/16	100.000	0.000	3.5949		0.098764	0.099941	0.102297	0.103566	0.106007	36.70	38.03
Morgan Stanley	617482P73	10/03/12	10/03/18	100.000	0.000	3.2792		0.091090	0.092583	0.094101	0.095644	0.097212	33.33	34.43
Morgan Stanley	617482PB4	10/28/10	05/29/13	100.000	0.000	1.6525		0.047507					7.03	
Morgan Stanley	617482PC2	10/28/10	05/29/14	100.000	0.000	2.5250		0.073912	0.074845	0.075790			26.84	11.22
Morgan Stanley	617482PD0	10/29/10	05/29/15	100.000	0.000	3.1816		0.094387	0.095889	0.097414	0.098964	0.100538	34.35	35.45
Morgan Stanley	617482PU2	12/22/10	12/22/25	100.000	VARIES	6.2468		0.167147	0.166314	0.165454	0.164568	0.163654	60.01	59.39
Morgan Stanley	617482Q23	10/31/12	10/31/19	100.000	0.000	3.3724		0.093680	0.095260	0.096867	0.098500	0.100161	34.20	35.37
Morgan Stanley	617482Q72	05/30/12	11/30/17	100.000	0.000	5.8534		0.165543	0.169456	0.175374	0.179521	0.185790	61.45	65.10
Morgan Stanley	617482Q80	05/30/12	05/29/15	100.000	0.000	4.6387		0.131827	0.134884	0.138013	0.141214	0.144489	48.21	50.47
Morgan Stanley	617482QH0	01/28/11	01/27/17	100.000	0.000	4.1753		0.123384	0.125960	0.128589	0.131274	0.134014	45.68	47.61
Morgan Stanley	617482QS6	01/28/11	01/28/14	100.000	0.000	2.2103		0.063456	0.064157	0.064866			23.19	1.75
Morgan Stanley	617482QY3	02/08/11	12/22/20	100.000	VARIES	N/A		0.149982	0.149538	0.149230	0.148914	0.148748	53.80	53.60
Morgan Stanley	617482R55	05/31/12	05/28/32	100.000	VARIES	6.7095		0.184265	0.182059	0.178673	0.175174	0.171557	65.75	63.46
Morgan Stanley	617482R63	06/04/12	06/04/27	100.000	VARIES	6.4699		0.179659	0.179594	0.179527	0.179458	0.179437	64.66	64.61
Morgan Stanley	617482R71	06/15/12	06/15/27	100.000	VARIES	6.6026		0.183041	0.182665	0.182276	0.181874	0.181459	65.81	65.53
Morgan Stanley	617482R97	06/29/12	06/29/17	100.000	0.000	4.7647		0.135508	0.138736	0.142041	0.145425	0.148890	49.38	51.76
Morgan Stanley	617482RB2	02/25/11	02/27/17	100.000	0.000	4.3449		0.128762	0.131559	0.134417	0.137338	0.140321	47.56	49.65
Morgan Stanley	617482RH9	02/28/11	02/27/26	100.000	VARIES	5.9550		0.162763	0.161819	0.161028	0.160212	0.159373	58.21	57.62
Morgan Stanley	617482RL0	03/30/11	09/29/17	100.000	0.000	4.3132		0.127718	0.130473	0.133287	0.136161	0.139098	46.99	49.04
Morgan Stanley	617482S21	06/29/12	06/30/15	100.000	0.000	3.9664		0.112375	0.114604	0.116877	0.119195	0.121558	40.86	42.50
Morgan Stanley	617482S70	06/29/12	06/29/32	100.000	VARIES	6.4088		0.175094	0.172071	0.168951	0.165730	0.163849	62.48	60.23
Morgan Stanley	617482S88	06/29/12	06/29/27	100.000	VARIES	6.1368		0.169953	0.169420	0.168872	0.168306	0.168599	61.08	60.69
Morgan Stanley	617482SD7	08/26/11	08/26/13	100.000	0.000	2.1981		0.062411	0.063097				14.79	
Morgan Stanley	617482SE5	09/02/11	09/03/13	100.000	0.000	2.4917		0.070954	0.071838				17.33	
Morgan Stanley	617482SF2	10/14/11	10/15/13	100.000	0.000	4.6123		0.134116	0.137209				38.65	
Morgan Stanley	617482SH8	11/23/11	11/21/14	100.000	0.000	5.5804		0.163736	0.168304	0.173000	0.177827		60.14	56.23
Morgan Stanley	617482SK1	03/14/12	03/14/14	100.000	0.000	2.7464		0.077338	0.078400	0.079477			28.26	5.80
Morgan Stanley	617482SL9	04/25/12	04/24/15	100.000	0.000	3.7456		0.105984	0.107969	0.109991	0.112051	0.114149	38.78	40.25
Morgan Stanley	617482SN5	05/30/12	05/30/14	100.000	0.000	3.9398		0.111597	0.113796	0.116038			40.71	17.29
Morgan Stanley	617482SP0	06/11/12	06/11/15	100.000	0.000	4.5401		0.128977	0.131905	0.134899	0.137961	0.141093	47.08	49.24
Morgan Stanley	617482SS4	03/04/13	03/04/15	100.000	0.000	1.4836			0.041211	0.041517	0.041825	0.042135	12.28	15.07
Morgan Stanley	617482T53	07/05/12	07/06/15	100.000	0.000	4.0042		0.111242	0.113469	0.115741	0.118058	0.120422	41.24	42.90
Morgan Stanley	617482T95	07/31/12	07/31/18	100.000	0.000	4.8288		0.134135	0.137373	0.140690	0.144087	0.147566	49.86	52.30
Morgan Stanley	617482TA2	04/28/11	07/28/17	100.000	0.000	4.1507		0.121381	0.123900	0.126472	0.129097	0.131776	44.93	46.81
Morgan Stanley	617482TN4	04/29/11	04/29/31	100.000	VARIES	5.9675		0.161187	0.159992	0.158762	0.157495	0.156792	57.66	56.80
Morgan Stanley	617482TP9	05/13/11	05/13/14	100.000	0.000	2.4618		0.070942	0.071816	0.072700			25.78	9.60
Morgan Stanley	617482TQ7	05/27/11	05/30/17	100.000	0.000	3.9013		0.114875	0.117116	0.119401	0.121730	0.124104	41.90	43.55
Morgan Stanley	617482TV6	05/11/11	11/12/14	100.000	0.000	2.7937		0.080909	0.082039	0.083185	0.084347		29.44	26.08

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Morgan Stanley	617482U36	07/31/12	07/29/16	100.000	0.000	4.2660		0.118501	0.121014	0.123595	0.126232	0.128924	43.89	45.78
Morgan Stanley	617482U44	07/31/12	07/30/27	100.000	VARIES	5.9206		0.160886	0.163295	0.160371	0.162755	0.159823	59.08	58.88
Morgan Stanley	617482U51	07/31/12	07/30/32	100.000	VARIES	6.0840		0.165328	0.166660	0.162507	0.163698	0.159505	60.15	59.07
Morgan Stanley	617482UH5	05/31/11	05/29/26	100.000	VARIES	5.3835		0.146574	0.146810	0.147053	0.147301	0.147040	52.82	52.98
Morgan Stanley	617482UP7	06/29/11	06/29/17	100.000	0.000	3.6574		0.107272	0.109233	0.111231	0.113265	0.115336	38.98	40.42
Morgan Stanley	617482UY8	06/15/11	06/13/31	100.000	VARIES	5.5344		0.147913	0.145857	0.144811	0.143737	0.142633	52.82	51.90
Morgan Stanley	617482V50	07/31/12	07/30/32	100.000	VARIES	6.0491		0.164379	0.163560	0.157282	0.157807	0.153124	58.75	56.86
Morgan Stanley	617482V68	08/17/12	08/17/27	100.000	VARIES	5.8776		0.163267	0.163195	0.163120	0.163044	0.162965	58.74	58.69
Morgan Stanley	617482V76	08/31/12	08/31/32	100.000	VARIES	5.8050		0.160360	0.156595	0.157988	0.154194	0.155476	57.55	56.66
Morgan Stanley	617482V84	08/31/12	08/31/32	100.000	VARIES	5.7934		0.160040	0.154816	0.154648	0.149358	0.148938	56.79	54.77
Morgan Stanley	617482VB7	06/30/11	06/30/31	100.000	VARIES	5.5330		0.149034	0.147393	0.145708	0.143975	0.143308	53.35	52.14
Morgan Stanley	617482VG6	06/14/11	09/14/17	100.000	0.000	3.8913		0.113432	0.115639	0.117889	0.120183	0.122521	41.71	43.35
Morgan Stanley	617482VQ4	08/31/11	08/31/17	100.000	0.000	4.9901		0.144813	0.146006	0.152129	0.153383	0.159815	53.98	56.70
Morgan Stanley	617482VU5	08/29/11	08/29/17	100.000	0.000	5.0291		0.144405	0.148849	0.151759	0.156429	0.159487	54.44	57.21
Morgan Stanley	617482VX9	09/29/11	09/29/17	100.000	0.000	6.0377		0.177996	0.183369	0.188905	0.194608	0.200483	66.05	70.10
Morgan Stanley	617482VZ4	10/28/11	10/28/16	100.000	0.000	5.1995		0.152039	0.155992	0.160047	0.164208	0.168477	55.95	58.90
Morgan Stanley	617482W75	08/31/12	08/31/18	100.000	0.000	4.3348		0.119747	0.120348	0.124994	0.125621	0.130471	44.46	46.41
Morgan Stanley	617482W91	08/31/12	08/31/16	100.000	0.000	3.6382		0.100504	0.100664	0.104194	0.104359	0.108019	37.17	38.53
Morgan Stanley	617482WA8	10/28/11	10/28/16	100.000	0.000	5.1995		0.152039	0.155992	0.160047	0.164208	0.168477	55.95	58.90
Morgan Stanley	617482WC4	07/28/11	07/28/17	100.000	0.000	4.3106		0.124957	0.127650	0.130401	0.133212	0.136083	46.30	48.32
Morgan Stanley	617482WK6	07/28/11	07/28/17	100.000	0.000	4.3106		0.124957	0.127650	0.130401	0.133212	0.136083	46.30	48.32
Morgan Stanley	617482X25	08/31/12	08/31/27	100.000	VARIES	5.6218		0.155299	0.152351	0.154441	0.151484	0.153536	56.04	55.72
Morgan Stanley	617482X41	08/31/12	08/31/32	100.000	VARIES	5.8551		0.161743	0.158210	0.159894	0.156337	0.157935	58.16	57.47
Morgan Stanley	617482X90	09/28/12	09/28/18	100.000	0.000	3.2592		0.090533	0.092009	0.093508	0.095032	0.096581	33.13	34.22
Morgan Stanley	617482XG4	08/30/11	08/29/31	100.000	VARIES	6.1188		0.163998	0.163220	0.160607	0.159706	0.157005	59.29	58.01
Morgan Stanley	617482XL3	08/26/11	08/25/17	100.000	0.000	4.9767		0.145190	0.148803	0.152505	0.156300	0.160190	53.84	56.55
Morgan Stanley	617482XT6	08/31/11	08/31/17	100.000	1.000	5.0228		0.144406	0.144937	0.150346	0.150926	0.156587	53.54	55.75
Morgan Stanley	617482XW9	09/29/11	09/29/17	100.000	0.000	6.0328		0.177841	0.183205	0.188732	0.194424	0.200289	65.99	70.03
Morgan Stanley	617482Y99	11/30/12	11/30/27	100.000	VARIES	4.1468		0.115190	0.114728	0.114256	0.113774	0.113282	41.36	41.02
Morgan Stanley	617482YD0	09/16/11	09/14/18	100.000	0.000	5.1470		0.150385	0.154256	0.158225	0.162297	0.166474	55.67	58.58
Morgan Stanley	617482YR9	10/14/11	10/14/26	100.000	VARIES	5.6319		0.153479	0.153206	0.152926	0.152637	0.152340	55.16	54.96
Morgan Stanley	617482YU2	10/28/11	10/28/16	100.000	0.000	5.1961		0.151935	0.155882	0.159932	0.164087	0.168350	55.91	58.85
Morgan Stanley	617482YW8	10/20/11	10/20/26	100.000	VARIES	5.7716		0.157649	0.156253	0.154818	0.154276	0.153718	56.30	55.56
Morgan Stanley	617482Z23	11/30/12	11/30/32	100.000	VARIES	4.3509		0.120861	0.119195	0.117492	0.115753	0.113976	43.11	41.88
Morgan Stanley	617482Z31	11/30/12	11/30/32	100.000	VARIES	4.3570		0.121029	0.120151	0.119255	0.118339	0.117403	43.36	42.71
Morgan Stanley	617483144	06/30/09	06/26/14	100.000	0.000	5.3758		0.179692	0.184521	0.189481			65.61	33.16
Morgan Stanley	617483235	04/30/09	04/21/14	100.000	0.000	5.6383		0.190010	0.195366	0.200874			70.13	22.10
Morgan Stanley	617483383	05/29/09	05/20/14	100.000	0.000	5.2382		0.174153	0.178715	0.183396			63.90	25.49
Morgan Stanley	617483599	03/31/09	03/20/14	100.000	0.000	6.3536		0.218067	0.221326	0.232142			81.64	18.11
Morgan Stanley	617484282	08/31/09	02/25/15	100.000	0.000	4.7184		0.147363	0.153340	0.154399	0.160661	0.161770	55.78	58.44
Morgan Stanley	617484381	03/09/10	01/07/16	100.000	0.000	4.4482		0.136894	0.139939	0.143051	0.146233	0.149485	50.90	53.19
Morgan Stanley	617484530	11/30/09	05/28/15	100.000	0.000	3.9207		0.122340	0.124738	0.127184	0.129677	0.132219	44.63	46.40
Morgan Stanley	617484621	11/06/09	11/06/14	100.000	0.000	4.0719		0.127649	0.130248	0.132900	0.135606		46.71	41.02

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Morgan Stanley	617484654	12/04/09	12/04/13	100.000	0.000	3.4578		0.106456	0.108297				35.78	
Morgan Stanley	617484779	09/30/09	03/27/15	100.000	0.000	4.2843		0.135102	0.137996	0.140952	0.143971	0.147055	49.71	51.86
Morgan Stanley	61755S172	06/04/12	05/30/17	100.000	0.000	5.5376		0.157988	0.162363	0.166858	0.171478	0.176226	57.94	61.19
Morgan Stanley	61755S354	07/03/12	02/27/17	100.000	0.000	4.7356		0.132479	0.135616	0.138827	0.142114	0.145479	49.04	51.39
Morgan Stanley	61755S412	08/02/12	07/30/18	100.000	0.000	4.5511		0.126420	0.129265	0.132207	0.135215	0.138292	46.90	49.05
Morgan Stanley	61755S537	08/08/12	08/10/15	100.000	0.000	3.4078		0.094680	0.096294	0.097934	0.099603	0.101300	34.83	36.03
Morgan Stanley	61755S552	08/17/12	10/17/17	100.000	0.000	4.2529		0.118974	0.121504	0.124088	0.126726	0.129421	43.66	45.54
Morgan Stanley	61759G273	02/01/11	02/02/15	100.000	0.000	3.1466		0.091607	0.093048	0.094512	0.095999	0.097509	33.67	34.74
Morgan Stanley	61759G588	07/23/10	07/22/16	100.000	0.000	4.6755		0.142436	0.145766	0.149173	0.152661	0.156229	52.95	55.45
Morgan Stanley	61759G612	08/30/10	08/25/16	100.000	0.000	4.0488		0.121789	0.124254	0.126770	0.129336	0.131954	44.92	46.75
Morgan Stanley	61759G653	07/30/10	03/30/17	100.000	0.000	5.0431		0.156063	0.159998	0.164033	0.168169	0.172409	57.62	60.56
Morgan Stanley	61759G844	06/29/10	06/24/16	100.000	0.000	5.4889		0.174443	0.179230	0.184149	0.189203	0.194396	63.73	67.28
Morgan Stanley	61760E119	07/12/11	07/10/14	100.000	0.000	2.5371		0.072266	0.073183	0.074111	0.075052		26.50	14.18
Morgan Stanley	61760E226	08/31/11	08/31/17	100.000	0.000	5.0772		0.147466	0.148744	0.155048	0.156392	0.163020	54.99	57.82
Morgan Stanley	61760E309	02/25/11	02/22/18	100.000	0.000	4.9086		0.146580	0.150177	0.153863	0.157639	0.161508	54.36	57.06
Morgan Stanley	61760E341	06/29/11	06/24/26	100.000	1.000	5.3273		0.157751	0.161214	0.164768	0.168417	0.172163	57.46	60.02
Morgan Stanley	61760E366	06/30/11	06/30/17	100.000	0.000	3.7941		0.111506	0.113621	0.115777	0.117973	0.120211	40.53	42.08
Morgan Stanley	61760E481	07/29/11	07/29/16	100.000	0.000	3.9112		0.112936	0.115145	0.117396	0.119692	0.122033	41.73	43.38
Morgan Stanley	61760E499	07/29/11	07/31/17	100.000	0.000	4.2685		0.123716	0.126357	0.129054	0.131808	0.134621	45.82	47.80
Morgan Stanley	61760E630	05/27/11	05/24/17	100.000	0.000	3.9896		0.117552	0.119897	0.122289	0.124728	0.127216	42.92	44.65
Morgan Stanley	61760P650	09/29/11	12/22/17	100.000	0.000	6.0586		0.181141	0.186628	0.192282	0.198107	0.204108	66.30	70.38
Morgan Stanley	61760P692	09/30/11	09/29/17	100.000	1.000	6.0171		0.175632	0.180080	0.184662	0.189382	0.194244	64.86	68.21
Morgan Stanley	61760P825	09/30/11	09/29/17	100.000	1.000	6.0418		0.176394	0.180883	0.185509	0.190274	0.195182	65.15	68.53
Morgan Stanley	61760QAB0	02/29/12	02/29/32	100.000	VARIES	5.1013		0.137470	0.131747	0.130301	0.124514	0.122761	48.24	45.57
Morgan Stanley	61760QAC8	02/29/12	02/29/32	100.000	VARIES	5.1024		0.139616	0.135990	0.136838	0.133188	0.134645	49.95	49.00
Morgan Stanley	61760QAE4	02/28/12	02/28/17	100.000	VARIES	3.1265		0.016305	0.015038	0.015527	0.015512	0.016016	5.62	5.72
Morgan Stanley	61760QAG9	03/15/12	03/15/32	100.000	VARIES	5.5709		0.151322	0.147800	0.144179	0.140458	0.136633	53.08	50.43
Morgan Stanley	61760QAK0	03/30/12	03/30/32	100.000	VARIES	5.8740		0.159802	0.156337	0.152770	0.149099	0.145320	56.27	53.66
Morgan Stanley	61760QAM6	03/16/12	03/16/17	100.000	VARIES	3.6245		0.030462	0.029672	0.028867	0.028047	0.028556	10.66	10.21
Morgan Stanley	61760QAN4	03/30/12	03/30/32	100.000	VARIES	6.0912		0.166740	0.164204	0.161591	0.158899	0.157127	59.10	57.28
Morgan Stanley	61760QAP9	03/30/12	03/30/27	100.000	VARIES	5.8450		0.158179	0.153872	0.149439	0.144876	0.143233	55.37	52.41
Morgan Stanley	61760QAR5	03/30/12	03/30/17	100.000	VARIES	3.2447		0.019447	0.018187	0.018482	0.018782	0.019087	6.69	6.76
Morgan Stanley	61760QAU8	03/30/12	03/30/17	100.000	VARIES	3.2451		0.019458	0.018198	0.018493	0.018793	0.019078	6.69	6.77
Morgan Stanley	61760QAW4	04/30/12	04/30/32	100.000	VARIES	5.9580		0.162156	0.158712	0.155165	0.151512	0.147751	57.33	54.75
Morgan Stanley	61760QAX2	04/16/12	04/16/16	100.000	VARIES	2.9299		0.019016	0.018181	0.018448	0.018718	0.018992	6.65	6.73
Morgan Stanley	61760QAY0	04/16/12	04/16/19	100.000	VARIES	3.3327		0.014743	0.013275	0.013496	0.013721	0.013949	4.95	4.93
Morgan Stanley	61760QBA1	04/30/12	04/30/17	100.000	VARIES	3.6147		0.030197	0.029416	0.028620	0.027810	0.028312	10.63	10.14
Morgan Stanley	61760QBB9	04/30/12	04/30/32	100.000	VARIES	6.3756		0.174776	0.172378	0.168295	0.164083	0.159735	62.09	59.31
Morgan Stanley	61760QBC7	04/30/12	04/30/17	100.000	VARIES	3.3427		0.021969	0.020504	0.020846	0.021195	0.021549	7.58	7.61
Morgan Stanley	61760QBE3	05/21/12	05/21/21	100.000	VARIES	3.6558		0.017227	0.016216	0.015186	0.014138	0.014397	5.94	5.25
Morgan Stanley	61760QBG8	05/16/12	05/16/22	100.000	VARIES	3.9370		0.025878	0.024839	0.023779	0.022698	0.021597	9.03	8.27
Morgan Stanley	61760QBH6	05/31/12	05/31/27	100.000	VARIES	6.1477		0.167482	0.164092	0.160597	0.156995	0.153282	59.47	56.94
Morgan Stanley	61760QBJ2	05/31/12	05/31/27	100.000	VARIES	6.1477		0.167482	0.164092	0.160597	0.156995	0.153282	59.47	56.94

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								2013 1st Period	2013 2nd Period	2013 3rd 2014 1st	2014 2nd Period	2014 3rd Period	2013	2014
Morgan Stanley	61760QBK9	05/30/12	05/30/17	100.000	VARIES	3.9102		0.038130	0.037067	0.035982	0.034877	0.035559	13.47	12.74
Morgan Stanley	61760QBM5	06/15/12	06/15/19	100.000	VARIES	4.3021		0.022099	0.021000	0.019878	0.018732	0.019134	7.72	6.94
Morgan Stanley	61760QBN3	06/15/12	06/15/15	100.000	VARIES	3.3237		0.022158	0.021422	0.021778	0.022140	0.022508	7.84	7.92
Morgan Stanley	61760QBP8	06/20/12	06/20/17	100.000	VARIES	4.3857		0.010398	0.010075	0.009744	0.009407	0.009613	3.68	3.45
Morgan Stanley	61760QBR4	08/02/12	08/02/19	100.000	VARIES	3.6421		0.017836	0.016116	0.014363	0.014625	0.014891	5.59	5.30
Morgan Stanley	61760QBS2	07/20/12	07/20/17	100.000	VARIES	3.6336		0.017602	0.016432	0.015241	0.015518	0.015799	5.75	5.63
Morgan Stanley	61760QBU7	08/14/12	08/14/17	100.000	VARIES	3.5375		0.014933	0.013965	0.012979	0.013208	0.013442	4.93	4.78
Morgan Stanley	61760QBV5	08/31/12	09/01/19	100.000	VARIES	3.6020		0.016721	0.016056	0.015380	0.014691	0.013990	5.74	5.25
Morgan Stanley	61760QBW3	08/28/12	02/29/16	100.000	VARIES	2.4781		0.029141	0.027822	0.027414	0.027302	0.028098	10.18	10.07
Morgan Stanley	61760QBY9	10/15/12	10/15/24	100.000	VARIES	4.4801		0.124449	0.123503	0.122536	0.123081	0.123639	44.49	44.29
Morgan Stanley	61760QBZ6	10/10/12	10/10/24	100.000	VARIES	4.6394		0.128874	0.128641	0.128404	0.128160	0.127912	46.31	46.14
Morgan Stanley	61760QCB8	11/28/12	11/28/27	100.000	VARIES	4.4678		0.124108	0.125649	0.127225	0.128836	0.130483	45.06	46.20
Morgan Stanley	61760QCD4	12/28/12	12/28/22	100.000	VARIES	2.1576		0.009714	0.008865	0.008007	0.008094	0.008181	3.34	2.90
Morgan Stanley	61760QCG7	01/31/13	01/31/23	100.000	VARIES	2.1325			0.010627	0.009709	0.008780	0.008874	3.38	3.20
Morgan Stanley	61760QCJ1	02/15/13	02/15/18	100.000	VARIES	1.6302			0.009449	0.009153	0.008855	0.008927	2.95	3.21
Morgan Stanley	61760QCK8	02/28/13	03/01/23	100.000	VARIES	1.9098		0.010356	0.010351	0.009543	0.008727	0.008811	3.02	3.20
Morgan Stanley	61760QCQ5	06/28/13	06/28/28	100.000	VARIES	3.9695			0.110266	0.107493	0.104664	0.101780	20.17	38.17
Morgan Stanley	61760QCR3	06/07/13	06/07/20	100.000	VARIES	1.7753			0.012226	0.011971	0.011714	0.011454	2.49	4.25
Morgan Stanley	61760QCS1	06/07/13	06/07/28	100.000	VARIES	4.0271			0.111865	0.109084	0.106247	0.103352	22.75	38.62
Morgan Stanley	61760QCT9	06/28/13	06/28/28	100.000	VARIES	4.5851			0.127365	0.123598	0.119745	0.115803	23.30	43.78
Morgan Stanley	61760QCV4	06/28/13	06/28/28	100.000	VARIES	4.3010			0.119473	0.116069	0.112591	0.111565	21.85	41.15
Morgan Stanley	61760QCW2	06/28/13	06/28/28	100.000	VARIES	4.2810			0.118918	0.115518	0.112045	0.111026	21.75	40.95
Morgan Stanley	61760QCY8	07/31/13	07/31/28	100.000	VARIES	4.5083				0.125232	0.121794	0.118278	18.91	43.41
Morgan Stanley	61760QCZ5	07/31/13	07/31/33	100.000	VARIES	4.4981				0.124948	0.121511	0.117996	18.87	43.31
Morgan Stanley	61760QDB7	08/19/13	08/19/33	100.000	VARIES	4.7352				0.131534	0.128713	0.125825	17.36	46.09
Morgan Stanley	61760QDD3	08/19/13	08/19/33	100.000	VARIES	4.5465				0.126293	0.122850	0.119328	16.67	43.93
Morgan Stanley	61760QDE1	08/28/13	08/28/33	100.000	VARIES	4.4981				0.124949	0.121511	0.117997	15.37	43.51
Morgan Stanley	61760QDH4	09/06/13	09/06/21	100.000	VARIES	2.3953				0.010981	0.010143	0.009295	1.26	3.61
Morgan Stanley	61760QDL5	09/26/13	09/26/33	100.000	VARIES	4.6879				0.130220	0.126761	0.123221	12.37	45.59
Morgan Stanley	61760T132	10/31/11	10/31/17	100.000	1.000	5.8164		0.169463	0.173584	0.177824	0.182188	0.186678	62.26	65.34
Morgan Stanley	61760T173	11/28/11	11/24/17	100.000	0.000	6.9071		0.205194	0.212281	0.219612	0.227196	0.235043	75.68	81.00
Morgan Stanley	61760T199	11/18/11	11/21/17	100.000	1.000	6.1790		0.180745	0.185471	0.190343	0.195365	0.200543	66.30	69.84
Morgan Stanley	61760T439	02/21/12	02/21/18	100.000	0.000	4.6585		0.132417	0.135502	0.138658	0.141887	0.145192	49.04	51.35
Morgan Stanley	61760T488	03/02/12	02/27/18	100.000	0.000	5.0972		0.145098	0.148796	0.152589	0.156477	0.160465	53.83	56.61
Morgan Stanley	61760T512	04/03/12	03/30/16	100.000	0.000	4.2972		0.121889	0.124508	0.127183	0.129916	0.132707	44.83	46.78
Morgan Stanley	61760T660	05/02/12	04/27/17	100.000	0.000	4.7658		0.135452	0.138679	0.141984	0.145367	0.148831	49.76	52.16
Morgan Stanley	61761H764	12/04/12	12/05/16	100.000	0.000	2.5669		0.071309	0.072225	0.073152	0.074091	0.075041	25.88	26.55
Morgan Stanley	61761H806	12/04/12	07/03/18	100.000	0.000	2.8586		0.079407	0.079590	0.080728	0.081881	0.083052	28.85	29.68
Morgan Stanley	61761H822	01/03/13	02/27/17	100.000	0.000	2.2436		0.062324	0.062534	0.063235	0.063945	0.064662	22.46	23.07
Morgan Stanley	61761JAG4	12/27/12	12/27/19	100.000	0.000	3.0561		0.084893	0.086190	0.087507	0.088844	0.090202	30.81	31.75
Morgan Stanley	61761JAL3	12/27/12	12/27/32	100.000	VARIES	4.4695		0.124155	0.122272	0.120348	0.118380	0.116369	44.34	42.96
Morgan Stanley	61761JAM1	12/27/12	12/27/32	100.000	VARIES	4.4777		0.124383	0.123779	0.123160	0.122528	0.121882	44.66	44.22
Morgan Stanley	61761JAY5	01/31/13	07/31/20	100.000	0.000	3.2934			0.091483	0.092990	0.094521	0.096078	30.51	34.22

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Morgan Stanley	61761JBB4	01/31/13	01/31/33	100.000	VARIES	4.4962			0.124896	0.123195	0.121455	0.119676	41.08	43.51
Morgan Stanley	61761JBC2	01/31/13	01/31/33	100.000	VARIES	4.5027			0.125075	0.124361	0.123632	0.122885	41.29	44.42
Morgan Stanley	61761JB77	01/14/13	01/14/28	100.000	VARIES	4.1941			0.116503	0.114754	0.112969	0.111146	40.13	40.39
Morgan Stanley	61761JBK4	01/30/13	01/28/33	100.000	VARIES	4.6735			0.129820	0.127553	0.125208	0.122808	42.62	44.77
Morgan Stanley	61761JBZ1	02/28/13	02/28/33	100.000	VARIES	4.3576			0.118415	0.119605	0.116877	0.118008	36.50	42.96
Morgan Stanley	61761JCA5	02/28/13	02/28/33	100.000	VARIES	4.3507			0.118228	0.118257	0.114389	0.114269	36.30	41.96
Morgan Stanley	61761JCB3	02/28/13	02/28/33	100.000	VARIES	4.3518			0.118256	0.118600	0.115041	0.115261	36.35	42.22
Morgan Stanley	61761JCC1	02/28/13	08/28/20	100.000	0.000	2.9762			0.082673	0.083903	0.085152	0.086419	25.20	30.74
Morgan Stanley	61761JCN7	02/21/13	02/18/33	100.000	VARIES	4.4837			0.124549	0.122976	0.121341	0.119669	38.40	43.54
Morgan Stanley	61761JDB2	02/20/13	02/18/33	100.000	VARIES	4.5200			0.125558	0.123618	0.121613	0.119563	38.79	43.60
Morgan Stanley	61761JEU9	04/30/13	04/29/33	100.000	VARIES	3.9393			0.109427	0.107902	0.106338	0.104744	26.28	38.37
Morgan Stanley	61761JGF0	05/08/13	05/06/33	100.000	VARIES	3.9967			0.111020	0.109880	0.108704	0.107504	25.80	39.21
Morgan Stanley	61761JGH6	05/30/13	05/31/33	100.000	VARIES	4.3438		0.119335	0.118676	0.117901	0.115806	0.114953	25.61	42.56
Morgan Stanley	61761JGS2	05/24/13	05/24/33	100.000	VARIES	4.1821			0.116170	0.114470	0.112735	0.110964	25.15	40.77
Morgan Stanley	61761JHD4	06/28/13	06/28/33	100.000	VARIES	5.2916			0.146989	0.145025	0.143008	0.140938	26.89	51.83
Morgan Stanley	61761JHJ1	06/28/13	06/28/21	100.000	0.000	4.0231			0.111754	0.114002	0.116296	0.118635	20.46	41.47
Morgan Stanley	61761JJB6	06/18/13	06/18/32	100.000	VARIES	4.7372			0.131590	0.130318	0.129016	0.127682	25.38	46.65
Morgan Stanley	61761JJF7	06/25/13	06/25/21	100.000	0.000	N/A			0.109276	0.111425	0.113617	0.115852	20.34	40.53
Morgan Stanley	61761JJP5	07/31/13	07/29/33	100.000	VARIES	4.8132				0.133703	0.132049	0.130346	20.19	47.33
Morgan Stanley	61761JJW0	07/31/13	01/29/21	100.000	0.000	3.5967				0.099910	0.101697	0.103526	15.09	36.84
Morgan Stanley	61761JJY6	07/15/13	07/15/33	99.000	VARIES	4.8838				0.134306	0.133094	0.131853	22.29	47.72
Morgan Stanley	61761JKJ7	08/30/13	02/26/21	100.000	0.000	3.7093				0.103038	0.104906	0.106852	12.47	37.91
Morgan Stanley	61761JKL2	08/30/13	08/30/33	100.000	VARIES	5.0532				0.138824	0.136386	0.135403	17.21	49.80
Morgan Stanley	61761JKY4	09/30/13	09/30/33	100.000	VARIES	4.8148				0.133745	0.132123	0.130461	12.17	47.56
Morgan Stanley	61761JLF4	09/30/13	09/30/20	100.000	0.000	3.4026				0.094518	0.096126	0.097761	8.60	34.61
Morgan Stanley	61761JLU1	09/30/13	09/30/33	100.000	VARIES	4.8741				0.135394	0.134205	0.132986	12.32	48.31
Morgan Stanley	61761JMC0	10/31/13	10/29/21	100.000	0.000	3.4604				0.096123	0.097777	0.099469	5.86	35.11
Morgan Stanley	61761M201	01/04/13	01/02/18	100.000	0.000	2.5385			0.070515	0.071400	0.072307	0.073224	25.33	26.19
Morgan Stanley	61762E190	05/03/13	08/03/18	100.000	0.000	2.0678			0.057441	0.057738	0.058335	0.058938	13.71	21.07
Morgan Stanley	61762E299	06/05/13	05/29/20	100.000	0.000	N/A			0.086005	0.087292	0.088643	0.090015	17.76	31.76
Morgan Stanley	61762GAG9	11/05/13	04/29/19	100.000	0.000	2.4701				0.068616	0.069435	0.070292	3.84	24.95
Morgan Stanley	61762P146	08/05/13	06/29/18	100.000	0.000	2.9164			0.081012	0.081957	0.083152	0.084365	11.83	29.72
Morgan Stanley	61762P286	08/05/13	08/05/20	100.000	0.000	3.6083				0.100231	0.102039	0.103880	14.63	36.94
Morgan Stanley	61762P443	09/05/13	08/31/18	100.000	0.000	3.0417				0.084027	0.083879	0.086566	9.92	30.96
Morgan Stanley	61762P476	08/09/13	08/09/23	100.000	0.000	4.3446				0.120685	0.123306	0.125985	17.14	44.67
Morgan Stanley	61762P807	10/03/13	09/28/18	100.000	0.000	2.7818				0.077273	0.078318	0.079407	6.80	28.20
Morris CNTY Improv Auth	618027AR7	02/18/10	08/15/13	100.000	0.000	2.1177		0.061995	0.062652				14.01	
Morris CNTY Improv Auth	618027AS5	02/18/10	08/15/14	100.000	0.000	2.8538		0.085074	0.086288	0.087520	0.088768		31.18	19.83
Morris CNTY Improv Auth	618027AT3	02/18/10	08/15/15	100.000	0.000	3.0318		0.090774	0.092150	0.093547	0.094965	0.096405	33.30	34.32
Morris CNTY Improv Auth	618027AU0	02/18/10	08/15/16	100.000	0.000	3.4140		0.103181	0.104942	0.106733	0.108555	0.110408	37.95	39.25
Morris CNTY Improv Auth	618027AV8	02/18/10	08/15/17	100.000	0.000	3.6588		0.111243	0.113278	0.115350	0.117461	0.119610	40.97	42.49
Morris CNTY Improv Auth	618027AW6	02/18/10	08/15/18	100.000	0.000	3.8475		0.117523	0.119784	0.122089	0.124437	0.126831	43.34	45.02
Morris CNTY Improv Auth	618027AX4	02/18/10	08/15/19	100.000	0.000	3.8535		0.117724	0.119992	0.122304	0.124661	0.127063	43.41	45.10

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Morris CNTY Improv Auth	618027AY2	02/18/10	08/15/20	100.000	0.000	3.8574		0.117854	0.120127	0.122444	0.124805	0.127212	43.46	45.15
Morris CNTY Improv Auth	618027AZ9	02/18/10	08/15/21	100.000	0.000	3.8593		0.117919	0.120194	0.122514	0.124878	0.127288	43.49	45.18
Morris CNTY Improv Auth	618027BA3	02/18/10	08/15/22	100.000	0.000	3.8595		0.117924	0.120200	0.122520	0.124884	0.127294	43.49	45.18
Morris CNTY Improv Auth	618027BB1	02/18/10	08/15/23	100.000	0.000	3.8580		0.117875	0.120148	0.122466	0.124829	0.127237	43.47	45.16
Morris CNTY Improv Auth	618027BC9	02/18/10	08/15/24	100.000	0.000	3.8550		0.117775	0.120045	0.122359	0.124718	0.127122	43.43	45.12
Morris CNTY Improv Auth	618027BD7	02/18/10	08/15/25	100.000	0.000	3.8507		0.117629	0.119894	0.122202	0.124555	0.126953	43.38	45.06
Multnomah County, OR	625506HH6	12/08/99	06/01/13	36.019	0.000	7.7198	608.84	0.206471					30.97	
Multnomah County, OR	625506HJ2	12/08/99	06/01/14	33.298	0.000	7.7399	565.11	0.191852	0.199276	0.206988			70.86	31.05
Multnomah County, OR	625506HK9	12/08/99	06/01/15	30.863	0.000	7.7399	523.79	0.177822	0.184704	0.191852	0.199276	0.206988	65.68	70.86
Multnomah County, OR	625506HL7	12/08/99	06/01/16	28.606	0.000	7.7399	485.49	0.164819	0.171197	0.177822	0.184704	0.191852	60.87	65.68
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7400	358.31	0.121643	0.126351	0.131241	0.136320	0.141595	44.93	48.47
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7400	332.10	0.112748	0.117111	0.121643	0.126351	0.131241	41.64	44.93
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7400	307.82	0.104503	0.108547	0.112748	0.117111	0.121643	38.60	41.64
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7399	285.31	0.096860	0.100609	0.104502	0.108546	0.112747	35.77	38.60
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	264.45	0.089777	0.093251	0.096860	0.100608	0.104502	33.16	35.77
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7400	245.11	0.083212	0.086432	0.089777	0.093252	0.096860	30.73	33.16
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	227.18	0.077127	0.080112	0.083212	0.086432	0.089777	28.49	30.73
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	210.57	0.071487	0.074253	0.077127	0.080112	0.083212	26.40	28.49
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7399	195.17	0.066259	0.068823	0.071487	0.074253	0.077127	24.47	26.40
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7399	180.90	0.061414	0.063790	0.066259	0.068823	0.071487	22.68	24.47
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	167.67	0.056922	0.059125	0.061413	0.063790	0.066259	21.02	22.68
Nash Finch Company	631158AC6	03/15/05	03/15/35*	46.611	VARIES	8.0039		0.150356					11.13*	
Nash Finch Company	631158AD4	03/15/05	03/15/35*	46.611	VARIES	8.0039		0.150356					11.13*	
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	35.72	0.020674	0.020758	0.020843	0.020928	0.021013	7.46	7.52
National Rural Utilities	637432LB9	02/06/08	12/15/13	96.036	0.000	0.6915	33.06	0.019079	0.019145				6.57	
National Rural Utilities	637432LC7	02/06/08	12/15/14	93.808	0.000	0.9341	43.86	0.025469	0.025588	0.025708	0.025828		9.19	8.87
National Rural Utilities	637432LD5	02/06/08	12/15/15	93.011	0.000	0.9240	43.01	0.024969	0.025084	0.025200	0.025316	0.025433	9.01	9.10
National Rural Utilities	637432LE3	02/06/08	12/15/16	92.647	0.000	0.8640	40.00	0.023187	0.023287	0.023387	0.023488	0.023590	8.37	8.44
National Rural Utilities	637432LF0	02/06/08	12/15/17	92.124	0.000	0.8338	38.36	0.022219	0.022311	0.022404	0.022498	0.022591	8.02	8.09
National Rural Utilities	637432LG8	02/06/08	12/15/18	91.459	0.000	0.8238	37.62	0.021784	0.021874	0.021964	0.022055	0.022146	7.86	7.93
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339	37.73	0.021853	0.021944	0.022036	0.022128	0.022220	7.89	7.95
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8138	36.60	0.021185	0.021271	0.021358	0.021445	0.021532	7.64	7.71
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8238	36.71	0.021253	0.021341	0.021428	0.021517	0.021605	7.67	7.73
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8538	37.59	0.021782	0.021875	0.021968	0.022062	0.022156	7.86	7.93
Navistar Intl Corp.	63934EAL2	10/28/09	10/15/14	78.000	3.000	8.5279	130.17	0.129934	0.135474	0.141251	0.147274		48.63	41.20
Network Associates, Inc.	640938AA4	02/13/98	02/13/18	39.106	0.000	4.7500	395.45	0.101920	0.104340	0.106818	0.109355	0.111953	37.80	39.62
NJ Econ Dev Auth	64578JAA4	12/22/05	07/01/15	60.170	0.000	5.4048	273.48	0.131395	0.134946	0.138592	0.142338		47.94	50.57
NJ Econ Dev Auth	64578JAB2	12/22/05	07/01/16	56.811	0.000	5.4449	260.48	0.125324	0.128736	0.132241	0.135841		45.73	48.25
NJ Econ Dev Auth	64578JAC0	12/22/05	07/01/17	53.569	0.000	5.4898	248.02	0.119514	0.122794	0.126165	0.129628		43.62	46.04
NJ Econ Dev Auth	64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5399	236.05	0.113940	0.117096	0.120340	0.123673		41.59	43.92
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5748	224.14	0.108321	0.111340	0.114444	0.117634		39.54	41.77

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
NJ Econ Dev Auth	64578JAF3	09/07/07	07/01/15	62.947	0.000	6.0088	232.95	0.143950	0.148275	0.152729	0.157318		52.60	55.81
NJ Econ Dev Auth	64578JAG1	09/07/07	07/01/16	59.024	0.000	6.0689	220.95	0.136752	0.140902	0.145177	0.149583		49.98	53.06
NJ Econ Dev Auth	64578JAH9	09/07/07	07/01/17	55.019	0.000	6.1789	210.26	0.130522	0.134554	0.138711	0.142996		47.71	50.71
NJ Econ Dev Auth	64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689	199.29	0.124008	0.127895	0.131904	0.136038		45.34	48.23
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	188.26	0.117370	0.121090	0.124928	0.128887		42.92	45.69
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	178.09	0.111381	0.114979	0.118692	0.122525		40.74	43.42
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5092	167.50	0.104898	0.108312	0.111837	0.115477		38.38	40.92
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4992	157.05	0.098329	0.101524	0.104823	0.108230		35.97	38.35
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5092	147.36	0.092285	0.095288	0.098389	0.101592		33.76	36.00
NJ Econ Dev Auth	645913AR5	06/30/97	02/15/13	31.673	0.000	7.4942	674.44	0.200656					8.83	
NJ Econ Dev Auth	645913AS3	06/30/97	02/15/14	29.262	0.000	7.5292	627.90	0.187198	0.194245	0.201558			70.61	8.87
NJ Econ Dev Auth	645913AT1	06/30/97	02/15/15	27.085	0.000	7.5492	583.74	0.174239	0.180816	0.187641	0.194724	0.202074	65.73	70.79
NJ Econ Dev Auth	645913AU8	06/30/97	02/15/16	25.082	0.000	7.5644	542.37	0.162037	0.168166	0.174526	0.181127	0.187978	61.13	65.85
NJ Econ Dev Auth	645913AV6	06/30/97	02/15/17	23.177	0.000	7.5895	503.92	0.150776	0.156498	0.162437	0.168601	0.174999	56.90	61.30
NJ Econ Dev Auth	645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	467.88	0.140116	0.145444	0.150974	0.156714	0.162672	52.88	56.97
NJ Econ Dev Auth	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	434.26	0.130086	0.135035	0.140173	0.145506	0.151042	49.09	52.90
NJ Econ Dev Auth	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6144	403.01	0.120760	0.125358	0.130130	0.135085	0.140228	45.58	49.11
NJ Econ Dev Auth	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6194	373.97	0.112092	0.116363	0.120796	0.125398	0.130175	42.31	45.59
NJ Econ Dev Auth	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6244	346.99	0.104036	0.108002	0.112120	0.116394	0.120831	39.27	42.32
NJ Econ Dev Auth	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6294	321.93	0.096550	0.100233	0.104057	0.108026	0.112147	36.44	39.28
NJ Econ Dev Auth	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6346	298.64	0.089594	0.093014	0.096565	0.100251	0.104078	33.82	36.45
NJ Econ Dev Auth	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6397	277.01	0.083131	0.086307	0.089604	0.093026	0.096580	31.38	33.82
NJ Econ Dev Auth	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6446	256.93	0.077127	0.080075	0.083135	0.086313	0.089612	29.11	31.38
New Omaha Holdings Corp.	647579AA9	09/24/07	09/30/16	100.000	VARIES	N/A		0.559796	0.591984	0.626023	0.662019	0.700085	213.35	238.59
New Plan Excel Realty TR	64806QAA2	10/30/09	01/15/14	67.500	7.970	19.6685	219.82	0.245253	0.269372	0.295863			101.03	4.14
New Plan Excel Realty TR	64806QAD6	10/30/09	01/15/14	67.500	7.650	19.2575	220.34	0.244717	0.268281	0.294113			100.54	4.12
New Plan Excel Realty TR	64806QAF1	10/30/09	01/15/14	67.500	7.680	19.2960	220.29	0.244768	0.268383	0.294277			100.59	4.12
New Plan Excel Realty TR	64806QAG9	10/30/09	01/15/14	67.500	7.680	19.2960	220.29	0.244768	0.268383	0.294277			100.59	4.12
New Plan Excel Realty TR	64806QAK0	10/30/09	01/15/14	67.500	6.900	18.2959	221.56	0.243446	0.265716	0.290024			99.38	4.06
New Plan Excel Realty TR	64806QAL8	10/30/09	01/15/14	67.500	6.900	18.2959	221.56	0.243446	0.265716	0.290024			99.38	4.06
NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	16.56	0.016026	0.016607	0.017210	0.017835	0.018482	6.00	6.44
Newark, NJ	6503667S0	04/10/03	04/01/22	30.037	0.000	6.4399	256.08	0.097964	0.101119	0.104375	0.107736	0.111205	36.41	38.79
Newark, NJ	6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	240.43	0.092095	0.095074	0.098149	0.101325	0.104602	34.24	36.49
Newark, NJ	6503667U5	04/10/03	04/01/24	26.193	0.000	6.4899	225.60	0.086488	0.089294	0.092192	0.095183	0.098272	32.15	34.27
Newark, NJ	6503667V3	04/10/03	04/01/25	24.468	0.000	6.5099	211.60	0.081190	0.083832	0.086561	0.089379	0.092288	30.19	32.18
Newark, NJ	6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	198.40	0.076186	0.078673	0.081242	0.083895	0.086634	28.33	30.21
Newark, NJ	6503667X9	04/10/03	04/01/27	21.327	0.000	6.5498	185.94	0.071462	0.073803	0.076220	0.078716	0.081294	26.58	28.35
Newark, NJ	6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	174.26	0.067004	0.069201	0.071471	0.073815	0.076237	24.92	26.58
Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	163.29	0.062811	0.064874	0.067005	0.069206	0.071480	23.36	24.92
Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5799	152.98	0.058869	0.060805	0.062806	0.064872	0.067006	21.90	23.36
Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5900	143.29	0.055163	0.056981	0.058858	0.060798	0.062801	20.52	21.89
Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5899	134.29	0.051700	0.053403	0.055163	0.056981	0.058858	19.23	20.52
Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	125.86	0.048454	0.050051	0.051700	0.053404	0.055163	18.02	19.23

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								Period	Period	2014 1st	Period	Period		
Newark, NJ	650367KA2	01/29/13	07/15/16	99.221	2.000	2.2351			0.006047	0.006110	0.006178	0.006247	2.02	2.23
Newark, NJ	650367KB0	01/29/13	07/15/17	97.756	2.000	2.5351			0.013284	0.013440	0.013611	0.013783	4.44	4.93
Newark, NJ	650367KC8	01/29/13	07/15/18	97.007	2.340	2.9371			0.014145	0.014338	0.014548	0.014762	4.73	5.27
Newark, NJ	650367KH7	01/29/13	04/01/17	97.893	2.000	2.5352		0.013384	0.013444	0.013614	0.013787	0.013962	4.47	4.96
Newark, NJ	650367KJ3	01/29/13	04/01/18	97.000	2.308	2.9373		0.015032	0.015110	0.015332	0.015557	0.015786	5.03	5.60
Newark, NJ	650367KK0	01/29/13	04/01/19	97.003	2.698	3.2375		0.012290	0.012360	0.012560	0.012764	0.012970	4.12	4.60
Newark, NJ	650367KL8	01/29/13	04/01/20	97.004	3.057	3.5334		0.010294	0.010358	0.010541	0.010727	0.010917	3.45	3.86
Newark, NJ	650367KM6	01/29/13	04/01/21	97.005	3.305	3.7335		0.008799	0.008855	0.009021	0.009189	0.009360	2.95	3.31
Nextera Energy, Inc.	65339F705	05/04/12	06/01/17	95.000	VARIES	2.3952		0.063427	0.063621	0.063818	0.064017	0.064218	22.88	23.02
Nextera Energy, Inc.	65339KAB6	05/04/12	06/01/17	95.000	VARIES	2.3952		0.063427	0.063621	0.063818	0.064017	0.064218	22.88	23.02
Nomura America Finance	655365AA2	12/31/13	12/31/33	100.000	VARIES	4.5378				0.126053	0.122610	0.119089	.13	44.75
Nomura America Finance	65539AAD2	11/24/10	11/24/15	100.000	VARIES	2.0066		0.012355	0.012479	0.012604	0.012730	0.012858	4.48	4.57
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIES	5.5491		0.136627	0.133521	0.130328	0.127047	0.123675	48.39	46.08
Nomura America Finance	65539AAK6	01/20/11	01/20/26*	97.250	VARIES	6.0424		0.147343	0.141723				15.84*	
Nomura America Finance	65539AAL4	12/22/10	12/22/25	100.000	VARIES	5.9586		0.148070	0.143378	0.140969	0.138488	0.135934	52.40	50.26
Nomura America Finance	65539AAQ3	02/25/11	02/25/26	97.500	VARIES	3.8047		0.093826	0.092926	0.089484	0.088972	0.085521	33.52	32.06
Nomura America Finance	65539AAX8	06/29/11	06/29/21	100.000	VARIES	2.3554		0.014767	0.014031	0.014196	0.014364	0.014533	5.18	5.14
Novellus Systems, Inc.	670008AC5	05/10/11	05/15/41	100.000	VARIES	8.1004		0.244446	0.251393	0.258622	0.266144	0.273970	89.90	95.16
Novellus Systems, Inc.	670008AD3	05/10/11	05/15/41	100.000	VARIES	8.1004		0.244446	0.251393	0.258622	0.266144	0.273970	89.90	95.16
Omnicom Group, Inc.	681919AL0	03/06/02	07/31/32	102.250	VARIES	6.6935		0.356163	0.372738	0.377511	0.395166	0.400311	136.29	144.50
Omnicom Group, Inc.	681919AM8	03/06/02	07/31/32	102.250	VARIES	6.6935		0.356163	0.372738	0.377511	0.395166	0.400311	136.29	144.50
Omnicom Group, Inc.	681919AN6	06/10/03	06/15/33*	100.000	VARIES	N/A		0.196964	0.201494				32.71*	
Omnicom Group, Inc.	681919AP1	06/10/03	06/15/33*	100.000	VARIES	N/A		0.196964	0.201494				32.71*	
Omnicom Group, Inc.	681919AQ9	06/30/06	07/01/38*	100.000	VARIES	N/A		0.324789	0.336708				53.94*	
Omnicom Group, Inc.	681919AR7	06/10/03	06/15/33*	100.000	VARIES	N/A		0.196964	0.201494				32.71*	
Omnicom Group, Inc.	681919AT3	06/30/06	07/01/38*	100.000	VARIES	N/A		0.324789	0.336708				53.94*	
Omnicom Group, Inc.	681919AU0	06/30/06	07/01/38*	100.000	VARIES	N/A		0.324789	0.336708				53.94*	
Orange County, CA	68428LAX2	06/12/96	09/01/13	25.020	0.000	8.2089	697.75	0.210400	0.219036				52.05	
Orange County, CA	68428LAZ7	06/12/96	09/01/14	23.005	0.000	8.2290	644.34	0.194536	0.202540	0.210874	0.219550		73.43	52.17
Orange County, CA	68428LBA1	06/12/96	09/01/15	21.183	0.000	8.2391	594.61	0.179633	0.187033	0.194738	0.202760	0.211113	67.81	73.51
Orange County, CA	68428LBB9	06/12/96	09/01/16	19.464	0.000	8.2591	548.72	0.165975	0.172829	0.179966	0.187398	0.195136	62.66	67.95
Orange County, CA	68428LBV5	04/01/97	09/01/13	28.339	0.000	7.8295	666.85	0.201409	0.209294				49.76	
Orange County, CA	68428LBW3	01/17/97	09/01/14	26.499	0.000	7.6793	617.12	0.183471	0.190515	0.197830	0.205426		69.04	48.85
Orange County, CA	68428LBX1	04/01/97	09/01/15	24.175	0.000	7.8595	572.56	0.173243	0.180051	0.187126	0.194480	0.202123	65.26	70.49
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	7.7493	531.91	0.158813	0.164966	0.171358	0.177998	0.184895	59.79	64.51
Orange County, CA	68428LBZ6	01/17/97	09/01/17	20.762	0.000	7.7695	493.17	0.147426	0.153153	0.159103	0.165283	0.171704	55.51	59.90
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7795	457.02	0.136703	0.142021	0.147545	0.153284	0.159247	51.47	55.55
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	423.43	0.126581	0.131498	0.136607	0.141914	0.147427	47.66	51.43
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7796	392.32	0.117352	0.121917	0.126659	0.131586	0.136704	44.19	47.69
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7694	363.56	0.108682	0.112904	0.117290	0.121846	0.126580	40.92	44.16
Oregon Community College	68583RAK8	04/23/03	06/30/13	59.557	0.000	5.1521	379.45	0.139522					24.97	

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Oregon Community College	68583RAL6	04/23/03	06/30/14	55.504	0.000	5.3320	369.20	0.136870	0.140519	0.144266			49.94	25.82
Oregon Community College	68583RAM4	04/23/03	06/30/15	51.363	0.000	5.5419	358.77	0.134280	0.138000	0.141824	0.145754	0.149793	49.02	51.77
Oregon Community College	68583RAN2	04/23/03	06/30/16	47.583	0.000	5.7117	345.40	0.130275	0.133996	0.137823	0.141759	0.145807	47.58	50.33
Oregon Community College	68583RAP7	04/23/03	06/30/17	44.239	0.000	5.8317	329.81	0.125071	0.128717	0.132471	0.136333	0.140309	45.69	48.39
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	314.27	0.119879	0.123452	0.127132	0.130922	0.134824	43.81	46.46
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0714	298.24	0.114327	0.117797	0.121373	0.125058	0.128854	41.79	44.37
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1514	281.96	0.108475	0.111811	0.115250	0.118795	0.122449	39.66	42.14
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	266.02	0.102664	0.105858	0.109151	0.112546	0.116047	37.54	39.91
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	250.45	0.096827	0.099858	0.102984	0.106208	0.109533	35.41	37.66
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	235.51	0.091090	0.093946	0.096892	0.099930	0.103064	33.31	35.43
Oregon Sch Brds Assoc	686053AL3	10/31/02	06/30/13	57.955	0.000	5.1793	395.35	0.140239					25.10	
Oregon Sch Brds Assoc	686053AM1	10/31/02	06/30/14	53.950	0.000	5.3594	384.37	0.137519	0.141204	0.144987			50.18	25.95
Oregon Sch Brds Assoc	686053AN9	10/31/02	06/30/15	50.233	0.000	5.5093	370.76	0.133595	0.137276	0.141057	0.144943	0.148936	48.76	51.49
Oregon Sch Brds Assoc	686053AP4	10/31/02	06/30/16	46.574	0.000	5.6694	356.67	0.129496	0.133167	0.136942	0.140824	0.144816	47.29	50.01
Oregon Sch Brds Assoc	686053AQ2	10/31/02	06/30/17	43.110	0.000	5.8193	341.52	0.124872	0.128506	0.132245	0.136093	0.140052	45.62	48.31
Oregon Sch Brds Assoc	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9294	324.97	0.119437	0.122978	0.126624	0.130378	0.134244	43.64	46.27
Oregon Sch Brds Assoc	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0194	308.11	0.113720	0.117143	0.120668	0.124300	0.128041	41.56	44.10
Oregon Sch Brds Assoc	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	291.43	0.107966	0.111259	0.114652	0.118149	0.121752	39.47	41.91
Oregon Sch Brds Assoc	686053CC1	04/21/03	06/30/13	59.557	0.000	5.1493	379.47	0.139446					24.96	
Oregon Sch Brds Assoc	686053CD9	04/21/03	06/30/14	55.504	0.000	5.3293	369.23	0.136807	0.140452	0.144195			49.91	25.81
Oregon Sch Brds Assoc	686053CE7	04/21/03	06/30/15	51.363	0.000	5.5394	358.82	0.134226	0.137943	0.141764	0.145690	0.149726	49.00	51.75
Oregon Sch Brds Assoc	686053CF4	04/21/03	06/30/16	47.583	0.000	5.7092	345.47	0.130230	0.133948	0.137772	0.141705	0.145750	47.56	50.31
Oregon Sch Brds Assoc	686053CG2	04/21/03	06/30/17	44.239	0.000	5.8294	329.89	0.125033	0.128678	0.132428	0.136288	0.140261	45.68	48.38
Oregon Sch Brds Assoc	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9593	314.36	0.119848	0.123419	0.127097	0.130884	0.134784	43.80	46.44
Oregon Sch Brds Assoc	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	298.33	0.114302	0.117771	0.121345	0.125027	0.128821	41.78	44.35
Oregon Sch Brds Assoc	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	282.06	0.108455	0.111790	0.115227	0.118770	0.122422	39.65	42.13
Oregon Sch Brds Assoc	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2193	266.12	0.102649	0.105841	0.109132	0.112526	0.116025	37.53	39.91
Oregon Sch Brds Assoc	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2594	250.54	0.096815	0.099845	0.102970	0.106192	0.109516	35.40	37.66
Oregon Sch Brds Assoc	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	235.60	0.091081	0.093936	0.096880	0.099917	0.103050	33.31	35.43
Paterson, NJ	7031302A1	04/11/03	04/01/15	51.501	0.000	5.6199	367.83	0.135910	0.139729	0.143655	0.147692	0.151842	50.31	53.18
Paterson, NJ	7031302B9	04/11/03	04/01/16	47.811	0.000	5.7699	353.19	0.131342	0.135131	0.139030	0.143041	0.147167	48.66	51.51
Paterson, NJ	7031302C7	04/11/03	04/01/17	44.317	0.000	5.9099	337.64	0.126314	0.130047	0.133890	0.137846	0.141919	46.83	49.64
Paterson, NJ	7031303Z5	03/30/12	03/15/18	98.496	3.625	3.9103	1.72	0.006407	0.006532	0.006660	0.006790	0.006923	2.36	2.45
Paterson, NJ	703130280	04/11/03	04/01/13	59.701	0.000	5.2398	390.22	0.141836					12.77	
Paterson, NJ	703130298	04/11/03	04/01/14	55.492	0.000	5.4399	380.27	0.139421	0.143214	0.147109			51.57	13.24
Penn Virginia Corp.	707882AB2	06/15/09	06/15/16*	97.003	10.375	11.0000	12.40	0.011936					1.54*	
Peoria CNTY,SD #325, IL	713165FD5	09/04/13	12/01/14	104.511	0.000	1.5711			0.045610	0.045784	0.046143		5.34	15.17
Peoria CNTY,SD #325, IL	713165FE3	09/04/13	12/01/15	107.702	VARIES	1.7325			0.051832	0.052049	0.052500	0.049796	6.07	18.75
Peoria CNTY SD #325, IL	713165FF0	09/04/13	12/01/16	109.532	VARIES	2.1847			0.066473	0.066824	0.067554	0.064309	7.79	24.11
Peoria CNTY SD #325, IL	713165FG8	09/04/13	12/01/17	110.617	VARIES	2.5859			0.079457	0.079954	0.080987	0.077321	9.31	28.89
Peoria CNTY SD #325, IL	713165FH6	09/04/13	12/01/18	111.133	VARIES	2.9367			0.090659	0.091302	0.092643	0.088650	10.63	33.03

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Peoria CNTY SD #325, IL	713165FJ2	09/04/13	12/01/19	110.068	VARIES	3.4365			0.105069	0.105942	0.107762	0.103350	12.32	38.39
Peoria CNTY SD #325, IL	713165FK9	09/04/13	12/01/20	108.812	VARIES	3.8364			0.115959	0.117034	0.119279	0.114574	13.60	42.46
Peoria CNTY SD #325, IL	713165FL7	09/04/13	12/01/21	107.288	VARIES	4.1864			0.124767	0.126029	0.128667	0.123729	14.64	45.78
Peoria County, IL	713168AU6	10/05/11	12/01/13	104.730	VARIES	2.7264		0.077422	0.076584				25.40	
Peoria County, IL	713168AV4	10/05/11	12/01/14	105.259	VARIES	3.2307		0.092795	0.092051	0.091294	0.090525		33.23	29.99
Peoria County, IL	713168AW2	10/05/11	12/01/15	105.584	VARIES	3.7319		0.107946	0.107265	0.106571	0.105864	0.105144	38.70	38.20
Peoria County, IL	713168AX0	10/05/11	12/01/16	105.823	VARIES	3.9840		0.115802	0.115204	0.114594	0.113972	0.113337	41.54	41.10
Peoria County, IL	713168AY8	10/05/11	12/01/17	106.762	VARIES	4.2347		0.124276	0.123673	0.123057	0.122427	0.121785	44.59	44.15
Peoria County, IL	713168AZ5	10/05/11	12/01/18	106.114	VARIES	4.4856		0.131185	0.130701	0.130206	0.129699	0.129182	47.11	46.75
Peoria County, IL	713168BA9	10/05/11	12/01/19	106.753	VARIES	4.7356		0.139417	0.138937	0.138444	0.137941	0.137425	50.07	49.72
Peoria County, IL	713168BB7	10/05/11	12/01/20	105.512	VARIES	4.9860		0.145411	0.145054	0.144688	0.144314	0.143929	52.26	52.00
Peoria County, IL	71319RBR7	05/10/12	12/01/13	104.335	0.000	0.9804		0.028571	0.028711				9.45	
Peoria County, IL	71319RBT3	11/13/12	12/01/13	103.258	0.000	0.9889		0.028381	0.028521				9.39	
Peoria County, IL	71319RBV8	05/09/13	12/01/14	104.492	0.000	0.8338		0.024202	0.024215	0.024316	0.024417		5.62	8.04
Petro Stopping Centers	71646DAJ1	02/09/04	04/30/14	93.312	5.000	N/A		0.180735	0.177708	0.174525			64.14	20.77
Petro Stopping Centers	71646DAK8	02/09/04	04/30/14	100.000	5.000	N/A		0.180735	0.177708	0.174525			64.14	20.77
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	285.37	0.087188	0.090105	0.093118	0.096233	0.099452	32.36	34.56
Philadelphia Authority	71781LAR0	02/03/99	04/15/13	40.766	0.000	6.4191	574.37	0.172766					17.97	
Philadelphia Authority	71781LAS8	02/03/99	04/15/14	37.933	0.000	6.4792	541.88	0.163562	0.168860	0.174331			60.65	18.13
Philadelphia Authority	71781LAT6	02/03/99	04/15/15	35.256	0.000	6.5392	510.60	0.154655	0.159711	0.164933	0.170326	0.175895	57.37	61.18
Philadelphia Authority	71781LAU3	02/03/99	04/15/16	32.784	0.000	6.5893	480.24	0.145880	0.150686	0.155651	0.160779	0.166076	54.12	57.75
Philadelphia Authority	71781LAV1	02/03/99	04/15/17	30.618	0.000	6.6093	450.54	0.137018	0.141546	0.146223	0.151056	0.156047	50.84	54.26
Philadelphia Authority	71781LAW9	02/03/99	04/15/18	28.637	0.000	6.6193	422.35	0.128518	0.132771	0.137166	0.141705	0.146395	47.69	50.90
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	395.96	0.120627	0.124631	0.128768	0.133043	0.137460	44.77	47.79
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6494	371.00	0.113089	0.116849	0.120734	0.124748	0.128896	41.97	44.81
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6494	347.51	0.105928	0.109450	0.113089	0.116849	0.120734	39.31	41.97
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6594	325.51	0.099279	0.102584	0.106000	0.109530	0.113177	36.85	39.34
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	304.84	0.093029	0.096131	0.099337	0.102649	0.106072	34.53	36.87
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	267.28	0.081613	0.084338	0.087155	0.090066	0.093074	30.29	32.35
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	250.18	0.076437	0.078994	0.081636	0.084367	0.087189	28.37	30.30
Pike & Calhoun CNTYS, IL	721068BF0	08/08/13	12/01/23	111.543	VARIES	4.2340		0.131189	0.132933	0.135747	0.129606		18.81	48.26
Pike & Calhoun CNTYS, IL	721068BG8	08/08/13	12/01/24	110.329	VARIES	4.3835		0.134343	0.136192	0.139177	0.132892		19.27	49.47
Pike & Calhoun CNTYS, IL	721068BH6	08/08/13	12/01/25	109.132	VARIES	4.5327		0.137408	0.139363	0.142521	0.136098		19.71	50.64
Pike & Calhoun CNTYS, IL	721068BJ2	08/08/13	12/01/26	108.343	VARIES	4.6321		0.139406	0.141433	0.144709	0.138196		20.00	51.41
Pike & Calhoun CNTYS, IL	721068BK9	08/08/13	12/01/27	106.399	VARIES	4.8808		0.144256	0.146466	0.150040	0.143308		20.69	53.28
Pike & Calhoun CNTYS, IL	721068BL7	08/08/13	12/01/28	106.016	VARIES	4.9305		0.145199	0.147446	0.151081	0.144305		20.83	53.64
Pike & Calhoun CNTYS, IL	721068BM5	08/08/13	12/01/29	104.498	VARIES	5.1294		0.148894	0.151292	0.155172	0.148228		21.36	55.07
Pioneer Drilling Company	723655AA4	03/11/10	03/15/18	95.750	9.875	10.6775	11.09	0.012581	0.013253	0.013960	0.014706	0.015491	4.80	5.32
Pioneer Drilling Company	723655AB2	03/11/10	03/15/18	95.750	9.875	10.6775	11.09	0.012581	0.013253	0.013960	0.014706	0.015491	4.80	5.32
Plains Expl & Prodtn Co.	726505AG5	03/06/09	03/01/16*	92.373	10.000	11.6241	34.28	0.030379	0.032144				2.50*	
Platinum Energy Solution	727663AA4	03/03/11	03/01/15	96.764	14.250	N/A		0.445322	0.446974	0.448753	0.450668	0.452729	161.03	162.37

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Platinum Energy Solution	727663AB2	03/03/11	03/01/15	96.764	14.250	N/A		0.445322	0.446974	0.448753	0.450668	0.452729	161.03	162.37
Platinum Energy Solution	727663AC0	03/03/11	03/01/15	96.764	14.250	N/A		0.445322	0.446974	0.448753	0.450668	0.452729	161.03	162.37
Platinum Energy Solution	727663AD8	03/03/11	03/01/15	96.764	14.250	N/A		0.445322	0.446974	0.448753	0.450668	0.452729	161.03	162.37
Platinum Energy Solution	727663AE6	03/03/11	03/01/15	96.764	14.250	N/A		0.445322	0.446974	0.448753	0.450668	0.452729	161.03	162.37
Platinum Energy Solution	727663AF3	03/03/11	03/01/15	96.764	14.250	N/A		0.445322	0.446974	0.448753	0.450668	0.452729	161.03	162.37
Platinum Energy Solution	727663AG1	09/01/11	03/01/15	95.000	14.250	16.1765	15.98	0.036273	0.039207	0.042378	0.045805	0.049510	14.32	16.73
Platinum Energy Solution	727663AH9	09/01/11	03/01/15	95.000	14.250	16.1765	15.98	0.036273	0.039207	0.042378	0.045805	0.049510	14.32	16.73
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7502		0.316374	0.325049	0.334061	0.343421	0.353092	117.33	123.96
Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7502		0.316374	0.325049	0.334061	0.343421	0.353092	117.33	123.96
Ply Gem Industries, Inc.	729416AR8	02/16/12	02/15/18	85.000	8.250	11.8108	16.05	0.052621	0.055728	0.059019	0.062504	0.066196	20.37	22.85
Ply Gem Industries, Inc.	729416AS6	02/16/12	02/15/18	85.000	8.250	11.8108	16.05	0.052621	0.055728	0.059019	0.062504	0.066196	20.37	22.85
Ply Gem Industries, Inc.	729416AT4	02/16/12	02/15/18	85.000	8.250	11.8108	16.05	0.052621	0.055728	0.059019	0.062504	0.066196	20.37	22.85
Pope & Talbot, Inc.	732827AC4	07/30/02	06/01/13	86.415	8.375	10.5037	127.42	0.056182					8.43	
Pope & Talbot, Inc.	732827AD2	07/30/02	06/01/13	86.415	8.375	10.5037	127.42	0.056182					8.43	
Presidio ISD	741020DX6	05/14/98	02/15/13	35.472	0.000	7.1490	636.84	0.191732					8.44	
Presidio ISD	741020DY4	05/14/98	02/15/14	33.066	0.000	7.1490	593.64	0.178725	0.185114	0.191731			67.26	8.44
Presidio ISD	741020DZ1	05/14/98	02/15/15	30.822	0.000	7.1492	553.38	0.166606	0.172562	0.178730	0.185119	0.191736	62.70	67.26
Presidio ISD	741020EA5	05/14/98	02/15/16	28.486	0.000	7.1992	517.09	0.156127	0.161747	0.167569	0.173601	0.179850	58.77	63.08
Presidio ISD	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	481.78	0.145465	0.150702	0.156126	0.161746	0.167569	54.76	58.77
Presidio ISD	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1993	448.88	0.135534	0.140413	0.145467	0.150704	0.156129	51.02	54.76
Presidio ISD	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	418.61	0.126758	0.131352	0.136113	0.141047	0.146159	47.73	51.26
Presidio ISD	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2493	389.84	0.118045	0.122324	0.126758	0.131353	0.136114	44.45	47.73
Presidio ISD	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2493	363.05	0.109932	0.113916	0.118045	0.122324	0.126758	41.40	44.45
Presidio ISD	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	338.09	0.102376	0.106087	0.109932	0.113917	0.118046	38.55	41.40
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	210.49	0.056225	0.056927	0.057639	0.058359	0.059089	20.60	21.12
Providian Financial Corp	74406AAD4	03/19/04	03/15/16	100.000	VARIES	9.4998		0.488849	0.508367	0.528738	0.549997	0.572182	183.73	198.78
QBE Funding Trust II	747271AA2	09/10/02	04/15/22	55.100	0.000	3.0644	202.92	0.063765	0.064742	0.065734	0.066741	0.067764	23.28	24.00
QBE Funding Trust	74729CAA6	04/15/02	04/15/22	59.358	0.000	2.6249	191.30	0.056915	0.057662	0.058419	0.059186	0.059963	20.74	21.29
QBE Funding Trust III	74729LAA6	09/24/04	09/24/24	67.165	0.000	2.0000	120.16	0.043754	0.044192	0.044634	0.045080	0.045531	15.92	16.24
Quebecor Media, Inc.	74819RAH9	10/05/07	03/15/16	93.750	7.750	8.8148	33.34	0.021871	0.022835	0.023841	0.024892	0.025989	8.26	9.00
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7504		0.277622	0.284936	0.292496	0.300311	0.308357	102.15	107.66
Quicksilver Resources	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7504		0.277622	0.284936	0.292496	0.300311	0.308357	102.15	107.66
Quicksilver Resources	74837RAF1	06/25/09	01/01/16	96.717	11.750	12.5012	14.50	0.014505	0.015412	0.016375	0.017399		5.38	6.08
Randolph & Perry CNTYS	752368AV2	05/16/13	12/01/15	105.106	VARIES	1.7287		0.050473	0.050509	0.050946	0.051386	0.048979	11.38	18.36
Randolph & Perry CNTYS	752368AW0	05/16/13	12/01/16	106.110	VARIES	1.9823		0.058430	0.058478	0.059058	0.059643	0.056965	13.17	21.30
Randolph & Perry CNTYS	752368AX8	05/16/13	12/01/17	106.596	VARIES	2.2344		0.066163	0.066224	0.066964	0.067712	0.064784	14.92	24.18
Randolph & Perry CNTYS	752368AY6	05/16/13	12/01/18	106.586	VARIES	2.4855		0.073589	0.073665	0.074581	0.075507	0.072347	16.60	26.95
Randolph & Perry CNTYS	752368AZ3	05/16/13	12/01/19	107.293	VARIES	2.7850		0.083004	0.083100	0.084257	0.085430	0.081721	18.73	30.47
Randolph & Perry CNTYS	752368BA7	05/16/13	12/01/20	107.856	VARIES	3.0845		0.092412	0.092531	0.093958	0.095407	0.091113	20.86	34.00
Randolph & Perry CNTYS	752368BB5	05/16/13	12/01/21	108.667	VARIES	3.3340		0.100638	0.100778	0.102458	0.104166	0.099304	22.72	37.10
Randolph & Perry CNTYS	752368BC3	05/16/13	12/01/22	107.818	VARIES	3.5343		0.105853	0.106009	0.107882	0.109788	0.104733	23.91	39.09
Randolph County, IL	752535DK7	01/30/13	12/01/17	89.744	0.000	2.2497		0.056079	0.056509	0.057145	0.057788	0.058438	18.67	20.73
Randolph County, IL	752535DL5	01/30/13	12/01/18	85.511	0.000	2.6997		0.064126	0.064709	0.065582	0.066468	0.067365	21.37	23.82

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Randolph County, IL	752535DM3	01/30/13	12/01/19	81.034	0.000	3.0997		0.069770	0.070500	0.071593	0.072702	0.073829	23.28	26.04
Randolph County, IL	752535DN1	01/30/13	12/01/20	76.487	0.000	3.4496		0.073288	0.074143	0.075422	0.076723	0.078047	24.48	27.46
Randolph County, IL	752535DP6	01/30/13	12/01/21	72.328	0.000	3.6996		0.074330	0.075255	0.076647	0.078065	0.079509	24.84	27.93
Randolph County, IL	752535DQ4	01/30/13	12/01/22	68.391	0.000	3.8997		0.074083	0.075056	0.076519	0.078011	0.079532	24.77	27.91
Range Resources Corp.	75281AAK5	05/14/09	05/15/19	95.067	8.000	8.7501	13.28	0.011942	0.012465	0.013010	0.013579	0.014173	4.44	4.84
Readers Digest Assn, Inc.	755267AJ0	02/11/10	02/15/17	97.340	9.500	10.0374	8.82	0.009609	0.010091	0.010597	0.011129	0.011688	3.68	4.06
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7503		0.417156	0.431600	0.446676	0.462329	0.478666	155.91	167.01
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7503		0.417156	0.431600	0.446676	0.462329	0.478666	155.91	167.01
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8183		0.809407	0.846415	0.885240	0.925971	0.968701	306.09	334.86
Richland CNTYS SD#529, IL	763536DY2	08/04/10	12/01/13	102.554	VARIES	2.6844		0.075165	0.074869				24.75	
Rock Island County, IL	772453CG9	11/08/11	12/01/13	105.109	VARIES	2.1356		0.060790	0.060060				19.93	
Rock Island County, IL	772453CH7	11/08/11	12/01/14	106.992	VARIES	2.3888		0.069400	0.068653	0.067897	0.067132		24.80	22.27
Rock Island County, IL	772453CJ3	11/08/11	12/01/15	107.914	VARIES	2.7899		0.082062	0.081328	0.080583	0.079828	0.079062	29.37	28.83
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482	7.0003		0.116414	0.120350	0.124424	0.128641	0.133005	43.95	46.98
Rosemont, IL	777543TC3	12/15/11	12/01/13	99.518	1.250	1.5003	2.55	0.006850	0.006901				2.27	
Rosemont, IL	777543TE9	12/15/11	12/01/15	99.115	2.125	2.3603	2.26	0.006093	0.006165	0.006237	0.006311	0.006385	2.21	2.26
Rotech Healthcare, Inc.	778669AC5	10/06/10	10/15/15	97.189	10.750	11.5019	10.61	0.014935	0.015794	0.016702	0.017663	0.018678	5.67	6.34
Rotech Healthcare, Inc.	778669AD3	10/06/10	10/15/15	97.189	10.750	11.5019	10.61	0.014935	0.015794	0.016702	0.017663	0.018678	5.67	6.34
Rotech Healthcare, Inc.	778669AE1	10/06/10	10/15/15	97.189	10.750	11.5019	10.61	0.014935	0.015794	0.016702	0.017663	0.018678	5.67	6.34
Rotech Healthcare, Inc.	778669AF8	03/17/11	03/15/18	98.197	10.500	10.8747	3.43	0.005814	0.006130	0.006464	0.006815	0.007186	2.22	2.47
Rotech Healthcare, Inc.	778669AG6	03/17/11	03/15/18	98.197	10.500	10.8747	3.43	0.005814	0.006130	0.006464	0.006815	0.007186	2.22	2.47
Rotech Healthcare, Inc.	778669AH4	03/17/11	03/15/18	98.197	10.500	10.8747	3.43	0.005814	0.006130	0.006464	0.006815	0.007186	2.22	2.47
Royal Bank of Canada	78008E3H8	03/31/08	03/28/13	100.000	0.000	4.2547		0.142807					12.42	
Royal Bank of Canada	78008E3L9	02/29/08	02/28/14	100.000	0.000	4.7399		0.161668	0.162801	0.169422			60.17	9.83
Royal Bank of Canada	78008E7D3	04/30/08	04/30/13	100.000	0.000	4.4900		0.152308					18.12	
Royal Bank of Canada	78008EBW6	10/31/06	10/31/13	100.000	0.000	5.2200		0.197535	0.202691				59.99	
Royal Bank of Canada	78008ECH8	11/27/06	11/29/13	100.000	0.000	5.0359		0.188580	0.193328				62.71	
Royal Bank of Canada	78008EH59	12/31/07	12/31/13	100.000	0.000	4.7699		0.167716	0.171716				60.93	
Royal Bank of Canada	78008ER58	01/31/08	01/31/14	100.000	0.000	4.6199		0.157617	0.161257	0.164983			58.51	4.78
Royal Bank of Canada	78008G3K6	06/30/09	06/30/14	100.000	0.000	3.9699		0.126544	0.129056	0.131618			46.01	23.56
Royal Bank of Canada	78008G5L2	06/26/09	12/26/14	100.000	VARIES	3.9701		0.110351	0.110135	0.109964	0.110071		39.69	39.06
Royal Bank of Canada	78008G5R9	08/12/09	08/12/16	100.000	VARIES	4.2505		0.122744	0.123582	0.124437	0.123431	0.122404	44.57	44.33
Royal Bank of Canada	78008G5S7	07/20/09	04/20/15	100.000	VARIES	4.0008		0.114082	0.113057	0.112288	0.111689	0.111281	40.76	40.24
Royal Bank of Canada	78008GEN8	06/30/08	06/30/14	100.000	0.000	4.8299		0.166309	0.170326	0.174439			60.60	31.22
Royal Bank of Canada	78008GH39	03/31/09	03/31/15	100.000	0.000	5.2300		0.174052	0.178603	0.183274	0.188066	0.192984	64.32	67.72
Royal Bank of Canada	78008GH47	03/31/09	03/31/14	100.000	0.000	5.0300		0.166257	0.170438	0.174724			61.38	15.55
Royal Bank of Canada	78008GHD7	07/31/08	01/31/13	100.000	0.000	4.3700		0.144303					4.18	
Royal Bank of Canada	78008GLE0	07/29/08	01/29/14	100.000	0.000	4.7199		0.158009	0.161738	0.165555			58.70	4.64
Royal Bank of Canada	78008GPA4	09/30/08	09/30/13	100.000	0.000	3.6499		0.117173	0.119311				31.90	
Royal Bank of Canada	78008GSC7	10/31/08	10/31/13	100.000	0.000	3.3799		0.107359	0.109174				32.43	
Royal Bank of Canada	78008HHA1	09/30/09	09/30/14	100.000	0.000	3.0100		0.091451	0.092828	0.094225	0.095643		33.42	25.60
Royal Bank of Canada	78008HLM0	10/30/09	10/30/14	100.000	0.000	3.1599		0.096435	0.097958	0.099506	0.101078		35.18	30.04
Royal Bank of Canada	78008HNN6	11/30/09	11/28/14	100.000	0.000	2.8231		0.085288	0.086492	0.087712	0.088951		31.00	28.90

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Royal Bank of Canada	78008HQQ6	11/25/09	11/25/14	100.000	0.000	2.9000		0.087823	0.089097	0.090389	0.091699		31.94	29.52
Royal Bank of Canada	78008HRB8	12/31/09	06/30/15	100.000	0.000	3.3099		0.101461	0.103140	0.104847	0.106582	0.108346	36.83	38.06
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIES	4.5517		0.131571	0.132669	0.133791	0.134940	0.136114	47.90	48.73
Royal Bank of Canada	78008HWF3	02/16/10	02/16/17	100.000	VARIES	3.8707		0.112050	0.113009	0.112368	0.111715	0.111049	40.55	40.16
Royal Bank of Canada	78008HZE3	03/31/10	03/31/14	100.000	0.000	2.7599		0.082105	0.083238	0.084386			29.97	7.51
Royal Bank of Canada	78008K3K7	04/20/11	04/20/16	100.000	0.000	2.7665		0.080081	0.081188	0.082311	0.083450	0.084604	29.19	30.00
Royal Bank of Canada	78008KDT7	07/15/10	07/16/15	100.000	0.000	2.3886		0.069583	0.070414	0.071255	0.072106	0.072967	25.48	26.09
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIES	4.1702		0.117147	0.117082	0.117016	0.116949	0.116880	42.15	42.10
Royal Bank of Canada	78008KPH0	10/29/10	10/30/15	100.000	0.000	1.8491		0.053294	0.053787	0.054284	0.054786	0.055293	19.33	19.69
Royal Bank of Canada	78008KRQ8	11/30/10	11/30/15	100.000	0.000	2.1099		0.061124	0.061769	0.062420	0.063079	0.063744	22.16	22.63
Royal Bank of Canada	78008KYV9	01/27/11	01/27/31	100.000	VARIES	4.9792		0.132772	0.132865	0.132960	0.133058	0.133158	47.84	47.91
Royal Bank of Canada	78008SJY3	11/05/12	11/04/19	100.000	0.000	0.6002		0.016673	0.016723	0.016773	0.016824	0.016874	6.02	6.05
Royal Bank of Canada	78008SMC7	11/05/12	11/04/19	100.000	0.000	0.6002		0.016673	0.016723	0.016773	0.016824	0.016874	6.02	6.05
Royal Bank of Canada	78008SVM5	02/04/13	02/04/20	100.000	0.000	2.2564			0.062681	0.063388	0.064103	0.064826	20.60	23.16
Royal Bank of Canada	78008SYV2	03/05/13	03/04/20	100.000	0.000	2.1588			0.059968	0.060612	0.061266	0.061928	17.83	22.09
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIES	4.0299		0.107455	0.107535	0.107616	0.107699	0.107784	38.72	38.78
Royal Bank of Canada	78008TR89	02/17/12	02/17/33	100.000	3.570	3.5699		0.099167	0.099167	0.099167	0.099167	0.099167	35.70	35.70
Royal Bank of Scotland	78009KAA0	07/16/03	01/16/14	100.000	0.000	4.1274		0.165600	0.169017	0.172505			61.37	2.59
Royal Bank of Scotland	78009KAB8	01/13/05	01/13/20	100.000	VARIES	4.7500		0.131062	0.131410	0.131766	0.132158	0.132560	47.36	47.64
Royal Bank of Scotland	78009KEF5	03/31/10	03/31/14	100.000	0.000	2.6710		0.079283	0.080342	0.081415			28.93	7.25
Royal Bank of Scotland	78009KFP2	04/30/10	04/30/14	100.000	0.000	2.6792		0.079543	0.080608	0.081688			28.96	9.72
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIES	4.9855		0.140602	0.141164	0.141740	0.141811	0.141883	50.88	51.06
Royal Bank of Scotland	78009KMB5	08/19/10	08/19/17	100.000	VARIES	2.6315		0.019294	0.019548	0.019805	0.020065	0.020329	7.06	7.25
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIES	3.6714		0.021285	0.020324	0.019346	0.019701	0.020063	7.29	7.10
Royal Bank of Scotland	78009KMF6	09/20/10	09/20/17	100.000	VARIES	2.5212		0.017921	0.018147	0.018375	0.018607	0.018841	6.54	6.70
Royal Bank of Scotland	78009KMG4	09/30/10	09/28/18	100.000	VARIES	N/A		0.016214	0.016342	0.016653	0.016785	0.017105	5.98	6.14
Royal Bank of Scotland	78009KMV1	10/29/10	10/29/20	100.000	VARIES	2.4406		0.010080	0.010203	0.010328	0.010454	0.010581	3.67	3.76
Royal Bank of Scotland	78009KNB4	10/27/10	10/27/17	100.000	VARIES	2.4218		0.021768	0.022031	0.022298	0.022568	0.022841	7.92	8.11
Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIES	5.5208		0.146609	0.146720	0.146835	0.146954	0.147075	52.81	52.89
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIES	4.5134		0.126704	0.127056	0.127416	0.127784	0.128160	45.71	45.97
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIES	5.3208		0.136483	0.136712	0.136947	0.137188	0.137435	49.18	49.35
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIES	5.7103		0.150369	0.150503	0.150641	0.150783	0.150929	54.16	54.26
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIES	5.4493		0.141475	0.141634	0.141796	0.141963	0.142135	51.00	51.12
Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIES	5.5246		0.152756	0.152789	0.152823	0.152858	0.152894	55.01	55.03
Royal Bank of Scotland	78009KRL8	03/15/11	03/15/16	100.000	VARIES	4.1566		0.115624	0.115602	0.115580	0.115558	0.115534	41.62	41.60
Royal Bank of Scotland	78009KRY0	03/31/11	03/31/18	100.000	VARIES	4.3799		0.120959	0.121016	0.121075	0.121135	0.121196	43.57	43.61
Royal Bank of Scotland	78009KSD5	04/12/11	04/12/26*	100.000	VARIES	4.8417		0.127651					12.89*	
Royal Bank of Scotland	78009PAF8	04/29/11	04/29/16	100.000	0.000	3.8637		0.113669	0.115865	0.118103	0.120385	0.122711	41.59	43.21
Royal Bank of Scotland	78009PAG6	05/16/11	08/16/16	100.000	0.000	3.5178		0.102077	0.103872	0.105699	0.107558	0.109450	37.56	38.89
Royal Bank of Scotland	78009PAL5	05/31/11	11/30/16	100.000	0.000	3.6087		0.105766	0.107675	0.109618	0.111595	0.113609	38.54	39.94
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIES	4.4728		0.125148	0.125462	0.125464	0.125467	0.125560	45.12	45.17

* Called in 2013; reportable OID is computed to call date.

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								Period	Period	2014 1st	Period	Period		
Royal Bank of Scotland	78009PAN1	06/15/11	12/15/16	100.000	0.000	3.5863		0.105076	0.106961	0.108878	0.110831	0.112818	38.23	39.61
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIES	2.5504		0.014399	0.013619	0.013793	0.013969	0.014147	5.03	5.00
Royal Bank of Scotland	78009PAX9	07/29/11	07/29/16	100.000	0.000	3.8218		0.110258	0.112365	0.114512	0.116701	0.118931	40.72	42.29
Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIES	2.8321		0.020820	0.019648	0.018459	0.018720	0.018986	6.91	6.78
Royal Bank of Scotland	78009PBG5	08/31/11	02/28/17	100.000	0.000	4.0027		0.115044	0.115433	0.119695	0.120100	0.124534	42.63	44.36
Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIES	4.7434		0.122088	0.121035	0.119957	0.118853	0.117723	43.50	42.71
Royal Bank of Scotland	78009PBM2	08/31/11	03/01/16	100.000	0.000	3.5003		0.100676	0.102438	0.104230	0.106055	0.107911	36.99	38.29
Royal Bank of Scotland	78009PBR1	09/30/11	03/30/17	100.000	0.000	3.8461		0.110987	0.113121	0.115297	0.117514	0.119774	40.73	42.31
Royal Bank of Scotland	78009PBV2	09/30/11	09/30/16	100.000	VARIES	2.7074		0.008417	0.008531	0.008647	0.008764	0.008883	3.07	3.16
Royal Bank of Scotland	78009PCD1	12/06/11	06/07/17	100.000	0.000	5.2976		0.155078	0.159186	0.163402	0.167731	0.172174	56.77	59.81
Royal Bank of Scotland	78009PCG4	12/30/11	07/03/17	100.000	0.000	5.2550		0.149876	0.153814	0.157855	0.162003	0.166260	56.08	59.07
Royal Bank of Canada	78009Q489	09/26/13	09/26/22	100.000	0.000	3.5770				0.099362	0.101139	0.102947	9.44	36.43
Royal Bank of Scotland	78011PAA5	11/30/11	11/30/26	100.000	VARIES	5.2303		0.142684	0.141330	0.139941	0.140074	0.140210	51.04	50.41
Royal Caribbean Cruises	780153AT9	07/06/09	07/15/15	97.399	11.875	12.5022	12.72	0.012109	0.012866	0.013671	0.014525	0.015433	4.75	5.37
SG Structured Prods, Inc.	78423A2D3	07/29/11	07/29/31	100.000	VARIES	3.8135		0.092366	0.089888	0.087363	0.084790	0.082168	32.05	30.20
SG Structured Prods, Inc.	78423A2E1	07/29/11	07/29/31	100.000	VARIES	3.8227		0.096349	0.091289	0.086131	0.085177	0.084204	32.22	30.54
SG Structured Prods, Inc.	78423A2P6	07/29/11	07/29/31	100.000	VARIES	3.8133		0.095834	0.093226	0.090567	0.087858	0.085097	33.23	31.29
SG Structured Prods, Inc.	78423A3B6	08/31/11	08/29/31	100.000	VARIES	3.8090		0.094468	0.092527	0.089528	0.087466	0.084399	33.51	31.66
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		0.038976	0.039243				14.04	
SG Structured Prods, Inc.	78423AC42	12/31/10	12/31/30	100.000	VARIES	4.1615		0.104322	0.103229	0.102112	0.100972	0.099808	37.36	36.55
SG Structured Prods, Inc.	78423AD90	01/31/11	01/31/31	100.000	VARIES	4.1899		0.102464	0.097628	0.096861	0.096077	0.095278	35.17	34.49
SG Structured Prods, Inc.	78423AE99	02/25/11	02/25/26	100.000	VARIES	4.0467		0.101808	0.100436	0.099037	0.097609	0.096977	36.05	35.14
SG Structured Prods, Inc.	78423AF80	02/28/11	02/28/31	100.000	VARIES	4.1578		0.102375	0.099641	0.100187	0.097444	0.097908	36.59	35.78
SG Structured Prods, Inc.	78423AG63	03/18/11	03/18/21	100.000	VARIES	4.1693		0.113914	0.114160	0.114374	0.114593	0.114784	41.10	41.26
SG Structured Prods, Inc.	78423AH62	03/09/11	03/09/16	100.000	0.000	2.4340		0.070112	0.070965	0.071829	0.072703	0.073588	25.59	26.21
SG Structured Prods, Inc.	78423AJ45	03/31/11	03/31/26	100.000	VARIES	3.9820		0.098734	0.094616	0.093830	0.093029	0.092211	34.36	33.49
SG Structured Prods, Inc.	78423AL75	03/31/11	03/31/31	100.000	VARIES	4.2878		0.104073	0.103120	0.102146	0.101152	0.100681	37.12	36.46
SG Structured Prods, Inc.	78423AM74	04/29/11	08/02/13	100.000	0.000	0.7726		0.021672	0.021756				4.59	
SG Structured Prods, Inc.	78423AP48	04/29/11	04/29/31	100.000	VARIES	4.1591		0.099535	0.098507	0.097458	0.096386	0.096006	35.52	34.80
SG Structured Prods, Inc.	78423AR20	04/29/11	04/30/26	100.000	VARIES	4.1342		0.106393	0.104737	0.103047	0.101322	0.100800	37.80	36.65
SG Structured Prods, Inc.	78423AT93	05/31/11	05/30/31	100.000	VARIES	4.0970		0.101066	0.098022	0.098199	0.095144	0.096144	36.24	35.21
SG Structured Prods, Inc.	78423AU26	05/31/11	05/30/23	100.000	VARIES	4.1099		0.110304	0.108580	0.110458	0.108735	0.110619	39.95	40.01
SG Structured Prods, Inc.	78423AU75	05/31/11	05/30/31	100.000	VARIES	4.0953		0.101650	0.097512	0.096556	0.092398	0.093032	36.18	34.37
SG Structured Prods, Inc.	78423AU83	05/31/11	05/29/26	100.000	VARIES	4.1202		0.103610	0.100957	0.101630	0.098970	0.099568	37.26	36.54
SG Structured Prods, Inc.	78423AV90	06/17/11	06/16/17	100.000	0.000	2.1964		0.063042	0.063735	0.064435	0.065142	0.065858	22.84	23.35
SG Structured Prods, Inc.	78423AW65	06/30/11	06/30/31	100.000	VARIES	4.0039		0.099099	0.096469	0.093787	0.091050	0.089974	35.20	33.27
SG Structured Prods, Inc.	78423AW73	06/30/11	06/30/31	100.000	VARIES	4.0072		0.096903	0.093813	0.093802	0.090701	0.091453	34.80	33.66
SG Structured Prods, Inc.	78423AW81	06/30/11	06/30/23	100.000	VARIES	3.9769		0.107395	0.107692	0.107996	0.108306	0.108557	38.72	38.93
SG Structured Prods, Inc.	78423AW99	06/30/11	06/30/26	100.000	VARIES	3.9853		0.102340	0.099603	0.100146	0.097402	0.098224	36.85	36.05
SG Structured Prods, Inc.	78423AYJ5	08/31/10	08/29/25	100.000	7.380	3.6971		0.093387	0.091888	0.089348	0.087752	0.085158	33.31	31.80
SG Structured Prods, Inc.	78423AYN6	09/30/10	09/30/15	100.000	0.000	1.9321		0.055777	0.056315	0.056859	0.057409	0.057963	20.28	20.67
SG Structured Prods, Inc.	78423AZA3	10/29/10	04/29/16	100.000	0.000	1.7220		0.049505	0.049931	0.050361	0.050795	0.051232	17.95	18.26

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
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		0.069942	0.067130	0.066248	0.065355	0.064450	24.67	23.69
SG Structured Prods, Inc.	78423EBR4	07/31/12	07/30/32	100.000	VARIES	2.2858		0.062115	0.060723	0.057310	0.057462	0.055731	21.68	20.70
SG Structured Prods, Inc.	78423ECC6	07/31/12	07/31/32	100.000	VARIES	4.4772		0.013258	0.011690	0.010086	0.009068	0.008027	4.01	3.14
SG Structured Prods, Inc.	78423ECE2	08/31/12	08/31/32	100.000	VARIES	2.2189		0.061297	0.057349	0.055269	0.053661	0.053825	20.91	19.70
SG Structured Prods, Inc.	78423ECF9	08/31/12	08/31/27	100.000	VARIES	2.2060		0.060941	0.059022	0.059049	0.057140	0.057115	21.66	20.96
SG Structured Prods, Inc.	78423ECS1	08/31/12	08/31/32	100.000	VARIES	4.3609		0.009970	0.008836	0.007974	0.007422	0.007107	3.18	2.70
SG Structured Prods, Inc.	78423EDB7	09/28/12	09/28/32	100.000	VARIES	3.8987		0.011075	0.009937	0.008777	0.008136	0.007483	3.57	2.92
SG Structured Prods, Inc.	78423EDJ0	09/28/12	09/30/32	100.000	VARIES	2.1721		0.060304	0.057339	0.054342	0.053533	0.052715	20.63	19.27
SG Structured Prods, Inc.	78423EDN1	10/31/12	10/29/27	100.000	VARIES	2.3465		0.065181	0.062701	0.060177	0.059647	0.059111	22.71	21.50
SG Structured Prods, Inc.	78423EDP6	10/31/12	10/29/27	100.000	VARIES	2.3352		0.064869	0.064102	0.063322	0.062533	0.061734	23.12	22.56
SG Structured Prods, Inc.	78423EDQ4	10/31/12	10/31/32	100.000	VARIES	3.4706		0.096408	0.095188	0.093948	0.093650	0.093347	34.34	33.73
SG Structured Prods, Inc.	78423EEA8	12/31/12	12/31/32	100.000	VARIES	2.3863		0.066289	0.063765	0.061211	0.060498	0.059777	23.40	21.91
SG Structured Prods, Inc.	78423EEJ9	10/31/12	10/29/32	100.000	VARIES	2.3462		0.065174	0.062694	0.060171	0.059604	0.059030	22.71	21.49
SG Structured Prods, Inc.	78423EES9	11/30/12	11/30/32	100.000	VARIES	2.3877		0.066325	0.063801	0.061246	0.060705	0.060158	23.27	21.92
SG Structured Prods, Inc.	78423EFK5	01/18/13	01/27/14	100.000	0.000	0.9517		0.026436	0.026443	0.026569			9.09	.69
SG Structured Prods, Inc.	78423EFR0	01/28/13	02/03/14	100.000	0.000	0.9324		0.025339	0.025763	0.025461			8.66	.84
SLM Corporation.	78442FCY2	10/01/04	10/01/14	100.000	VARIES	5.0009		0.138547	0.138636	0.138727	0.138820		49.91	37.47
SLM Corporation.	78442FEM6	01/27/12	01/25/17	98.942	6.000	6.2498	1.73	0.005262	0.005426	0.005596	0.005771	0.005951	1.98	2.10
Sabine Pass LNG, LP	785583AG0	09/15/08	11/30/16	79.000	7.500	11.5231	86.11	0.071391	0.075504	0.079855	0.084455	0.089321	26.70	29.87
Sabine Pass LNG, LP	785583AH8	09/15/08	11/30/16	79.000	7.500	11.5231	86.11	0.071391	0.075504	0.079855	0.084455	0.089321	26.70	29.87
Saddle Brook TWP NJ SD	786225GB2	08/23/12	08/15/14	99.381	1.000	1.3180	1.10	0.008608	0.008664	0.008721	0.008778		3.12	1.96
Saddle Brook TWP NJ SD	786225GC0	08/23/12	08/15/15	99.327	1.300	1.5320	.79	0.006159	0.006205	0.006252	0.006300	0.006349	2.24	2.27
Saddle Brook TWP NJ SD	786225GD8	08/23/12	08/15/16	99.040	1.750	2.0022	.83	0.006473	0.006536	0.006601	0.006667	0.006734	2.36	2.41
SCH DIST Clair CNTY, IL	788550JJ1	06/15/11	01/01/15	102.478	VARIES	3.4880		0.098304	0.097960	0.097609	0.097252		35.33	35.08
SCH DIST Clair CNTY, IL	788550JK8	06/15/11	01/01/16	103.086	VARIES	3.9878		0.113139	0.112764	0.112381	0.111991		40.66	40.39
SCH DIST Clair CNTY, IL	788550JL6	06/15/11	01/01/17	103.641	VARIES	4.4873		0.128094	0.127696	0.127289	0.126873		46.04	45.75
SCH DIST Clair CNTY, IL	788550JM4	06/15/11	01/01/18	102.758	VARIES	4.9870		0.141639	0.141361	0.141076	0.140785		50.94	50.73
SCH DIST Clair CNTY, IL	788550JQ5	06/20/12	01/01/21	107.017	5.500	N/A		0.131041	0.130560	0.130069	0.129566		47.09	46.73
St.Clair CNTY SD #196, IL	788553GJ8	11/13/12	12/01/13	101.704	0.000	1.1898		0.033636	0.033836				11.14	
St.Clair CNTY SD #196, IL	788553GK5	11/13/12	12/01/14	102.810	VARIES	1.3941		0.039842	0.040119	0.039245	0.038987		14.38	12.90
St.Clair CNTY SD #196, IL	788553GL3	11/13/12	12/01/15	103.202	VARIES	1.5459		0.044352	0.044695	0.043831	0.043612	0.043391	16.01	15.73
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2695	290.39	0.107136	0.109959	0.112856	0.115830	0.118882	39.76	41.89
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3695	277.84	0.102932	0.105696	0.108533	0.111447	0.114439	38.23	40.31
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4695	265.22	0.098667	0.101365	0.104137	0.106985	0.109911	36.66	38.69
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5395	252.22	0.094101	0.096708	0.099386	0.102139	0.104968	34.98	36.94
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5995	239.39	0.089538	0.092045	0.094622	0.097271	0.099995	33.30	35.19
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	226.80	0.084969	0.087365	0.089829	0.092362	0.094966	31.60	33.41
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6796	214.69	0.080565	0.082853	0.085206	0.087626	0.090114	29.97	31.70
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	203.03	0.076253	0.078426	0.080661	0.082959	0.085324	28.37	30.01
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7297	191.92	0.072170	0.074237	0.076364	0.078552	0.080802	26.86	28.42
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7297	181.38	0.068206	0.070160	0.072170	0.074237	0.076364	25.38	26.86

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7296	171.42	0.064459	0.066306	0.068205	0.070159	0.072169	23.99	25.38
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7297	162.00	0.060919	0.062664	0.064459	0.066306	0.068206	22.67	23.99
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	153.10	0.057573	0.059222	0.060919	0.062664	0.064459	21.42	22.67
Seacor Holdings, Inc.	81170YAA7	11/13/13	11/15/28	100.000	VARIES	8.2503			0.229176	0.229243	0.235262	0.241529	11.00	84.18
Seacor Holdings, Inc.	811904AL5	12/11/12	12/15/27	100.000	VARIES	7.1503		0.198725	0.203347	0.208134	0.213092	0.218228	72.52	75.98
Seacor Holdings, Inc.	811904AM3	12/11/12	12/15/27	100.000	VARIES	7.1503		0.198725	0.203347	0.208134	0.213092	0.218228	72.52	75.98
Shelby CNTYS, SD #21, IL	821510AR5	06/08/10	12/01/13	107.980	VARIES	2.9663		0.084360	0.083386				27.66	
Shelby CNTYS, SD #21, IL	821510AS3	06/08/10	12/01/14	108.333	VARIES	3.4682		0.100092	0.099179	0.098249	0.097303		35.81	32.25
Sinclair Broadcast Group	829226AS8	05/20/03	07/15/18	100.000	VARIES	9.2480		0.423654	0.439967	0.457035	0.474809	0.493406	160.99	173.77
Sinclair Broadcast Group	829226AU3	05/20/03	07/15/18	100.000	VARIES	9.2480		0.423654	0.439967	0.457035	0.474809	0.493406	160.99	173.77
Sinclair Broadcast Group	829226AW9	05/10/07	05/15/27	100.000	VARIES	7.7902		0.286136	0.294036	0.302243	0.310770	0.319096	105.17	111.12
SG Structured Prods, Inc.	83367TAK5	08/07/12	08/07/15	100.000	VARIES	2.4728		0.014801	0.014448	0.014091	0.014265	0.014442	5.16	5.15
SG Structured Prods, Inc.	83367TAM1	08/30/12	08/30/27	100.000	VARIES	4.2251		0.116075	0.114086	0.113321	0.111289	0.110450	41.66	40.63
SG Structured Prods, Inc.	83367TAN9	09/28/12	09/28/27	100.000	VARIES	4.2451		0.117920	0.115706	0.113445	0.112309	0.111150	41.64	40.42
SG Structured Prods, Inc.	83368WAC5	10/31/12	10/29/27	100.000	VARIES	3.3528		0.093134	0.092317	0.091483	0.090634	0.089771	33.28	32.67
SG Structured Prods, Inc.	83368WBD2	01/31/13	01/31/33	100.000	VARIES	3.8966			0.108240	0.104937	0.101569	0.101512	35.33	36.65
SG Structured Prods, Inc.	83368WBE0	01/30/13	01/30/28	100.000	VARIES	3.8214			0.106151	0.105223	0.104278	0.103315	35.00	37.42
SG Structured Prods, Inc.	83368WBG5	01/31/13	01/31/33	100.000	VARIES	3.8942			0.108174	0.105953	0.103689	0.102494	35.47	37.21
SG Structured Prods, Inc.	83368WBT7	02/28/13	02/28/33	100.000	VARIES	3.4646			0.094148	0.093252	0.089275	0.088213	28.79	32.69
SG Structured Prods, Inc.	83368WBX8	03/28/13	03/31/33	100.000	VARIES	2.9028		0.080633	0.080579	0.077314	0.074001	0.073614	21.78	26.90
SG Structured Prods, Inc.	83368WCB5	04/12/13	04/12/33	100.000	VARIES	3.9684			0.110235	0.105808	0.101293	0.100760	28.20	36.88
SG Structured Prods, Inc.	83368WCC3	04/19/13	04/19/28	100.000	VARIES	3.7971			0.105477	0.104561	0.103628	0.102677	26.51	37.34
SG Structured Prods, Inc.	83368WCG4	04/30/13	04/29/33	100.000	VARIES	3.9499			0.109720	0.105291	0.100788	0.100350	26.17	36.79
SG Structured Prods, Inc.	83368WCQ2	04/30/13	05/01/23	100.000	VARIES	1.6707		0.011047	0.011043	0.010280	0.009510	0.009590	2.62	3.52
SG Structured Prods, Inc.	83368WCY5	05/03/13	05/03/23	100.000	VARIES	3.1496			0.087489	0.087272	0.087051	0.086972	20.81	31.36
SG Structured Prods, Inc.	83368WDG3	06/11/13	06/11/28	100.000	VARIES	4.1445			0.115125	0.114130	0.113115	0.112078	23.01	40.86
SG Structured Prods, Inc.	83368WDL2	06/28/13	06/28/33	100.000	VARIES	4.7629			0.132304	0.128839	0.125293	0.126075	24.20	45.74
SG Structured Prods, Inc.	83368WDM0	06/28/13	06/28/33	100.000	VARIES	4.7593			0.132204	0.126096	0.119842	0.119674	24.18	44.25
SG Structured Prods, Inc.	83368WDR9	07/31/13	07/31/33	100.000	VARIES	4.5906				0.127517	0.124733	0.121884	19.26	44.55
SG Structured Prods, Inc.	83368WDT5	07/31/13	07/31/33	100.000	VARIES	4.5832				0.127312	0.124002	0.120617	19.22	44.23
SG Structured Prods, Inc.	83368WDV0	07/31/13	07/31/33	100.000	VARIES	4.5941				0.127614	0.124575	0.121466	19.27	44.47
SG Structured Prods, Inc.	83368WDW8	08/30/13	08/31/33	100.000	VARIES	4.6389			0.126056	0.128122	0.121393	0.118578	15.89	44.35
SG Structured Prods, Inc.	83368WDX6	08/30/13	08/31/33	100.000	VARIES	4.6413			0.126123	0.128190	0.121459	0.118644	15.89	44.38
SG Structured Prods, Inc.	83368WDZ1	08/30/13	08/31/28	100.000	VARIES	4.5930			0.124810	0.126853	0.119850	0.116704	15.73	43.76
SG Structured Prods, Inc.	83368WEL1	09/30/13	09/30/33	100.000	VARIES	4.5116				0.125325	0.122737	0.120090	11.40	44.17
SG Structured Prods, Inc.	83368WFA4	10/31/13	10/31/33	100.000	VARIES	4.2945				0.119292	0.116746	0.114145	7.28	42.17
SG Structured Prods, Inc.	83368WFL0	10/31/13	10/31/33	100.000	VARIES	4.2911				0.119198	0.116842	0.114435	7.27	42.20
Soletron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7499	238.95	0.062239	0.063095	0.063962	0.064842	0.065733	22.65	23.28
Southern CMNTY CAP II	842633208	12/31/10	12/31/33*	100.000	7.950	7.9499		0.220833					17.00*	
Sovereign Bancorp, Inc.	846048205	02/26/04	03/01/34	100.000	VARIES	7.4512		0.280835	0.286770	0.292926	0.299312	0.305272	103.62	108.08
Spartan Stores, Inc.	846822AD6	05/29/07	05/15/27*	100.000	VARIES	N/A		0.304340					18.26*	

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st Period	2013 2nd Period	2013 3rd 2014 1st	2014 2nd Period	2014 3rd Period	2013	2014
Spartan Stores, Inc.	846822AE4	05/29/07	05/15/27*	100.000	VARIES	N/A		0.304347					18.26*	
Spirit Aerosystems, Inc.	85205TAA8	09/30/09	10/01/17	97.804	7.500	7.8750	7.34	0.007081	0.007360	0.007650	0.007951	0.008264	2.65	2.86
Spirit Aerosystems, Inc.	85205TAB6	09/30/09	10/01/17	97.804	7.500	7.8750	7.34	0.007081	0.007360	0.007650	0.007951	0.008264	2.65	2.86
St. Clair CNTY SD#522, IL	85227XCU7	07/01/10	12/01/13	100.650	VARIES	2.2805		0.063475	0.063412				20.94	
St. Clair CNTY SD#522, IL	85227XCV5	07/01/10	12/01/14	101.031	VARIES	2.7378		0.076436	0.076341	0.076245	0.076148		27.49	25.14
St. Clair CNTY SD#522, IL	85227XCW3	07/01/10	12/01/15	100.491	VARIES	3.1869		0.088811	0.088765	0.088719	0.088672	0.088624	31.96	31.93
Stephenson Ogle ETC CNTY	859103CG6	11/04/09	01/01/14	103.872	VARIES	3.4851		0.097768	0.097294				35.11	
Stephenson Ogle ETC CNTY	859103CH4	11/04/09	01/01/15	102.111	VARIES	3.9859		0.111698	0.111461	0.111219	0.110972		40.17	39.99
Sunsourse, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4989		0.315632	0.315286	0.314922	0.314539	0.314136	113.50	113.23
Symbion, Inc.	871507AE9	06/14/11	06/15/16	98.492	8.000	8.3751	4.02	0.007820	0.008147	0.008488	0.008844	0.009214	2.88	3.13
Symbion, Inc.	871507AG4	06/14/11	06/15/16	98.492	8.000	8.3751	4.02	0.007820	0.008147	0.008488	0.008844	0.009214	2.88	3.13
Synovus Financial Corp.	87161C204	05/04/10	05/15/13	100.000	13.000	N/A		0.052502					7.04	
Synovus Financial Corp.	87161C303	05/04/10	05/15/13	100.000	13.000	N/A		0.052502					7.04	
TW Telecom Holdings Inc.	87311XAE8	08/26/13	10/01/22	96.250	5.375	5.9138			0.008807	0.008859	0.009121	0.009390	1.11	3.28
Tabletop Holdings, Inc.	87336NAA9	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340268	0.340267	0.340267			122.50	45.60
Tabletop Holdings, Inc.	87336NAB7	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340268	0.340267	0.340267			122.50	45.60
Tazewell CNTY SD#102, IL	877741BX5	04/07/10	12/01/13	100.040	VARIES	2.3840		0.066234	0.066229				21.86	
Tenet Healthcare Corp.	88033GBF6	03/03/09	05/01/18*	89.500	10.000	11.9135	31.06	0.028127					1.38*	
Tenet Healthcare Corp.	88033GBG4	03/03/09	05/01/18*	89.500	10.000	11.9135	31.06	0.028127					1.38*	
Tenet Healthcare Corp.	88033GBH2	06/15/09	07/01/19*	95.229	8.875	9.6265	12.01	0.011330					1.84*	
Tenet Healthcare Corp.	88033GBJ8	06/15/09	07/01/19*	95.229	8.875	9.6265	12.01	0.011330					1.84*	
Tesoro Corporation	881609AW1	06/05/09	06/01/19	96.172	9.750	10.3745	9.55	0.008989	0.009456	0.009946	0.010462	0.011005	3.35	3.71
Thermwood Corporation	883672AC1	04/27/99	04/27/14*	45.454	12.000	27.1328	386.88	0.286992	0.325926				74.03*	
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8000		0.172393	0.179979	0.187898	0.196165	0.204797	66.00	71.94
Toll Brothers Finance	88947EAL4	09/11/12	09/15/32	100.000	VARIES	5.9844		0.166337	0.170899	0.175597	0.180436	0.185419	61.68	65.13
Toll Brothers Finance	88947EAM2	09/11/12	09/15/32	100.000	VARIES	5.9844		0.166337	0.170899	0.175597	0.180436	0.185419	61.68	65.13
Tornillo Indpt SCH DIST	891084NY7	12/06/12	02/01/20	83.718	0.000	2.4998	1.45	0.058131	0.058356	0.059085	0.059824	0.060571	21.11	21.63
Tornillo Indpt SCH DIST	891084NZ4	12/06/12	02/01/21	80.360	0.000	2.6997	1.51	0.060255	0.060514	0.061330	0.062158	0.062997	21.90	22.48
Toyota Motor Credit Corp	89233PA22	12/12/06	12/12/16	100.000	0.000	4.9609		0.184910	0.189496	0.194197	0.199014	0.203950	67.57	70.96
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	61.04	0.039778	0.040732	0.041710	0.042711	0.043736	14.67	15.38
Toyota Motor Credit Corp	89233PZQ2	10/24/06	10/24/16	100.000	VARIES	6.2020		0.164835	0.165669	0.166529	0.167416	0.168331	59.60	60.23
Toyota Motor Credit Corp	89233PZU3	11/29/06	11/29/13	100.000	0.500	5.0554		0.184623	0.188939				61.33	
Transportadora Gas Norte	893871AS2	08/22/12	08/22/19	25.000	VARIES	N/A		0.230551	0.265110	0.304848	0.350543	0.403088	89.29	118.07
Transportadora Gas Norte	893871AZ6	08/22/12	08/22/19	25.000	VARIES	N/A		0.230551	0.265110	0.304848	0.350543	0.403088	89.29	118.07
Trenton, City of	895130J86	03/13/03	04/01/13	60.578	0.000	5.0498	381.91	0.136819					12.31	
Trenton, City of	895130J94	03/13/03	04/01/14	56.464	0.000	5.2397	372.83	0.134683	0.138211	0.141832			49.76	12.76
Trenton, City of	895130K27	03/13/03	04/01/15	52.558	0.000	5.4098	361.33	0.131499	0.135056	0.138709	0.142461	0.146315	48.63	51.30
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	255.86	0.096220	0.099188	0.102248	0.105402	0.108653	35.72	37.95
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5854		0.333305	0.342992	0.353095	0.363632	0.374621	122.33	129.66
UBS AG	90261JGR8	03/25/11	03/25/21	100.000	VARIES	4.6496		0.131138	0.131830	0.131875	0.131922	0.132073	47.41	47.50
UBS AG	90261JHP1	09/21/11	09/21/21	100.000	VARIES	2.4224		0.065544	0.065632	0.065720	0.065810	0.065900	23.63	23.69

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								Period	Period	2014 1st	Period	Period		
UBS AG	90261JHQ9	09/23/11	09/23/19	100.000	VARIES	2.3047		0.004608	0.004661	0.004715	0.004769	0.004824	1.68	1.72
UBS AG	90261JHS5	09/29/11	09/29/21	100.000	VARIES	2.5378		0.009250	0.009367	0.009486	0.009607	0.009729	3.37	3.46
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801		0.127643	0.125095	0.122473	0.119775	0.116999	44.66	42.72
UBS AG	90261XEU2	03/06/08	03/06/18	100.000	VARIES	4.6051		0.122149	0.121804	0.121734	0.121662	0.121914	43.86	43.83
UBS AG	902669258	01/31/11	01/31/13	100.000	0.000	0.6468		0.018143					.53	
Union CNTY SD #531, IL	904842CU3	05/17/11	12/01/16	99.662	VARIES	3.6779		0.101871	0.101906	0.101941	0.101976	0.102013	36.68	36.71
Union CNTY SD #531, IL	904842CV1	05/17/11	12/01/17	108.762	VARIES	4.1179		0.122235	0.121520	0.120791	0.120046	0.119286	43.83	43.31
Union CNTY SD #531, IL	904842CW9	05/17/11	12/01/18	107.234	VARIES	4.3707		0.128578	0.128049	0.127508	0.126956	0.126392	46.16	45.77
Union City, NJ	905734MC0	02/07/07	11/01/13	69.720	0.000	5.4276	259.23	0.142907	0.146786				43.57	
Union City, NJ	905734MD8	02/07/07	11/01/14	65.880	0.000	5.4688	247.09	0.136373	0.140102	0.143933	0.147869		50.22	43.89
Union City, NJ	905734ME6	02/07/07	11/01/15	62.150	0.000	5.5197	235.61	0.130220	0.133813	0.137507	0.141302	0.145201	47.96	50.65
Union City, NJ	905734MF3	02/07/07	11/01/16	58.640	0.000	5.5586	224.11	0.124000	0.127446	0.130988	0.134629	0.138371	45.68	48.25
Union City, NJ	905734MG1	02/07/07	11/01/17	55.340	0.000	5.5882	212.80	0.117839	0.121132	0.124517	0.127996	0.131572	43.42	45.88
United Refining Co.	911358AJ8	03/08/11	02/28/18	96.444	10.500	11.2489	6.84	0.011333	0.011775	0.012644	0.013137	0.014106	4.38	4.89
United Refining Co.	911358AK5	03/08/11	02/28/18	96.444	10.500	11.2489	6.84	0.011333	0.011775	0.012644	0.013137	0.014106	4.38	4.89
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9741	5.26	0.001482	0.001523	0.001618	0.001663	0.001767	.55	.61
Univ of NC-Chap Hill	914713KU5	08/14/91	02/15/13	14.000	0.000	9.3557	849.08	0.248268					10.92	
Univ of NC-Chap Hill	914713KV3	08/14/91	02/15/14	13.000	0.000	9.2751	773.43	0.224882	0.235311	0.246224			85.74	10.83
Univ of NC-Chap Hill	914713KW1	08/14/91	02/15/15	12.000	0.000	9.2278	705.91	0.204574	0.214013	0.223888	0.234218	0.245024	77.97	85.33
Uruguay, Republic	917288AT9	05/29/03	03/25/14	76.000	7.875	11.8705	195.50	0.093358	0.098900	0.104770			35.70	8.80
Uruguay, Republic	917288AU6	05/29/03	05/04/14	73.000	7.250	11.6875	216.45	0.103954	0.110029	0.116459			39.23	14.32
Uruguay, Republic	917288AV4	05/29/03	06/22/15	76.000	8.750	12.6875	158.56	0.080420	0.085522	0.090947	0.096716	0.102852	29.96	33.89
Uruguay, Republic	917288AX0	05/29/03	01/20/17	73.000	7.625	11.6165	143.85	0.066706	0.070581	0.074680	0.079018	0.083608	26.00	29.10
Uruguay, Republic	917288AZ5	05/29/03	03/15/15	71.500	7.500	12.0979	198.38	0.095220	0.100980	0.107089	0.113566	0.120436	36.57	41.13
Uruguay, Republic	917288BA9	05/29/03	01/15/33	100.000	7.875	N/A		0.135187	0.135928	0.136714	0.137549	0.138437	49.05	49.65
Utah ST Charter SCH FIN	91754TCN1	12/21/10	07/15/15	98.130	8.000	8.5025	7.44	0.010874	0.011336	0.011818	0.012321	0.012844	4.15	4.52
Utah Charter School	91754TDG5	05/10/11	05/15/14	97.408	8.000	9.0009	13.28	0.024364	0.025461	0.026607			9.07	3.57
Vermilion & Edg Cntys IL	923439CS0	07/07/04	12/01/13	103.470	VARIES	6.1103		0.170445	0.170093				56.18	
Vermilion & Edg Cntys IL	923439CT8	07/07/04	12/01/14	103.682	VARIES	6.2118		0.173953	0.173618	0.173273	0.172918		62.54	57.12
VeriSign, Inc.	92343EAC6	08/20/07	08/15/37	100.000	VARIES	8.5008		0.311189	0.320579	0.330368	0.340573	0.351211	116.33	123.60
VeriSign, Inc.	92343EAD4	08/20/07	08/15/37	100.000	VARIES	8.5008		0.311189	0.320579	0.330368	0.340573	0.351211	116.33	123.60
Veritas Capital Trust	92343W300	12/22/97	01/01/28	100.000	10.000	9.9999		0.277778	0.277778	0.277778	0.277778		100.00	100.00
Viginia Pub School Auth	92817SPA0	11/13/09	09/15/26	90.643	6.050	7.0049	10.31	0.010117	0.010472	0.010839	0.011218	0.011611	3.78	4.05
Walter Industries, Inc.	93317QAB1	04/20/04	05/01/24	100.000	VARIES	7.7498		0.315615	0.323270	0.331168	0.339373	0.347895	115.93	121.70
Walter Industries, Inc.	93317QAC9	04/20/04	05/01/24	100.000	VARIES	7.7498		0.315615	0.323270	0.331168	0.339373	0.347895	115.93	121.70
Wells Fargo & Company	94986RBC4	11/05/10	05/06/16	100.000	0.000	1.7322		0.049808	0.050240	0.050675	0.051114	0.051557	18.06	18.37
Wells Fargo & Company	94986RBH3	11/05/10	11/05/17	100.000	VARIES	2.5030		0.071340	0.071631	0.071925	0.071961	0.071998	25.77	25.90
Wells Fargo & Company	94986RBP5	12/07/10	12/07/16	100.000	0.000	2.2309		0.064781	0.065504	0.066235	0.066974	0.067721	23.49	24.01
Wells Fargo & Company	94986RBQ3	12/07/10	06/07/17	100.000	0.000	2.4501		0.071457	0.072333	0.073219	0.074116	0.075024	25.92	26.56
Wells Fargo & Company	94986RBY6	01/05/11	01/06/17	100.000	0.000	2.6501		0.076586	0.077601	0.078629	0.079671	0.080726	28.11	28.86
Wells Fargo & Company	94986RBZ3	01/05/11	07/07/17	100.000	0.000	2.7699		0.080197	0.081308	0.082434	0.083576	0.084733	29.46	30.28
Wells Fargo & Company	94986RCG4	02/07/11	02/07/17	100.000	1.250	2.5699		0.072819	0.073308	0.073804	0.074306	0.074815	26.44	26.81
Wells Fargo & Company	94986RCP4	02/07/11	02/07/18	100.000	1.500	2.9500		0.083753	0.084374	0.085004	0.085643	0.086292	30.44	30.90

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								Period	Period	2014 1st	Period	Period	2013	2014
Wells Fargo & Company	94986RCW9	03/07/11	03/07/17	100.000	1.250	2.5500		0.072233	0.072711	0.073195	0.073686	0.074183	26.20	26.55
Wells Fargo & Company	94986RDD0	03/31/11	03/31/21	100.000	VARIES	4.1708		0.116161	0.116266	0.116273	0.116279	0.116345	41.85	41.87
Wells Fargo & Company	94986RDL2	04/29/11	04/30/21	100.000	VARIES	4.3018		0.120050	0.120242	0.120267	0.120292	0.120340	43.27	43.30
Wells Fargo & Company	94986RDU2	06/07/11	06/07/17	100.000	0.000	2.3099		0.066415	0.067182	0.067958	0.068743	0.069537	24.08	24.64
Wells Fargo & Company	94986RDV0	05/31/11	05/28/21	100.000	VARIES	4.1140		0.115351	0.115724	0.115915	0.116110	0.116214	41.61	41.77
Wells Fargo & Company	94986RDX6	07/06/11	01/08/18	100.000	0.000	1.9900		0.056391	0.056952	0.057519	0.058091	0.058669	20.60	21.01
Wells Fargo & Company	94986REQ0	08/05/11	02/07/18	100.000	0.000	2.4202		0.068876	0.069710	0.070553	0.071407	0.072271	25.19	25.80
Wells Fargo & Company	94986RFA4	09/08/11	03/07/18	100.000	0.000	2.2999		0.065363	0.066114	0.066875	0.067644	0.068422	23.84	24.39
Wells Fargo & Company	94986RFL0	10/05/11	10/05/18	100.000	0.000	2.4700		0.070317	0.071185	0.072064	0.072954	0.073855	25.62	26.26
Wells Fargo & Company	94986RFS5	10/05/11	04/06/18	100.000	0.000	2.3000		0.065372	0.066124	0.066884	0.067653	0.068431	23.80	24.35
Wells Fargo & Company	94986RFX4	11/08/11	05/07/18	100.000	0.000	2.3199		0.065944	0.066708	0.067482	0.068265	0.069057	23.96	24.52
Wells Fargo & Company	94986RGE5	12/07/11	06/07/18	100.000	0.000	2.3299		0.066238	0.067010	0.067791	0.068580	0.069379	24.02	24.58
Wells Fargo & Company	94986RGS4	01/04/12	07/06/18	100.000	0.000	2.3699		0.066620	0.067409	0.068208	0.069016	0.069834	24.40	24.98
Wells Fargo & Company	94986RHA2	02/07/12	08/07/18	100.000	0.000	2.0501		0.057532	0.058121	0.058717	0.059319	0.059927	20.99	21.42
Wells Fargo & Company	94986RHB0	01/27/12	01/27/17	100.000	VARIES	1.6991		0.015562	0.015034	0.015161	0.015290	0.015420	5.45	5.52
Wells Fargo & Company	94986RHC8	01/27/12	01/28/19	100.000	VARIES	1.7471		0.015999	0.015661	0.015319	0.014975	0.015106	5.59	5.42
Wells Fargo & Company	94986RHG9	03/07/12	09/10/18	100.000	0.000	1.9799		0.055551	0.056101	0.056656	0.057217	0.057784	20.22	20.62
Wells Fargo & Company	94986RHH7	02/15/12	02/15/17	100.000	VARIES	1.4532		0.010726	0.010414	0.010490	0.010566	0.010643	3.77	3.81
Wells Fargo & Company	94986RHM6	03/07/12	09/08/16	100.000	0.000	1.0799		0.030160	0.030323	0.030487	0.030651	0.030817	10.92	11.04
Wells Fargo & Company	94986RHQ7	03/05/12	03/05/19	100.000	VARIES	1.4012		0.011086	0.010719	0.010706	0.010342	0.010587	3.93	3.83
Wells Fargo & Company	94986RHR5	03/07/12	09/10/18	100.000	0.000	2.1000		0.058956	0.059575	0.060201	0.060833	0.061472	21.47	21.93
Wells Fargo & Company	94986RHX2	04/04/12	10/05/18	100.000	0.000	1.9801		0.055551	0.056101	0.056656	0.057217	0.057784	20.19	20.59
Wells Fargo & Company	94986RHY0	04/04/12	10/07/16	100.000	0.000	1.1500		0.032133	0.032318	0.032503	0.032690	0.032878	11.63	11.77
Wells Fargo & Company	94986RHZ7	03/21/12	03/21/19	100.000	VARIES	1.3789		0.011064	0.010878	0.010691	0.010502	0.010575	3.91	3.80
Wells Fargo & Company	94986RJK8	04/24/12	04/24/19	100.000	VARIES	1.3828		0.011388	0.011196	0.011002	0.010808	0.010882	4.04	3.92
Wells Fargo & Company	94986RJR3	06/07/12	12/07/18	100.000	0.000	1.9898		0.055824	0.056379	0.056940	0.057506	0.058079	20.22	20.63
Wells Fargo & Company	94986RJW2	05/29/12	05/29/19	100.000	0.000	2.2699		0.063771	0.064494	0.065226	0.065967	0.066715	23.13	23.66
Wells Fargo & Company	94986RKE0	07/05/12	07/08/19	100.000	0.000	1.8098		0.050282	0.050737	0.051196	0.051659	0.052126	18.34	18.67
Wells Fargo & Company	94986RKN0	08/07/12	08/07/19	100.000	0.000	1.6999		0.047221	0.047622	0.048027	0.048435	0.048847	17.19	17.48
Wells Fargo & Company	94986RKY6	08/17/12	08/19/19	100.000	VARIES	1.2319		0.008198	0.008078	0.007956	0.007834	0.007711	2.90	2.81
Wells Fargo & Company	94986RLH2	09/21/12	09/23/19	100.000	VARIES	1.1737		0.008185	0.008070	0.007954	0.007838	0.007721	2.90	2.82
Wells Fargo & Company	94986RLK5	10/03/12	10/07/19	100.000	0.000	1.5699		0.043618	0.043960	0.044305	0.044653	0.045004	15.82	16.07
Wells Fargo & Company	94986RLM1	10/03/12	10/07/19	100.000	0.000	1.7300		0.048066	0.048482	0.048901	0.049324	0.049751	17.45	17.75
Wells Fargo & Company	94986RLR0	10/03/12	10/03/22	100.000	VARIES	1.2945		0.012095	0.011801	0.011505	0.011208	0.010908	4.25	4.04
Wells Fargo & Company	94986RLU3	11/07/12	11/07/19	100.000	0.000	1.7201		0.047782	0.048193	0.048608	0.049026	0.049447	17.32	17.62
Wells Fargo & Company	94986RLV1	10/19/12	10/19/20	100.000	VARIES	1.1744		0.009707	0.009544	0.009380	0.009214	0.009048	3.44	3.32
Wells Fargo & Company	94986RLY5	11/07/12	11/07/22	100.000	VARIES	1.1530		0.009446	0.009154	0.008861	0.008566	0.008616	3.32	3.12
Wells Fargo & Company	94986RMD0	11/16/12	11/16/20	100.000	VARIES	1.0417		0.007809	0.007536	0.007262	0.007299	0.007337	2.74	2.62
Wells Fargo & Company	94986RME8	12/07/12	12/06/19	100.000	0.000	1.3599		0.037777	0.038032	0.038291	0.038551	0.038813	13.66	13.84
Wells Fargo & Company	94986RMF5	12/07/12	12/06/19	100.000	0.000	1.6200		0.045001	0.045363	0.045731	0.046101	0.046474	16.28	16.55
Wells Fargo & Company	94986RMH1	01/03/13	01/08/20	100.000	0.000	1.0001		0.027781	0.027785	0.027924	0.028064	0.028204	9.97	10.13
Wells Fargo & Company	94986RMJ7	01/03/13	01/08/20	100.000	0.000	1.6997		0.047215	0.047227	0.047628	0.048033	0.048441	16.98	17.36
Wells Fargo & Company	94986RMK4	12/27/12	12/28/22	100.000	VARIES	1.2832		0.011757	0.011474	0.011189	0.010903	0.010615	4.18	3.97

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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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								-----	-----	-----	-----	-----	-----	-----
								2013 1st Period	2013 2nd Period	2013 3rd 2014 1st	2014 2nd Period	2014 3rd Period	2013	2014
Wells Fargo & Company	94986RMT5	02/07/13	02/07/20	100.000	0.000	1.3701			0.038060	0.038320	0.038583	0.038847	12.37	13.92
Wells Fargo & Company	94986RMU2	02/07/13	02/07/20	100.000	0.000	1.6097			0.044715	0.045075	0.045437	0.045803	14.54	16.40
Wells Fargo & Company	94986RMV0	01/25/13	01/27/25	100.000	VARIES	1.1862		0.010674	0.010671	0.010377	0.010081	0.009783	3.54	3.59
Wells Fargo & Company	94986RNF4	03/06/13	03/06/20	100.000	0.000	1.5599			0.043332	0.043670	0.044011	0.044354	12.82	15.86
Wells Fargo & Company	94986RNG2	03/06/13	03/06/20	100.000	0.000	1.3399			0.037220	0.037469	0.037720	0.037973	11.01	13.59
Wells Fargo & Company	94986RNJ6	02/22/13	02/22/21	100.000	VARIES	1.0349			0.012316	0.011854	0.011784	0.011329	3.79	4.24
Wells Fargo & Company	94986RNU1	04/03/13	04/07/20	100.000	0.000	1.4905		0.041404	0.041411	0.041719	0.042030	0.042344	11.12	15.13
Wells Fargo & Company	94986RNV9	04/03/13	04/07/20	100.000	0.000	1.5698		0.043607	0.043614	0.043957	0.044302	0.044649	11.72	15.94
Wells Fargo & Company	94986RNW7	03/06/13	03/06/23	100.000	VARIES	1.1811			0.011058	0.010812	0.010564	0.010315	3.23	3.79
Wells Fargo & Company	94986RNX5	03/27/13	03/27/25	100.000	VARIES	1.3586			0.011780	0.011411	0.011039	0.010665	3.19	3.97
Wells Fargo & Company	94986RPA3	03/20/13	03/20/20	100.000	VARIES	1.1706			0.007989	0.007877	0.007764	0.007650	2.23	2.79
Wells Fargo & Company	94986RPF2	05/08/13	05/07/20	100.000	0.000	1.5101			0.041948	0.042263	0.042582	0.042903	9.79	15.31
Wells Fargo & Company	94986RPG0	05/08/13	05/07/20	100.000	0.000	1.4898			0.041386	0.041692	0.042003	0.042316	9.66	15.10
Wells Fargo & Company	94986RPH8	04/24/13	04/24/23	100.000	VARIES	1.3234			0.008246	0.007956	0.007665	0.007371	2.02	2.77
Wells Fargo & Company	94986RPJ4	04/10/13	01/24/20	95.000	0.000	N/A			0.051431	0.051720	0.052224	0.052733	13.47	18.87
Wells Fargo & Company	94986RPS4	06/07/13	06/05/20	100.000	0.000	N/A			0.050551	0.051006	0.051470	0.051938	10.32	18.47
Wells Fargo & Company	94986RPT2	06/07/13	06/05/20	100.000	0.000	N/A			0.051662	0.052137	0.052621	0.053111	10.55	18.88
Wells Fargo & Company	94986RQA2	07/02/13	07/08/20	100.000	0.000	2.4199			0.067220	0.067247	0.068061	0.068884	12.04	24.64
Wells Fargo & Company	94986RQB0	07/02/13	07/08/20	100.000	0.000	2.2502			0.062507	0.062530	0.063234	0.063945	11.19	22.88
Wells Fargo & Company	94986RQF1	06/12/13	06/05/20	100.000	0.000	2.3333			0.064815	0.065542	0.066307	0.067080	12.92	23.77
Wells Fargo & Company	94986RQH7	06/17/13	06/10/20	100.000	0.000	2.4816			0.068935	0.069757	0.070623	0.071499	13.39	25.30
Wells Fargo & Company	94986RQJ3	06/17/13	01/24/20	93.099	0.000	2.3704			0.061303	0.061452	0.062180	0.062917	11.92	22.48
Wells Fargo & Company	94986RQR5	08/08/13	08/07/20	100.000	0.000	2.4500				0.068056	0.068885	0.069729	9.73	24.89
Wells Fargo & Company	94986RQS3	08/08/13	08/07/20	100.000	0.000	2.3798				0.066107	0.066889	0.067685	9.45	24.17
Wells Fargo & Company	94986RQZ7	09/09/13	09/08/20	100.000	0.000	2.0800				0.057779	0.058376	0.058983	6.47	21.04
Wells Fargo & Company	94986RRG8	10/03/13	10/07/19	100.000	0.000	1.9198			0.053329	0.053340	0.053852	0.054369	4.69	19.38
Wells Fargo & Company	94986RRH6	10/03/13	10/07/20	100.000	0.000	1.9198			0.053329	0.053341	0.053853	0.054370	4.69	19.38
Wells Fargo & Company	94986RRS2	11/07/13	05/07/20	100.000	0.000	1.7498				0.048608	0.049033	0.049462	2.62	17.62
Wesco International, Inc.	95082PAH8	08/27/09	09/15/29	100.000	VARIES	13.8738		0.496013	0.518859	0.543290	0.569417	0.597355	187.69	206.02
Westmoreland Coal Co.	960887AA5	02/04/11	02/01/18	95.000	10.750	11.8206	9.96	0.015814	0.016749	0.017738	0.018787	0.019897	6.15	6.90
Westmoreland Coal Co.	960887AB3	02/04/11	02/01/18	95.000	10.750	11.8206	9.96	0.015814	0.016749	0.017738	0.018787	0.019897	6.15	6.90
White CNTYS SD #533, IL	963806DF8	08/04/10	12/01/14	109.473	VARIES	3.1287		0.090876	0.089907	0.088924	0.087925		32.48	29.17
White CNTYS SD #533, IL	963806DG6	08/04/10	12/01/15	108.920	VARIES	3.6292		0.106127	0.105281	0.104419	0.103541	0.102648	38.00	37.38
White CNTYS SD #533, IL	963806DH4	08/04/10	12/01/16	108.932	VARIES	3.8808		0.114211	0.113462	0.112699	0.111922	0.111129	40.94	40.38
White CNTYS SD #533, IL	963806DJ0	08/04/10	12/01/17	108.163	VARIES	4.1816		0.123003	0.122381	0.121745	0.121096	0.120434	44.13	43.67
White CNTYS SD #533, IL	963806DK7	08/04/10	12/01/18	105.851	VARIES	4.6311		0.134440	0.134016	0.133581	0.133137	0.132682	48.30	47.98
White CNTYS SD #533, IL	963806DL5	08/04/10	12/01/19	102.631	VARIES	4.8822		0.138545	0.138367	0.138184	0.137998	0.137806	49.83	49.70
Wild Oats Markets, Inc.	96808BAA5	05/25/04	05/15/34	100.000	VARIES	8.2511		0.375051	0.389732	0.405020	0.420756	0.437141	139.04	150.12
Wild Oats Markets, Inc.	96808BAB3	05/25/04	05/15/34	100.000	VARIES	8.2511		0.375051	0.389732	0.405020	0.420756	0.437141	139.04	150.12
Will County SD #88, IL	968794ED5	03/03/09	10/01/28	93.191	5.500	N/A		0.012169	0.012557	0.012138	0.012524	0.012013	4.45	4.43
Will County SD #122, IL	968852FG3	11/19/97	11/01/16	23.888	0.000	7.6998	509.79	0.158099	0.164186	0.170507	0.177071	0.183888	58.76	63.37
Will County SD #122, IL	968852FH1	11/19/97	11/01/17	22.150	0.000	7.6997	472.69	0.146593	0.152237	0.158098	0.164184	0.170505	54.48	58.76
Will County SD #122, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.7999	136.10	0.076617	0.078839	0.081125	0.083478	0.085899	28.39	30.06

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								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Will County SD #122, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	128.60	0.072488	0.074608	0.076790	0.079037	0.081348	26.86	28.46
Will County SD #122, IL	968852WL3	04/02/09	10/01/23	92.349	5.250	6.2550		0.018140	0.018708	0.019293	0.019896	0.020519	6.74	7.16
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3750	76.02	0.064300	0.066672	0.069130	0.071679	0.074322	24.01	25.81
Will County SD #365, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8743	80.77	0.068673	0.071377	0.074187	0.077108	0.080144	25.54	27.59
Will County SD #365, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8992	74.68	0.063526	0.066035	0.068643	0.071354	0.074172	23.63	25.53
Woodford CNTYS SD #21, IL	979293BC0	06/06/13	12/01/14	102.612	0.000	1.0847			0.030918	0.031081	0.031249		6.34	10.29
Woodford CNTYS SD #21, IL	979293BD8	06/06/13	12/01/15	103.819	VARIES	1.2892			0.037179	0.037412	0.037653	0.036365	7.63	13.48
Woodford CNTYS SD #21, IL	979293BE6	06/06/13	12/01/16	105.457	VARIES	1.4904			0.043660	0.043976	0.044304	0.042709	8.96	15.85
Woodford CNTYS SD #21, IL	979293BF3	06/06/13	12/01/17	106.065	VARIES	1.6914			0.049833	0.050243	0.050668	0.048911	10.23	18.12
Woodford CNTYS SD #21, IL	979293BG1	06/06/13	12/01/18	105.731	VARIES	1.9916			0.058493	0.059059	0.059647	0.057669	12.01	21.33
Woodford CNTY SD #60, IL	979319AY6	07/02/10	12/01/13	106.305	VARIES	2.8744		0.081390	0.080623				26.72	
Woodford CNTY SD #60, IL	979319AZ3	07/02/10	12/01/14	106.517	VARIES	3.3754		0.096685	0.095973	0.095248	0.094512		34.64	31.30
Woodford CNTY SD #60, IL	979319BA7	07/02/10	12/01/15	107.046	VARIES	3.7759		0.109233	0.108542	0.107838	0.107121	0.106390	39.16	38.65
Woodford CNTY SD #60, IL	979319BB5	07/02/10	12/01/16	105.573	VARIES	4.2263		0.121780	0.121272	0.120753	0.120223	0.119682	43.72	43.34
Woodford CNTY SD #60, IL	979319BC3	07/02/10	12/01/17	104.694	VARIES	4.4776		0.128640	0.128255	0.127861	0.127459	0.127047	46.22	45.93
Wynn Las Vegas, LLC	983130AL9	10/19/09	11/01/17*	97.823	7.875	8.2509	7.03	0.006971	0.007259				2.14*	
Wynn Las Vegas, LLC	983130AN5	10/19/09	11/01/17*	97.823	7.875	8.2509	7.03	0.006971	0.007259				2.14*	
Xilinx, Inc.	983919AC5	03/05/07	03/15/37	100.000	VARIES	7.2004		0.254187	0.260213	0.266456	0.272924	0.279625	93.89	98.48
Xilinx, Inc.	983919AD3	03/05/07	03/15/37	100.000	VARIES	7.2004		0.254187	0.260213	0.266456	0.272924	0.279625	93.89	98.48
York County, PA	986812LY9	12/28/95	02/01/13	30.649	0.000	7.0395	687.84	0.188893					5.67	
York County, PA	986812LZ6	12/28/95	02/01/14	28.302	0.000	7.0994	644.26	0.177614	0.183919	0.190448			67.00	5.71
York County, PA	986812MA0	12/28/95	02/01/15	26.297	0.000	7.1196	601.48	0.166035	0.171945	0.178066	0.184405	0.190969	62.64	67.18
York County, PA	986812MB8	12/28/95	02/01/16	24.378	0.000	7.1496	561.54	0.155310	0.160863	0.166613	0.172569	0.178738	58.61	62.87
York County, PA	986812MC6	12/28/95	02/01/17	22.586	0.000	7.1795	523.95	0.145192	0.150404	0.155804	0.161397	0.167190	54.80	58.80
York County, PA	986812MD4	12/28/95	02/01/18	20.780	0.000	7.2396	488.88	0.136001	0.140924	0.146025	0.151311	0.156788	51.35	55.13
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	455.32	0.126666	0.131251	0.136002	0.140926	0.146027	47.83	51.35
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	424.07	0.117970	0.122240	0.126665	0.131250	0.136001	44.54	47.83
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2397	394.96	0.109873	0.113850	0.117971	0.122241	0.126666	41.48	44.54
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2396	367.84	0.102330	0.106034	0.109872	0.113849	0.117970	38.64	41.48
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	342.59	0.095306	0.098755	0.102330	0.106035	0.109873	35.98	38.64
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2396	319.07	0.088763	0.091976	0.095305	0.098755	0.102330	33.51	35.98
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	424.07	0.117970	0.122240	0.126665	0.131250	0.136001	44.54	47.83
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	424.07	0.117970	0.122240	0.126665	0.131250	0.136001	44.54	47.83
Zions Bancorporation	989701AX5	09/23/09	09/23/14	86.888	7.750	11.2499	77.61	0.078108	0.082501	0.087142	0.092044		29.80	23.71
Zions Bancorporation	989701BB2	03/27/12	03/27/17	94.250	4.500	5.8427	7.74	0.028783	0.029624	0.030490	0.031380	0.032297	10.67	11.31
Zions Bancorporation	989701BC0	06/20/12	06/20/16	97.500	4.000	4.6927	3.06	0.016360	0.016744	0.017137	0.017539	0.017950	5.97	6.25
Quebecor Media, Inc.	C7603NAD4	10/05/07	03/15/16	93.750	7.750	8.8148	33.34	0.021871	0.022835	0.023841	0.024892	0.025989	8.26	9.00
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6249	191.30	0.056915	0.057662	0.058419	0.059186	0.059963	20.74	21.29
Bumble Bee Holdco S.C.A.	L13008AA2	03/10/11	03/15/18	98.138	9.625	N/A		0.273463	0.273768	0.274088	0.274424	0.274778	98.57	98.81
Transportadora Gas Norte	P93081AL4	08/22/12	08/22/19	25.000	VARIES	N/A		0.230551	0.265110	0.304848	0.350543	0.403088	89.29	118.07
ACL I Corporation	U00461AA8	02/15/11	02/15/16*	98.250	VARIES	N/A		0.366314	0.387140				41.67*	

* Called in 2013; 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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st	2013 2nd	2013 3rd	2014 2nd	2014 3rd	2013	2014
								Period	Period	2014 1st	Period	Period		
Alliance One Intl, Inc.	U0187PAE6	07/02/09	07/15/16*	95.177	10.000	11.0023	19.49	0.018142	0.019140	0.020193			4.04*	
Alliance One Intl, Inc.	U0187PAF3	07/02/09	07/15/16*	95.177	10.000	11.0023	19.49	0.018142	0.019140	0.020193			4.04*	
American Renal Holdings	U02940AA9	03/04/11	03/01/16	98.000	10.500	N/A		0.333918	0.351492	0.352514	0.353590	0.354722	125.61	127.36
Apria Healthcare Group	U03846AB5	05/27/09	11/01/14*	97.050	11.250	12.0051	17.41	0.016613	0.017610				2.08*	
Ashland Inc.	U04428AB1	05/27/09	06/01/17*	96.577	9.125	9.7504	12.22	0.011320					1.70*	
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5924	388.07	0.136769	0.141277	0.145934	0.150744	0.155713	51.67	55.13
Caesars Entertainment	U1229TAB2	02/15/13	02/15/20	97.500	9.000	9.4970		0.007211	0.007554	0.007554	0.007912	0.008288	2.33	2.88
Caesars Entertainment	U1229TAC0	02/15/13	02/15/20	97.500	9.000	9.4970		0.007211	0.007554	0.007554	0.007912	0.008288	2.33	2.88
Caesars Entertainment	U1229TAD8	02/15/13	02/15/20	97.500	9.000	9.4970		0.007211	0.007554	0.007554	0.007912	0.008288	2.33	2.88
Cardinal Health 409, Inc	U14147AA7	04/10/07	04/15/15*	100.000	9.500	N/A		0.264348	0.263065				39.06*	
Crosstex Energy, L.P.	U19163AA9	02/10/10	02/15/18	97.907	8.875	9.2505	5.88	0.006344	0.006638	0.006945	0.007266	0.007602	2.42	2.65
Diamond Resorts Corp.	U2526PAA0	08/13/10	08/15/18	97.513	12.000	12.5004	5.09	0.006716	0.007136	0.007582	0.008056	0.008559	2.61	2.95
FelCor Lodging Limited	U31522AK8	10/01/09	10/01/14	87.750	10.000	13.4435	70.45	0.073737	0.078694	0.083984	0.089629		28.36	23.69
Da-Lite Screen Co., Inc.	U3194CAB6	03/24/10	04/01/15*	97.305	12.500	13.2520	12.74	0.015158					1.36*	
First Data Corporation.	U3198DAA2	10/24/07	09/24/15*	94.796	9.875	10.8718	29.05	0.020156	0.021251				2.33*	
First Data Corporation.	U3198DAC8	12/17/10	01/15/21	94.750	8.250	9.0551	7.22	0.010536	0.011013	0.011511	0.012033	0.012577	4.04	4.41
First Data Corporation.	U3198DAG9	12/17/10	01/15/22	95.625	VARIABLES	N/A		0.299279	0.313796	0.329017	0.344976	0.345787	115.29	124.10
First Data Corporation.	U3198DAH7	12/15/10	01/15/21	91.875	12.625	14.1624	8.83	0.013347	0.014292	0.015304	0.016388	0.017548	5.30	6.08
GWR Operating Partnership	U40382AA8	04/07/10	04/01/17	95.347	10.875	11.8737	13.96	0.016510	0.017490	0.018528	0.019628	0.020794	6.30	7.07
Graphic Packaging Intl	U41508AC3	06/16/09	06/15/17*	97.292	9.500	9.9998	9.46	0.008950					1.47*	
Hornbeck Offshore SVCS	U44070AC1	08/17/09	09/01/17*	97.123	8.000	8.5012	9.80	0.009182	0.009573				1.24*	
Interface, Inc.	U45841AE0	06/05/09	11/01/13	96.301	11.375	12.4916	28.44	0.027478	0.029194				8.55	
Interval Acquisiti Corp.	U46077AA8	08/20/08	09/01/16	91.022	9.500	11.2256	39.09	0.030968	0.032706	0.034542	0.036480	0.038528	11.89	13.26
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062	28.39	0.073563	0.078641	0.084070	0.089874	0.096078	28.03	32.03
Hovnanian Enterprises	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926		0.153140	0.159089	0.165400	0.172097	0.179201	56.94	61.58
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500	N/A		0.478599	0.495032	0.512079	0.529753	0.548063	180.81	193.50
Linear Technology Corp.	U53476AA2	04/24/07	05/01/27	100.000	VARIABLES	7.0000		0.245776	0.251461	0.257346	0.263436	0.269740	90.20	94.48
Media General Inc.	U58292AA8	02/12/10	02/15/17*	97.690	11.750	12.2505	7.28	0.008142	0.008641	0.009170			2.99*	
Milagro Oil & Gas, Inc.	U6004KAA3	05/11/11	05/15/16	97.182	10.500	11.2509	7.59	0.014221	0.015021	0.015866	0.016758	0.017701	5.34	5.96
MTR Gaming Group, Inc.	U60753AD9	08/05/11	08/01/19	97.000	11.500	N/A		0.329481	0.331590	0.333737	0.335925	0.338155	119.63	121.20
New Omaha Holdings Corp.	U65169AA9	09/24/07	09/30/16	100.000	VARIABLES	N/A		0.559796	0.591984	0.626023	0.662019	0.700085	213.35	238.59
Pioneer Drilling Company	U72356AA3	03/11/10	03/15/18	95.750	9.875	10.6775	11.09	0.012581	0.013253	0.013960	0.014706	0.015491	4.80	5.32
Platinum Energy Solution	U72633AA5	03/03/11	03/01/15	96.764	14.250	N/A		0.445322	0.446974	0.448753	0.450668	0.452729	161.03	162.37
Platinum Energy Solution	U72633AB3	03/03/11	03/01/15	96.764	14.250	N/A		0.445322	0.446974	0.448753	0.450668	0.452729	161.03	162.37
Platinum Energy Solution	U72633AC1	09/01/11	03/01/15	95.000	14.250	16.1765	15.98	0.036273	0.039207	0.042378	0.045805	0.049510	14.32	16.73
Ply Gem Industries, Inc.	U7264EAG7	02/16/12	02/15/18	85.000	8.250	11.8108	16.05	0.052621	0.055728	0.059019	0.062504	0.066196	20.37	22.85
Pope & Talbot, Inc.	U7316MAA0	07/30/02	06/01/13	86.415	8.375	10.5037	127.42	0.056182					8.43	
Roche Holdings, Inc.	U75000AE6	01/19/00	01/19/15	66.386	0.000	2.7499	281.70	0.071346	0.072327	0.073322	0.074330	0.075352	26.18	26.91
Rotech Healthcare, Inc.	U77790AB6	10/06/10	10/15/15	97.189	10.750	11.5019	10.61	0.014935	0.015794	0.016702	0.017663	0.018678	5.67	6.34
Rotech Healthcare, Inc.	U77790AC4	03/17/11	03/15/18	98.197	10.500	10.8747	3.43	0.005814	0.006130	0.006464	0.006815	0.007186	2.22	2.47
Symbion, Inc.	U78644AB4	06/14/11	06/15/16	98.492	8.000	8.3751	4.02	0.007820	0.008147	0.008488	0.008844	0.009214	2.88	3.13

* Called in 2013; 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 1/1/13	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2013 1st Period	2013 2nd Period	2013 3rd 2014 1st	2014 2nd Period	2014 3rd Period	2013	2014
Tabletop Holdings, Inc.	U81965AA0	11/12/03	05/15/14	55.131	VARIES	12.2495		0.340268	0.340267	0.340267			122.50	45.60
Sinclair Broadcast Group	U82751AE5	05/20/03	07/15/18	100.000	VARIES	9.2480		0.423654	0.439967	0.457035	0.474809	0.493406	160.99	173.77
Spirit Aerosystems, Inc.	U84591AA1	09/30/09	10/01/17	97.804	7.500	7.8750	7.34	0.007081	0.007360	0.007650	0.007951	0.008264	2.65	2.86
Sabine Pass LNG, LP	U8596QAC6	09/15/08	11/30/16	79.000	7.500	11.5231	86.11	0.071391	0.075504	0.079855	0.084455	0.089321	26.70	29.87
Tenet Healthcare Corp.	U88030AF5	06/15/09	07/01/19*	95.229	8.875	9.6265	12.01	0.011330					1.84*	
Tenet Healthcare Corp.	U88030AH1	03/03/09	05/01/18*	89.500	10.000	11.9135	31.06	0.028127					1.38*	
United Refining Co.	U9112YAF5	03/08/11	02/28/18	96.444	10.500	11.2489	6.84	0.011333	0.011775	0.012644	0.013137	0.014106	4.38	4.89
Westmoreland Coal Co.	U96068AA6	02/04/11	02/01/18	95.000	10.750	11.8206	9.96	0.015814	0.016749	0.017738	0.018787	0.019897	6.15	6.90
Wynn Las Vegas, LLC	U98347AE4	10/19/09	11/01/17*	97.823	7.875	8.2509	7.03	0.006971	0.007259				2.14*	

* Called in 2013; 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 1/1/13	2013 1st Period	2013 2nd Period	2013 3rd Period	Calendar Year 2013
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	430.18	-0.009326	0.086585	-0.014022	13.78
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	407.09	-0.009175	0.085187	-0.013796	13.56
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	303.19	-0.008498	0.078897	-0.012777	12.56
U.S. Treasury	912828BD1	07/15/03	07/15/13	100.000	1.875%	259.45	-0.192497	0.057032		7.63
U.S. Treasury	912828BW9	01/15/04	01/15/14	100.000	2.000%	251.89	-0.191341	0.056690	0.026361	12.06
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	227.17	-0.187562	0.055570	0.025840	11.83
U.S. Treasury	912828CP3	07/15/04	07/15/14	100.000	2.000%	227.17	-0.187562	0.055570	0.025840	11.83
U.S. Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%	211.43	-0.185157	0.054858	0.025509	11.67
U.S. Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%	189.23	-0.181764	0.053852	0.025041	11.46
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	165.46	-0.178130	0.052776	0.024541	11.23
U.S. Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%	165.46	-0.178130	0.052776	0.024541	11.23
U.S. Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%	145.41	-0.175066	0.051868	0.024119	11.04
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%	147.04	-0.175315	0.051942	0.024153	11.05
U.S. Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%	147.04	-0.175315	0.051942	0.024153	11.05
U.S. Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%	116.09	-0.170585	0.050540	0.023501	10.75
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	0.375%	72.70	-0.163953	0.048575	0.022588	10.34
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625%	104.16	-0.168761	0.050000	0.023250	10.64
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750%	104.16	-0.168761	0.050000	0.023250	10.64
U.S. Treasury	912828HW3	04/15/08	04/15/13	100.000	0.625%	94.39	-0.007136			-0.74
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500%	77.40	-0.164671	0.048788	0.022686	10.38
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125%	77.40	-0.164671	0.048788	0.022686	10.38
U.S. Treasury	912828KM1	04/15/09	04/15/14	100.000	1.250%	93.01	-0.007127	0.066172	-0.010717	10.53
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875%	83.36	-0.165582	0.049058	0.022812	10.44
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375%	69.69	-0.163494	0.048439	0.022524	10.31
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125%	70.22	-0.144557	0.084007	0.011601	10.31
U.S. Treasury	912828MY3	04/15/10	04/15/15	100.000	0.500%	67.39	-0.006960	0.064621	-0.010465	10.29
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250%	60.67	-0.162115	0.048031	0.022334	10.22
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125%	57.44	-0.161620	0.047884	0.022266	10.19
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125%	56.29	-0.142675	0.082913	0.011450	10.18
U.S. Treasury	912828QD5	04/15/11	04/15/16	100.000	0.125%	47.96	-0.006833	0.063445	-0.010275	10.10
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625%	26.32	-0.156865	0.046475	0.021611	9.89
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125%	22.01	-0.156206	0.046280	0.021520	9.85
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750%	23.70	-0.138274	0.080356	0.011097	9.86
U.S. Treasury	912828SQ4	04/15/12	04/15/17	100.000	0.125%	18.43	-0.006641	0.061657	-0.009985	9.81
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125%	5.89	-0.153741	0.045550	0.021181	9.69
U.S. Treasury	912828UH1	01/15/13	01/15/23	100.000	0.125%			0.045380	0.021102	11.80
U.S. Treasury	912810RA8	02/15/13	02/15/43	100.000	0.625%			0.078975	0.010907	15.81
U.S. Treasury	912828UX6	04/15/13	04/15/18	100.000	0.125%			0.060582	-0.009811	10.32
U.S. Treasury	912828VM9	07/15/13	07/15/23	100.000	0.375%				0.020930	3.56

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 2013).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/13	03/31/13	0.12	01/01/24	03/31/24	16.19
04/01/13	06/30/13	0.55	04/01/24	06/30/24	16.25
07/01/13	09/30/13	0.97	07/01/24	09/30/24	16.36
10/01/13	12/31/13	1.60	10/01/24	12/31/24	16.41
01/01/14	03/31/14	1.80	01/01/25	03/31/25	16.52
04/01/14	06/30/14	2.00	04/01/25	06/30/25	16.56
07/01/14	09/30/14	2.29	07/01/25	09/30/25	16.60
10/01/14	12/31/14	2.49	10/01/25	12/31/25	16.63
01/01/15	03/31/15	2.79	01/01/26	03/31/26	16.66
04/01/15	06/30/15	2.98	04/01/26	06/30/26	16.69
07/01/15	09/30/15	3.28	07/01/26	09/30/26	16.71
10/01/15	12/31/15	3.57	10/01/26	12/31/26	16.73
01/01/16	03/31/16	3.96	01/01/27	03/31/27	16.69
04/01/16	06/30/16	4.35	04/01/27	06/30/27	16.71
07/01/16	09/30/16	4.73	07/01/27	09/30/27	16.72
10/01/16	12/31/16	5.12	10/01/27	12/31/27	16.73
01/01/17	03/31/17	5.60	01/01/28	03/31/28	16.74
04/01/17	06/30/17	6.07	04/01/28	06/30/28	16.74
07/01/17	09/30/17	6.54	07/01/28	09/30/28	16.74
10/01/17	12/31/17	7.01	10/01/28	12/31/28	16.74
01/01/18	03/31/18	7.56	01/01/29	03/31/29	16.74
04/01/18	06/30/18	8.02	04/01/29	06/30/29	16.68
07/01/18	09/30/18	8.56	07/01/29	09/30/29	16.67
10/01/18	12/31/18	9.10	10/01/29	12/31/29	16.66
01/01/19	03/31/19	9.63	01/01/30	03/31/30	16.60
04/01/19	06/30/19	10.15	04/01/30	06/30/30	16.58
07/01/19	09/30/19	10.57	07/01/30	09/30/30	16.52
10/01/19	12/31/19	11.07	10/01/30	12/31/30	16.45
01/01/20	03/31/20	11.57	01/01/31	03/31/31	16.38
04/01/20	06/30/20	11.97	04/01/31	06/30/31	16.31
07/01/20	09/30/20	12.45	07/01/31	09/30/31	16.29
10/01/20	12/31/20	12.83	10/01/31	12/31/31	16.22
01/01/21	03/31/21	13.20	01/01/32	03/31/32	16.15
04/01/21	06/30/21	13.57	04/01/32	06/30/32	16.07
07/01/21	09/30/21	14.01	07/01/32	09/30/32	16.00
10/01/21	12/31/21	14.27	10/01/32	12/31/32	15.93
01/01/22	03/31/22	14.61	01/01/33	03/31/33	15.85
04/01/22	06/30/22	14.86	04/01/33	06/30/33	15.78
07/01/22	09/30/22	15.18	07/01/33	09/30/33	15.70
10/01/22	12/31/22	15.42	10/01/33	12/31/33	15.63
01/01/23	03/31/23	15.57	01/01/34	03/31/34	15.55
04/01/23	06/30/23	15.79	04/01/34	06/30/34	15.47
07/01/23	09/30/23	15.93	07/01/34	09/30/34	15.39
10/01/23	12/31/23	16.06	10/01/34	12/31/34	15.31

(continued)

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/35	03/31/35	15.23	07/01/44	09/30/44	11.77
04/01/35	06/30/35	15.15	10/01/44	12/31/44	11.68
07/01/35	09/30/35	15.07	01/01/45	03/31/45	11.58
10/01/35	12/31/35	14.99	04/01/45	06/30/45	11.49
01/01/36	03/31/36	14.91	07/01/45	09/30/45	11.40
04/01/36	06/30/36	14.83	10/01/45	12/31/45	11.31
07/01/36	09/30/36	14.72	01/01/46	03/31/46	11.22
10/01/36	12/31/36	14.63	04/01/46	06/30/46	11.13
01/01/37	03/31/37	14.55	07/01/46	09/30/46	11.04
04/01/37	06/30/37	14.46	10/01/46	12/31/46	10.95
07/01/37	09/30/37	14.38	01/01/47	03/31/47	10.86
10/01/37	12/31/37	14.29	04/01/47	06/30/47	10.78
01/01/38	03/31/38	14.21	07/01/47	09/30/47	10.69
04/01/38	06/30/38	14.12	10/01/47	12/31/47	10.61
07/01/38	09/30/38	14.03	01/01/48	03/31/48	10.52
10/01/38	12/31/38	13.94	04/01/48	06/30/48	10.44
01/01/39	03/31/39	13.86	07/01/48	09/30/48	10.36
04/01/39	06/30/39	13.77	10/01/48	12/31/48	10.27
07/01/39	09/30/39	13.68	01/01/49	03/31/49	10.19
10/01/39	12/31/39	13.59	04/01/49	06/30/49	10.11
01/01/40	03/31/40	13.51	07/01/49	09/30/49	10.03
04/01/40	06/30/40	13.41	10/01/49	12/31/49	9.95
07/01/40	09/30/40	13.32	01/01/50	03/31/50	9.88
10/01/40	12/31/40	13.23	04/01/50	06/30/50	9.80
01/01/41	03/31/41	13.13	07/01/50	09/30/50	9.72
04/01/41	06/30/41	13.05	10/01/50	12/31/50	9.65
07/01/41	09/30/41	12.95	01/01/51	03/31/51	9.57
10/01/41	12/31/41	12.85	04/01/51	06/30/51	9.50
01/01/42	03/31/42	12.76	07/01/51	09/30/51	9.42
04/01/42	06/30/42	12.66	10/01/51	12/31/51	9.35
07/01/42	09/30/42	12.56	01/01/52	03/31/52	9.28
10/01/42	12/31/42	12.46	04/01/52	06/30/52	9.20
01/01/43	03/31/43	12.36	07/01/52	09/30/52	9.13
04/01/43	06/30/43	12.26	10/01/52	12/31/52	9.06
07/01/43	09/30/43	12.16	01/01/53	03/31/53	8.99
10/01/43	12/31/43	12.06	04/01/53	06/30/53	8.92
01/01/44	03/31/44	11.96	07/01/53	09/30/53	8.85
04/01/44	06/30/44	11.87	10/01/53	12/31/53	8.78

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 2013, 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 2013 – November 2014

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
912796EH8	04/15/13	03/06/13	99.988	0.12
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
912796AJ8	06/06/13	12/06/12	99.929	0.71
912796AL3	06/13/13	12/13/12	99.932	0.68
912796ES4	06/17/13	06/04/13	99.998	0.02
912796AM1	06/20/13	12/20/12	99.955	0.45
9127956W6	06/27/13	06/28/12	99.793	2.07
912796AN9	07/05/13	01/03/13	99.939	0.61
912796AS8	07/11/13	01/10/13	99.947	0.53
912796AT6	07/18/13	01/17/13	99.947	0.53
9127957A3	07/25/13	07/26/12	99.823	1.77
912796AU3	08/01/13	01/31/13	99.944	0.56
912796AV1	08/08/13	02/07/13	99.944	0.56
912796AX7	08/15/13	02/14/13	99.939	0.61
9127957E5	08/22/13	08/23/12	99.803	1.97
912796AY5	08/29/13	02/28/13	99.932	0.68
912796AZ2	09/05/13	03/07/13	99.939	0.61
912796BB4	09/12/13	03/14/13	99.942	0.58
912796FL8	09/16/13	09/05/13	99.999	0.01
912796FM6	09/17/13	09/12/13	99.999	0.01
9127957K1	09/19/13	09/20/12	99.823	1.77
912796BC2	09/26/13	03/28/13	99.947	0.53
912796BD0	10/03/13	04/04/13	99.947	0.53
912796BF5	10/10/13	04/11/13	99.952	0.48
912796FU8	10/15/13	10/10/13	99.996	0.04
912795Z87	10/17/13	10/18/12	99.818	1.82

Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
912796BG3	10/24/13	04/25/13	99.957	0.43
912796BH1	10/31/13	05/02/13	99.960	0.40
912796BK4	11/07/13	05/09/13	99.962	0.38
912796AE9	11/14/13	11/15/12	99.818	1.82
912796BL2	11/21/13	05/23/13	99.957	0.43
912796BM0	11/29/13	05/30/13	99.959	0.41
912796BN8	12/05/13	06/06/13	99.960	0.40
912796AK5	12/12/13	12/13/12	99.838	1.62
912796BQ1	12/19/13	06/20/13	99.962	0.38
912796BR9	12/26/13	06/27/13	99.947	0.53

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2014 Interest (Per \$1,000 Maturity Value)
912796BS7	01/02/14	07/05/13	99.957	0.43
912796AQ2	01/09/14	01/10/13	99.858	1.42
912796BU2	01/16/14	07/18/13	99.965	0.35
912796BV0	01/23/14	07/25/13	99.965	0.35
912796BW8	01/30/14	08/01/13	99.967	0.33
912796AR0	02/06/14	02/07/13	99.853	1.47
912796BY4	02/13/14	08/15/13	99.962	0.38
912796BZ1	02/20/14	08/22/13	99.962	0.38
912796CA5	02/27/14	08/29/13	99.967	0.33
912796AW9	03/06/14	03/07/13	99.848	1.52
912796CC1	03/13/14	09/12/13	99.982	0.18
912796CD9	03/20/14	09/19/13	99.985	0.15
912796CE7	03/27/14	09/26/13	99.975	0.25
912796BA6	04/03/14	04/04/13	99.858	1.42
912796CG2	04/10/14	10/10/13	99.970	0.30
912796CH0	04/17/14	10/17/13	99.924	0.76
912796CJ6	04/24/14	10/17/13	99.929	0.71
912796BE8	05/01/14	05/02/13	99.894	1.06
912796CK3	05/08/14	11/07/13	99.957	0.43
912796CM9	05/15/14	11/14/13	99.952	0.48
912796CZ0	05/22/14	11/18/13	99.949	0.51
912796BJ7	05/29/14	05/30/13	99.864	1.36
912796BP3	06/26/14	06/27/13	99.838	1.62
912796BT5	07/24/14	07/25/13	99.884	1.16
912796BX6	08/21/14	08/22/13	99.864	1.36
912796CB3	09/18/14	09/19/13	99.879	1.21
912796CF4	10/16/14	10/17/13	99.838	1.62
912796CL1	11/13/14	11/14/13	99.864	1.36

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2013

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313385AB2	01/02/13	01/06/12	99.879	1.21
313385AC0	01/03/13	01/04/12	99.848	1.52
313385AD8	01/04/13	01/10/12	99.890	1.10
313385AG1	01/07/13	01/12/12	99.860	1.40
313385AH9	01/08/13	01/12/12	99.859	1.41
313385AJ5	01/09/13	07/03/12	99.937	0.63
313385AK2	01/10/13	03/06/12	99.879	1.21
313385AL0	01/11/13	01/11/12	99.868	1.32
313385AP1	01/14/13	01/18/12	99.859	1.41
313385AQ9	01/15/13	02/21/12	99.872	1.28
313385AR7	01/16/13	07/17/12	99.929	0.71
313385AS5	01/17/13	01/26/12	99.891	1.09
313385AT3	01/18/13	01/19/12	99.864	1.36
313385AX4	01/22/13	01/24/12	99.889	1.11
313385AY2	01/23/13	07/25/12	99.920	0.80
313385AZ9	01/24/13	07/16/12	99.925	0.75
313385BA3	01/25/13	02/09/12	99.893	1.07
313385BD7	01/28/13	01/31/12	99.859	1.41
313385BE5	01/29/13	09/25/12	99.965	0.35
313385BF2	01/30/13	01/31/12	99.888	1.12
313385BG0	01/31/13	03/06/12	99.871	1.29
313385BH8	02/01/13	02/07/12	99.880	1.20
313385BL9	02/04/13	02/07/12	99.879	1.21
313385BM7	02/05/13	02/09/12	99.879	1.21
313385BN5	02/06/13	04/03/12	99.863	1.37
313385BP0	02/07/13	02/22/12	99.825	1.76
313385BQ8	02/08/13	02/09/12	99.878	1.22
313385BT2	02/11/13	02/23/12	99.823	1.77
313385BU9	02/12/13	02/22/12	99.822	1.78
313385BV7	02/13/13	02/13/12	99.837	1.63
313385BW5	02/14/13	02/22/12	99.821	1.79
313385BX3	02/15/13	02/17/12	99.848	1.52
313385CB0	02/19/13	08/20/12	99.926	0.74
313385CC8	02/20/13	02/23/12	99.819	1.81
313385CD6	02/21/13	02/22/12	99.818	1.82
313385CE4	02/22/13	02/22/12	99.817	1.83
313385CH7	02/25/13	06/25/12	99.912	0.88
313385CJ3	02/26/13	06/12/12	99.906	0.94
313385CK0	02/27/13	08/29/12	99.921	0.79
313385CL8	02/28/13	07/12/12	99.910	0.90
313385CM6	03/01/13	04/05/12	99.853	1.47
313385CQ7	03/04/13	05/30/12	99.884	1.16
313385CR5	03/05/13	03/16/12	99.843	1.57
313385CS3	03/06/13	06/06/12	99.901	0.99

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313385CT1	03/07/13	06/07/12	99.901	0.99
313385CU8	03/08/13	03/12/12	99.809	1.91
313385CX2	03/11/13	03/12/12	99.808	1.92
313385CY0	03/12/13	03/14/12	99.849	1.51
313385CZ7	03/13/13	03/15/12	99.839	1.61
313385DA1	03/14/13	03/15/12	99.838	1.62
313385DB9	03/15/13	03/29/12	99.834	1.66
313385DE3	03/18/13	06/22/12	99.862	1.38
313385DF0	03/19/13	06/14/12	99.865	1.35
313385DG8	03/20/13	03/22/12	99.778	2.22
313385DH6	03/21/13	03/27/12	99.821	1.79
313385DJ2	03/22/13	03/23/12	99.808	1.92
313385DM5	03/25/13	09/24/12	99.939	0.61
313385DN3	03/26/13	04/02/12	99.831	1.69
313385DP8	03/27/13	05/31/12	99.875	1.25
313385DQ6	03/28/13	03/28/12	99.813	1.87
313385DU7	04/01/13	04/03/12	99.788	2.12
313385DV5	04/02/13	04/11/12	99.782	2.18
313385DW3	04/03/13	10/03/12	99.921	0.79
313385DX1	04/04/13	04/04/12	99.795	2.05
313385DY9	04/05/13	04/12/12	99.831	1.69
313385EB8	04/08/13	04/16/12	99.792	2.08
313385EC6	04/09/13	10/11/12	99.930	0.70
313385ED4	04/10/13	07/25/12	99.899	1.01
313385EE2	04/11/13	07/16/12	99.880	1.20
313385EF9	04/12/13	04/18/12	99.830	1.70
313385EJ1	04/15/13	05/01/12	99.806	1.94
313385EK8	04/16/13	10/12/12	99.933	0.67
313385EL6	04/17/13	04/17/12	99.828	1.72
313385EM4	04/18/13	02/26/13	99.992	0.08
313385EN2	04/19/13	04/20/12	99.838	1.62
313385ER3	04/22/13	06/12/12	99.869	1.31
313385ES1	04/23/13	01/09/13	99.983	0.17
313385ET9	04/24/13	04/26/12	99.839	1.61
313385EU6	04/25/13	10/05/12	99.927	0.73
313385EV4	04/26/13	06/29/12	99.875	1.25
313385EY8	04/29/13	10/24/12	99.932	0.68
313385EZ5	04/30/13	07/12/12	99.870	1.30
313385FA9	05/01/13	05/01/12	99.797	2.03
313385FB7	05/02/13	05/11/12	99.802	1.98
313385FC5	05/03/13	05/08/12	99.801	1.99
313385FF8	05/06/13	05/08/12	99.798	2.02
313385FG6	05/07/13	05/09/12	99.803	1.97
313385FH4	05/08/13	06/12/12	99.853	1.47
313385FJ0	05/09/13	01/29/13	99.983	0.17
313385FK7	05/10/13	05/16/12	99.830	1.70
313385FN1	05/13/13	05/17/12	99.789	2.11
313385FP6	05/14/13	11/05/12	99.926	0.74
313385FQ4	05/15/13	07/13/12	99.856	1.45

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313385FR2	05/16/13	01/07/13	99.961	0.39
313385FS0	05/17/13	06/19/12	99.852	1.48
313385FV3	05/20/13	11/23/12	99.931	0.69
313385FW1	05/21/13	05/22/12	99.788	2.12
313385FX9	05/22/13	11/01/12	99.921	0.79
313385FY7	05/23/13	08/08/12	99.896	1.04
313385FZ4	05/24/13	10/23/12	99.917	0.83
313385GD2	05/28/13	05/31/12	99.789	2.11
313385GE0	05/29/13	07/26/12	99.881	1.19
313385GF7	05/30/13	06/12/12	99.844	1.56
313385GG5	05/31/13	06/01/12	99.828	1.72
313385GK6	06/03/13	06/06/12	99.829	1.71
313385GL4	06/04/13	06/11/12	99.811	1.89
313385GM2	06/05/13	06/05/12	99.828	1.72
313385GN0	06/06/13	06/07/12	99.818	1.82
313385GP5	06/07/13	06/08/12	99.798	2.02
313385GS9	06/10/13	06/13/12	99.799	2.01
313385GT7	06/11/13	06/11/12	99.807	1.93
313385GU4	06/12/13	12/12/12	99.923	0.77
313385GV2	06/13/13	06/14/12	99.828	1.72
313385GW0	06/14/13	06/14/12	99.797	2.03
313385GZ3	06/17/13	06/22/12	99.790	2.10
313385HA7	06/18/13	06/19/12	99.798	2.02
313385HB5	06/19/13	06/21/12	99.808	1.92
313385HC3	06/20/13	06/22/12	99.829	1.71
313385HD1	06/21/13	06/22/12	99.798	2.02
313385HG4	06/24/13	12/11/12	99.930	0.70
313385HH2	06/25/13	09/24/12	99.893	1.07
313385HJ8	06/26/13	09/17/12	99.890	1.10
313385HK5	06/27/13	06/27/12	99.777	2.23
313385HL3	06/28/13	06/28/12	99.777	2.23
313385HP4	07/01/13	07/02/12	99.778	2.22
313385HQ2	07/02/13	07/05/12	99.779	2.21
313385HR0	07/03/13	07/05/12	99.778	2.22
313385HT6	07/05/13	07/10/12	99.810	1.90
313385HW9	07/08/13	08/01/12	99.858	1.42
313385HX7	07/09/13	07/09/12	99.777	2.23
313385HY5	07/10/13	07/25/12	99.854	1.46
313385HZ2	07/11/13	07/12/12	99.808	1.92
313385JA5	07/12/13	07/13/12	99.808	1.92
313385JD9	07/15/13	07/17/12	99.808	1.92
313385JE7	07/16/13	07/23/12	99.841	1.59
313385JF4	07/17/13	07/18/12	99.788	2.12
313385JG2	07/18/13	07/20/12	99.829	1.71
313385JH0	07/19/13	12/12/12	99.921	0.79
313385JL1	07/22/13	01/28/13	99.951	0.49
313385JM9	07/23/13	07/25/12	99.849	1.51
313385JN7	07/24/13	07/26/12	99.798	2.02

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313385JP2	07/25/13	08/30/12	99.863	1.37
313385JQ0	07/26/13	10/26/12	99.886	1.14
313385JT4	07/29/13	12/31/12	99.918	0.82
313385JU1	07/30/13	10/05/12	99.892	1.08
313385JV9	07/31/13	11/29/12	99.905	0.95
313385JW7	08/01/13	08/08/12	99.841	1.59
313385JX5	08/02/13	01/14/13	99.939	0.61
313385KA3	08/05/13	08/14/12	99.832	1.68
313385KB1	08/06/13	08/06/12	99.812	1.88
313385KC9	08/07/13	08/22/12	99.844	1.56
313385KD7	08/08/13	01/24/13	99.951	0.49
313385KE5	08/09/13	08/14/12	99.830	1.70
313385KH8	08/12/13	09/17/12	99.863	1.37
313385KJ4	08/13/13	12/17/12	99.914	0.86
313385KK1	08/14/13	08/17/12	99.839	1.61
313385KL9	08/15/13	12/31/12	99.937	0.63
313385KM7	08/16/13	02/15/13	99.928	0.72
313385KQ8	08/19/13	11/16/12	99.893	1.07
313385KR6	08/20/13	04/04/13	99.973	0.27
313385KS4	08/21/13	02/20/13	99.927	0.73
313385KT2	08/22/13	01/14/13	99.939	0.61
313385KU9	08/23/13	09/06/12	99.844	1.56
313385KX3	08/26/13	08/28/12	99.819	1.81
313385KY1	08/27/13	03/28/13	99.966	0.34
313385KZ8	08/28/13	08/29/12	99.809	1.91
313385LA2	08/29/13	08/31/12	99.819	1.81
313385LB0	08/30/13	08/30/12	99.807	1.93
313385LF1	09/03/13	09/06/12	99.839	1.61
313385LG9	09/04/13	11/05/12	99.849	1.51
313385LH7	09/05/13	09/07/12	99.839	1.61
313385LJ3	09/06/13	11/05/12	99.848	1.52
313385LM6	09/09/13	09/17/12	99.822	1.78
313385LN4	09/10/13	09/11/12	99.838	1.62
313385LP9	09/11/13	01/09/13	99.925	0.75
313385LQ7	09/12/13	09/14/12	99.839	1.61
313385LR5	09/13/13	10/25/12	99.856	1.44
313385LU8	09/16/13	11/16/12	99.873	1.27
313385LV6	09/17/13	09/26/12	99.832	1.68
313385LW4	09/18/13	09/24/12	99.830	1.70
313385LX2	09/19/13	09/19/12	99.828	1.72
313385LY0	09/20/13	09/21/12	99.828	1.72
313385MB9	09/23/13	09/27/12	99.830	1.70
313385MC7	09/24/13	09/28/12	99.830	1.70
313385MD5	09/25/13	09/25/12	99.818	1.82
313385ME3	09/26/13	10/02/12	99.830	1.70
313385MF0	09/27/13	04/09/13	99.962	0.38
313385MJ2	09/30/13	10/05/12	99.860	1.40
313385MK9	10/01/13	10/09/12	99.851	1.49

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313385ML7	10/02/13	10/04/12	99.829	1.71
313385MM5	10/03/13	10/03/12	99.828	1.72
313385MN3	10/04/13	10/05/12	99.828	1.72
313385MR4	10/07/13	02/07/13	99.933	0.67
313385MS2	10/08/13	06/12/13	99.984	0.16
313385MT0	10/09/13	04/03/13	99.948	0.53
313385MU7	10/10/13	02/06/13	99.932	0.68
313385MV5	10/11/13	10/15/12	99.850	1.50
313385MZ6	10/15/13	10/19/12	99.799	2.01
313385NA0	10/16/13	02/07/13	99.930	0.70
313385NB8	10/17/13	01/14/13	99.908	0.92
313385NC6	10/18/13	12/21/12	99.908	0.92
313385NF9	10/21/13	01/16/13	99.907	0.93
313385NG7	10/22/13	01/30/13	99.912	0.88
313385NH5	10/23/13	04/05/13	99.944	0.56
313385NJ1	10/24/13	12/11/12	99.868	1.32
313385NK8	10/25/13	12/19/12	99.905	0.95
313385NN2	10/28/13	12/18/12	99.887	1.13
313385NP7	10/29/13	02/08/13	99.934	0.66
313385NQ5	10/30/13	12/21/12	99.904	0.96
313385NR3	10/31/13	05/02/13	99.960	0.40
313385NS1	11/01/13	11/05/12	99.840	1.60
313385NV4	11/04/13	12/17/12	99.884	1.16
313385NW2	11/05/13	11/08/12	99.839	1.61
313385NX0	11/06/13	12/07/12	99.852	1.48
313385NY8	11/07/13	12/12/12	99.853	1.47
313385NZ5	11/08/13	12/12/12	99.853	1.47
313385PD2	11/12/13	02/07/13	99.915	0.85
313385PE0	11/13/13	11/20/12	99.841	1.59
313385PF7	11/14/13	01/11/13	99.898	1.02
313385PG5	11/15/13	12/17/12	99.861	1.39
313385PK6	11/18/13	02/07/13	99.913	0.87
313385PL4	11/19/13	12/20/12	99.889	1.11
313385PM2	11/20/13	11/21/12	99.838	1.62
313385PN0	11/21/13	11/27/12	99.821	1.79
313385PP5	11/22/13	11/28/12	99.821	1.79
313385PS9	11/25/13	03/27/13	99.926	0.74
313385PT7	11/26/13	07/25/13	99.990	0.10
313385PU4	11/27/13	12/20/12	99.886	1.14
313385PW0	11/29/13	12/14/12	99.854	1.46
313385PZ3	12/02/13	12/05/12	99.839	1.61
313385QA7	12/03/13	12/05/12	99.839	1.61
313385QB5	12/04/13	03/18/13	99.913	0.87
313385QC3	12/05/13	12/06/12	99.838	1.62
313385QD1	12/06/13	03/14/13	99.911	0.89
313385QG4	12/09/13	05/30/13	99.957	0.43
313385QH2	12/10/13	12/12/12	99.819	1.81

Section III-B (Continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313385QG4	12/09/13	05/30/13	99.957	0.43
313385QH2	12/10/13	12/12/12	99.819	1.81
313385QJ8	12/11/13	12/14/12	99.839	1.61
313385QK5	12/12/13	12/31/12	99.885	1.15
313385QL3	12/13/13	12/18/12	99.870	1.30
313385QP4	12/16/13	01/31/13	99.894	1.06
313385QQ2	12/17/13	12/20/12	99.869	1.31
313385QR0	12/18/13	12/18/12	99.838	1.62
313385QS8	12/19/13	12/19/12	99.833	1.67
313385QT6	12/20/13	12/20/12	99.836	1.64
313385QW9	12/23/13	01/10/13	99.884	1.16
313385QX7	12/24/13	04/15/13	99.930	0.70
313385QZ2	12/26/13	06/26/13	99.929	0.71
313385RA6	12/27/13	01/03/13	99.831	1.69
313385RD0	12/30/13	01/04/13	99.840	1.60
313385RE8	12/31/13	01/07/13	99.841	1.59

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2013

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313589AB9	01/02/13	01/09/12	99.850	1.50
313589AC7	01/03/13	01/10/12	99.860	1.40
313589AD5	01/04/13	01/10/12	99.860	1.40
313589AG8	01/07/13	01/17/12	99.862	1.38
313589AH6	01/08/13	01/17/12	99.861	1.39
313589AJ2	01/09/13	01/18/12	99.861	1.39
313589AK9	01/10/13	01/17/12	99.860	1.40
313589AL7	01/11/13	01/17/12	99.860	1.40
313589AP8	01/14/13	08/08/12	99.938	0.62
313589AQ6	01/15/13	08/16/12	99.941	0.59
313589AR4	01/16/13	01/23/12	99.870	1.30
313589AS2	01/17/13	11/08/12	99.981	0.19
313589AT0	01/18/13	08/15/12	99.939	0.61
313589AX1	01/22/13	07/16/12	99.916	0.84
313589AY9	01/23/13	07/25/12	99.919	0.81
313589AZ6	01/24/13	09/04/12	99.957	0.43
313589BA0	01/25/13	07/17/12	99.920	0.80
313589BD4	01/28/13	08/16/12	99.936	0.64
313589BE2	01/29/13	08/09/12	99.933	0.67
313589BF9	01/30/13	08/01/12	99.923	0.77
313589BG7	01/31/13	12/07/12	99.992	0.08
313589BH5	02/01/13	07/12/12	99.915	0.85
313589BL6	02/04/13	08/21/12	99.935	0.65
313589BM4	02/05/13	07/13/12	99.902	0.98
313589BN2	02/06/13	07/13/12	99.902	0.98
313589BP7	02/07/13	08/01/12	99.937	0.63
313589BQ5	02/08/13	08/29/12	99.941	0.59
313589BT9	02/11/13	08/22/12	99.938	0.62
313589BU6	02/12/13	08/22/12	99.937	0.63
313589BV4	02/13/13	08/15/12	99.917	0.83
313589BW2	02/14/13	07/18/12	99.918	0.82
313589BX0	02/15/13	07/16/12	99.899	1.01
313589CB7	02/19/13	09/14/12	99.943	0.57
313589CC5	02/20/13	08/22/12	99.919	0.81
313589CD3	02/21/13	08/15/12	99.921	0.79
313589CE1	02/22/13	08/13/12	99.920	0.80
313589CH4	02/25/13	08/09/12	99.917	0.83
313589CJ0	02/26/13	12/12/12	99.983	0.17
313589CK7	02/27/13	08/29/12	99.922	0.78
313589CL5	02/28/13	07/13/12	99.891	1.09
313589CM3	03/01/13	08/15/12	99.912	0.88
313589CQ4	03/04/13	07/27/12	99.927	0.73
313589CR2	03/05/13	08/10/12	99.908	0.92

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313589CS0	03/06/13	08/10/12	99.908	0.92
313589CT8	03/07/13	08/14/12	99.909	0.91
313589CU5	03/08/13	09/18/12	99.934	0.66
313589CX9	03/11/13	08/14/12	99.907	0.93
313589CY7	03/12/13	09/17/12	99.932	0.68
313589CZ4	03/13/13	07/27/12	99.924	0.76
313589DA8	03/14/13	08/08/12	99.915	0.85
313589DB6	03/15/13	07/25/12	99.922	0.78
313589DE0	03/18/13	08/23/12	99.920	0.80
313589DF7	03/19/13	08/13/12	99.903	0.97
313589DG5	03/20/13	09/19/12	99.924	0.76
313589DH3	03/21/13	09/13/12	99.932	0.68
313589DJ9	03/22/13	08/07/12	99.912	0.88
313589DM2	03/25/13	08/09/12	99.899	1.01
313589DN0	03/26/13	09/13/12	99.930	0.70
313589DP5	03/27/13	09/26/12	99.922	0.78
313589DQ3	03/28/13	08/09/12	99.897	1.03
313589DR1	03/29/13	07/26/12	99.918	0.82
313589DU4	04/01/13	08/10/12	99.896	1.04
313589DV2	04/02/13	09/10/12	99.921	0.79
313589DW0	04/03/13	08/15/12	99.897	1.03
313589DX8	04/04/13	08/29/12	99.915	0.85
313589DY6	04/05/13	08/10/12	99.894	1.06
313589EB5	04/08/13	11/20/12	99.946	0.54
313589EC3	04/09/13	01/17/13	99.982	0.18
313589ED1	04/10/13	10/10/12	99.923	0.77
313589EE9	04/11/13	01/23/13	99.985	0.15
313589EF6	04/12/13	07/31/12	99.915	0.85
313589EJ8	04/15/13	08/16/12	99.892	1.08
313589EK5	04/16/13	10/02/12	99.940	0.60
313589EL3	04/17/13	08/17/12	99.892	1.08
313589EM1	04/18/13	09/07/12	99.907	0.93
313589EN9	04/19/13	09/17/12	99.911	0.89
313589ER0	04/22/13	10/02/12	99.933	0.67
313589ES8	04/23/13	01/08/13	99.980	0.20
313589ET6	04/24/13	08/10/12	99.886	1.14
313589EU3	04/25/13	08/09/12	99.885	1.15
313589EV1	04/26/13	08/30/12	99.900	1.00
313589EY5	04/29/13	10/16/12	99.919	0.81
313589EZ2	04/30/13	07/17/12	99.880	1.20
313589FA6	05/01/13	08/07/12	99.889	1.11
313589FB4	05/02/13	10/19/12	99.924	0.76
313589FC2	05/03/13	08/29/12	99.897	1.03
313589FF5	05/06/13	08/23/12	99.893	1.07
313589FG3	05/07/13	11/14/12	99.923	0.77
313589FH1	05/08/13	11/07/12	99.917	0.83
313589FJ7	05/09/13	01/23/13	99.976	0.24
313589FK4	05/10/13	07/17/12	99.868	1.32

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313589FN8	05/13/13	01/09/13	99.972	0.28
313589FP3	05/14/13	10/12/12	99.917	0.83
313589FQ1	05/15/13	09/07/12	99.903	0.97
313589FR9	05/16/13	11/06/12	99.915	0.85
313589FS7	05/17/13	09/27/12	99.916	0.84
313589FV0	05/20/13	08/20/12	99.871	1.29
313589FW8	05/21/13	08/23/12	99.880	1.20
313589FX6	05/22/13	11/21/12	99.919	0.81
313589FY4	05/23/13	08/23/12	99.879	1.21
313589FZ1	05/24/13	07/26/12	99.891	1.09
313589GD9	05/28/13	11/01/12	99.925	0.75
313589GE7	05/29/13	07/18/12	99.860	1.40
313589GF4	05/30/13	09/11/12	99.891	1.09
313589GG2	05/31/13	08/27/12	99.877	1.23
313589GK3	06/03/13	08/01/12	99.890	1.10
313589GL1	06/04/13	01/18/13	99.962	0.38
313589GM9	06/05/13	08/31/12	99.869	1.31
313589GN7	06/06/13	08/23/12	99.864	1.36
313589GP2	06/07/13	11/02/12	99.910	0.90
313589GS6	06/10/13	11/02/12	99.908	0.92
313589GT4	06/11/13	12/28/12	99.950	0.50
313589GU1	06/12/13	10/18/12	99.908	0.92
313589GV9	06/13/13	09/18/12	99.881	1.19
313589GW7	06/14/13	09/06/12	99.883	1.17
313589GZ0	06/17/13	08/16/12	99.848	1.52
313589HA4	06/18/13	12/03/12	99.923	0.77
313589HB2	06/19/13	10/17/12	99.898	1.02
313589HC0	06/20/13	08/23/12	99.858	1.42
313589HD8	06/21/13	08/09/12	99.860	1.40
313589HG1	06/24/13	11/21/12	99.910	0.90
313589HH9	06/25/13	08/24/12	99.856	1.44
313589HJ5	06/26/13	12/26/12	99.927	0.73
313589HK2	06/27/13	07/17/12	99.837	1.63
313589HL0	06/28/13	08/30/12	99.857	1.43
313589HP1	07/01/13	08/09/12	99.846	1.54
313589HQ9	07/02/13	01/24/13	99.956	0.44
313589HR7	07/03/13	08/29/12	99.855	1.45
313589HT3	07/05/13	08/09/12	99.844	1.56
313589HW6	07/08/13	08/22/12	99.840	1.60
313589HX4	07/09/13	08/16/12	99.837	1.63
313589HY2	07/10/13	11/20/12	99.903	0.97
313589HZ9	07/11/13	10/19/12	99.890	1.10
313589JA2	07/12/13	10/10/12	99.901	0.99
313589JD6	07/15/13	08/13/12	99.841	1.59
313589JE4	07/16/13	01/22/13	99.951	0.49
313589JF1	07/17/13	08/28/12	99.839	1.61
313589JG9	07/18/13	10/19/12	99.887	1.13

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313589JH7	07/19/13	09/20/12	99.866	1.34
313589JL8	07/22/13	09/27/12	99.884	1.16
313589JM6	07/23/13	01/31/13	99.962	0.38
313589JN4	07/24/13	10/17/12	99.876	1.24
313589JP9	07/25/13	08/23/12	99.841	1.59
313589JQ7	07/26/13	11/15/12	99.888	1.12
313589JT1	07/29/13	01/09/13	99.939	0.61
313589JU8	07/30/13	09/28/12	99.881	1.19
313589JV6	07/31/13	08/15/12	99.825	1.75
313589JW4	08/01/13	08/23/12	99.829	1.71
313589JX2	08/02/13	08/29/12	99.831	1.69
313589KA0	08/05/13	12/27/12	99.932	0.68
313589KB8	08/06/13	08/28/12	99.829	1.71
313589KC6	08/07/13	08/22/12	99.825	1.75
313589KD4	08/08/13	08/17/12	99.822	1.78
313589KE2	08/09/13	08/22/12	99.824	1.76
313589KH5	08/12/13	12/27/12	99.930	0.70
313589KJ1	08/13/13	11/15/12	99.872	1.28
313589KK8	08/14/13	02/13/13	99.934	0.66
313589KL6	08/15/13	11/15/12	99.871	1.29
313589KM4	08/16/13	08/24/12	99.822	1.78
313589KQ5	08/19/13	12/27/12	99.928	0.72
313589KR3	08/20/13	11/02/12	99.871	1.29
313589KS1	08/21/13	02/01/13	99.939	0.61
313589KT9	08/22/13	02/08/13	99.935	0.65
313589KU6	08/23/13	09/12/12	99.837	1.63
313589KX0	08/26/13	11/06/12	99.870	1.30
313589KY8	08/27/13	12/31/12	99.914	0.86
313589KZ5	08/28/13	09/26/12	99.860	1.40
313589LA9	08/29/13	02/15/13	99.935	0.65
313589LB7	08/30/13	09/18/12	99.837	1.63
313589LF8	09/03/13	10/24/12	99.869	1.31
313589LG6	09/04/13	12/18/12	99.913	0.87
313589LH4	09/05/13	01/23/13	99.925	0.75
313589LJ0	09/06/13	01/23/13	99.925	0.75
313589LM3	09/09/13	02/06/13	99.928	0.72
313589LN1	09/10/13	01/17/13	99.921	0.79
313589LP6	09/11/13	01/08/13	99.918	0.82
313589LQ4	09/12/13	01/22/13	99.922	0.78
313589LR2	09/13/13	01/23/13	99.922	0.78
313589LU5	09/16/13	11/29/12	99.879	1.21
313589LV3	09/17/13	04/30/13	99.969	0.31
313589LW1	09/18/13	11/23/12	99.875	1.25
313589LX9	09/19/13	04/08/13	99.964	0.36
313589LY7	09/20/13	01/04/13	99.906	0.94
313589MB6	09/23/13	11/15/12	99.861	1.39
313589MC4	09/24/13	12/19/12	99.907	0.93
313589MD2	09/25/13	12/18/12	99.906	0.94

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313589ME0	09/26/13	11/21/12	99.871	1.29
313589MF7	09/27/13	01/11/13	99.921	0.79
313589MJ9	09/30/13	10/11/12	99.843	1.57
313589MK6	10/01/13	12/07/12	99.868	1.32
313589ML4	10/02/13	01/11/13	99.912	0.88
313589MM2	10/03/13	11/15/12	99.848	1.52
313589MN0	10/04/13	11/13/12	99.838	1.62
313589MR1	10/07/13	11/15/12	99.846	1.54
313589MS9	10/08/13	12/19/12	99.894	1.06
313589MT7	10/09/13	11/19/12	99.856	1.44
313589MU4	10/10/13	12/27/12	99.880	1.20
313589MV2	10/11/13	01/09/13	99.901	0.99
313589MZ3	10/15/13	01/16/13	99.902	0.98
313589NA7	10/16/13	02/22/13	99.902	0.98
313589NB5	10/17/13	02/06/13	99.916	0.84
313589NC3	10/18/13	01/09/13	99.898	1.02
313589NF6	10/21/13	02/11/13	99.909	0.91
313589NG4	10/22/13	12/19/12	99.889	1.11
313589NH2	10/23/13	12/17/12	99.888	1.12
313589NJ8	10/24/13	11/08/12	99.835	1.65
313589NK5	10/25/13	11/15/12	99.828	1.72
313589NN9	10/28/13	02/25/13	99.898	1.02
313589NP4	10/29/13	12/19/12	99.887	1.13
313589NQ2	10/30/13	02/15/13	99.907	0.93
313589NR0	10/31/13	01/16/13	99.896	1.04
313589NS8	11/01/13	01/15/13	99.895	1.05
313589NV1	11/04/13	02/15/13	99.898	1.02
313589NW9	11/05/13	02/25/13	99.888	1.12
313589NX7	11/06/13	02/12/13	99.896	1.04
313589NY5	11/07/13	05/02/13	99.953	0.47
313589NZ2	11/08/13	02/12/13	99.895	1.05
313589PD9	11/12/13	01/08/13	99.889	1.11
313589PE7	11/13/13	05/15/13	99.950	0.50
313589PF4	11/14/13	05/03/13	99.951	0.49
313589PG2	11/15/13	01/09/13	99.888	1.12
313589PK3	11/18/13	01/24/13	99.892	1.08
313589PL1	11/19/13	04/26/13	99.948	0.52
313589PM9	11/20/13	02/22/13	99.880	1.20
313589PN7	11/21/13	03/07/13	99.906	0.94
313589PP2	11/22/13	06/05/13	99.958	0.42
313589PS6	11/25/13	02/20/13	99.884	1.16
313589PT4	11/26/13	01/18/13	99.887	1.13
313589PU1	11/27/13	01/25/13	99.898	1.02
313589PW7	11/29/13	01/24/13	99.888	1.12
313589PZ0	12/02/13	01/15/13	99.875	1.25
313589QA4	12/03/13	08/13/13	99.984	0.16
313589QB2	12/04/13	05/02/13	99.946	0.54

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
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313589QC0	12/05/13	02/26/13	99.875	1.25
313589QD8	12/06/13	07/22/13	99.979	0.21
313589QG1	12/09/13	01/31/13	99.905	0.95
313589QH9	12/10/13	03/05/13	99.899	1.01
313589QJ5	12/11/13	06/12/13	99.947	0.53
313589QK2	12/12/13	01/22/13	99.874	1.26
313589QL0	12/13/13	01/17/13	99.872	1.28
313589QP1	12/16/13	01/15/13	99.860	1.40
313589QQ9	12/17/13	03/05/13	99.888	1.12
313589QR7	12/18/13	02/28/13	99.870	1.30
313589QS5	12/19/13	01/14/13	99.868	1.32
313589QT3	12/20/13	01/17/13	99.860	1.40
313589QW6	12/23/13	01/23/13	99.861	1.39
313589QX4	12/24/13	01/23/13	99.860	1.40
313589QZ9	12/26/13	03/05/13	99.885	1.15
313589RA3	12/27/13	02/01/13	99.881	1.19
313589RD7	12/30/13	03/05/13	99.875	1.25
313589RE5	12/31/13	01/14/13	99.864	1.36

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2013

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313313AB4	01/02/13	10/26/12	99.975	0.25
313313AC2	01/03/13	02/03/12	99.833	1.68
313313AD0	01/04/13	02/02/12	99.841	1.59
313313AG3	01/07/13	02/13/12	99.826	1.74
313313AH1	01/08/13	01/20/12	99.843	1.57
313313AJ7	01/09/13	02/17/12	99.818	1.82
313313AK4	01/10/13	12/05/12	99.990	0.10
313313AL2	01/11/13	01/12/12	99.828	1.72
313313AP3	01/14/13	01/30/12	99.844	1.56
313313AQ1	01/15/13	01/20/12	99.830	1.71
313313AR9	01/16/13	10/10/12	99.959	0.41
313313AS7	01/17/13	01/18/12	99.828	1.72
313313AT5	01/18/13	04/05/12	99.840	1.60
313313AX6	01/22/13	02/02/12	99.823	1.77
313313AY4	01/23/13	03/23/12	99.813	1.87
313313AZ1	01/24/13	11/08/12	99.966	0.34
313313BA5	01/25/13	03/20/12	99.801	1.99
313313BD9	01/28/13	01/31/12	99.829	1.71
313313BE7	01/29/13	02/22/12	99.810	1.90
313313BF4	01/30/13	02/03/12	99.809	1.91
313313BG2	01/31/13	02/29/12	99.803	1.97
313313BH0	02/01/13	07/11/12	99.880	1.20
313313BL1	02/04/13	03/02/12	99.802	1.98
313313BM9	02/05/13	11/20/12	99.974	0.26
313313BN7	02/06/13	11/21/12	99.972	0.28
313313BP2	02/07/13	10/25/12	99.953	0.47
313313BQ0	02/08/13	11/23/12	99.970	0.30
313313BT4	02/11/13	12/03/12	99.975	0.25
313313BU1	02/12/13	03/23/12	99.792	2.08
313313BV9	02/13/13	08/15/12	99.904	0.96
313313BW7	02/14/13	02/15/12	99.777	2.23
313313BX5	02/15/13	03/30/12	99.803	1.97
313313CB2	02/19/13	12/04/12	99.972	0.28
313313CC0	02/20/13	01/22/13	99.993	0.07
313313CD8	02/21/13	05/24/12	99.848	1.52
313313CE6	02/22/13	01/25/13	99.992	0.08
313313CH9	02/25/13	04/11/12	99.813	1.87
313313CJ5	02/26/13	12/11/12	99.974	0.26
313313CK2	02/27/13	01/30/13	99.995	0.05
313313CL0	02/28/13	01/03/13	99.983	0.17
313313CM8	03/01/13	03/02/12	99.778	2.22
313313CQ9	03/04/13	04/11/12	99.800	2.00
313313CR7	03/05/13	04/30/12	99.828	1.72

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313313CS5	03/06/13	11/06/12	99.943	0.57
313313CT3	03/07/13	07/12/12	99.855	1.45
313313CU0	03/08/13	02/08/13	99.994	0.06
313313CX4	03/11/13	06/18/12	99.852	1.48
313313CY2	03/12/13	02/12/13	99.994	0.06
313313DA3	03/14/13	02/19/13	99.992	0.08
313313DB1	03/15/13	03/15/12	99.747	2.54
313313DE5	03/18/13	01/10/13	99.981	0.19
313313DF2	03/19/13	03/19/12	99.747	2.54
313313DG0	03/20/13	02/13/13	99.989	0.11
313313DH8	03/21/13	01/04/13	99.977	0.23
313313DJ4	03/22/13	07/27/12	99.868	1.32
313313DM7	03/25/13	08/29/12	99.890	1.10
313313DN5	03/26/13	07/19/12	99.861	1.39
313313DP0	03/27/13	07/19/12	99.861	1.39
313313DQ8	03/28/13	03/30/12	99.768	2.32
313313DU9	04/01/13	10/15/12	99.916	0.84
313313DV7	04/02/13	07/19/12	99.857	1.43
313313DW5	04/03/13	03/05/13	99.990	0.10
313313DX3	04/04/13	04/04/12	99.767	2.33
313313DY1	04/05/13	04/09/12	99.759	2.41
313313EB0	04/08/13	04/30/12	99.790	2.10
313313EC8	04/09/13	04/09/12	99.757	2.43
313313ED6	04/10/13	01/09/13	99.972	0.28
313313EE4	04/11/13	04/24/12	99.785	2.15
313313EF1	04/12/13	04/13/12	99.757	2.43
313313EJ3	04/15/13	08/17/12	99.859	1.41
313313EK0	04/16/13	03/05/13	99.985	0.15
313313EL8	04/17/13	10/17/12	99.904	0.96
313313EM6	04/18/13	04/19/12	99.767	2.33
313313EN4	04/19/13	05/02/12	99.775	2.25
313313ER5	04/22/13	07/25/12	99.842	1.58
313313ES3	04/23/13	03/22/13	99.990	0.10
313313ET1	04/24/13	03/26/13	99.991	0.09
313313EU8	04/25/13	01/02/13	99.956	0.44
313313EV6	04/26/13	01/08/13	99.964	0.36
313313EY0	04/29/13	05/17/12	99.778	2.22
313313EZ7	04/30/13	05/17/12	99.778	2.22
313313FA1	05/01/13	05/01/12	99.767	2.33
313313FB9	05/02/13	01/04/13	99.957	0.43
313313FC7	05/03/13	05/04/12	99.767	2.33
313313FF0	05/06/13	05/11/12	99.770	2.30
313313FG8	05/07/13	04/16/13	99.995	0.05
313313FH6	05/08/13	04/16/13	99.995	0.05
313313FJ2	05/09/13	07/09/12	99.806	1.94
313313FK9	05/10/13	08/17/12	99.845	1.55
313313FN3	05/13/13	04/17/13	99.994	0.07
313313FP8	05/14/13	03/12/13	99.977	0.23

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313313FQ6	05/15/13	07/18/12	99.816	1.84
313313FR4	05/16/13	06/01/12	99.787	2.13
313313FS2	05/17/13	05/18/12	99.767	2.33
313313FV5	05/20/13	01/04/13	99.947	0.53
313313FW3	05/21/13	08/16/12	99.838	1.62
313313FX1	05/22/13	02/21/13	99.970	0.30
313313FY9	05/23/13	05/25/12	99.748	2.52
313313FZ6	05/24/13	07/25/12	99.815	1.85
313313GD4	05/28/13	08/17/12	99.834	1.66
313313GE2	05/29/13	08/30/12	99.841	1.59
313313GF9	05/30/13	04/18/13	99.991	0.09
313313GG7	05/31/13	10/05/12	99.868	1.32
313313GK8	06/03/13	04/22/13	99.991	0.09
313313GL6	06/04/13	11/01/12	99.881	1.19
313313GM4	06/05/13	11/05/12	99.876	1.24
313313GN2	06/06/13	11/06/12	99.876	1.24
313313GP7	06/07/13	04/12/13	99.984	0.16
313313GS1	06/10/13	05/10/13	99.994	0.06
313313GT9	06/11/13	05/13/13	99.994	0.06
313313GU6	06/12/13	05/01/13	99.991	0.09
313313GV4	06/13/13	05/02/13	99.990	0.10
313313GW2	06/14/13	06/18/12	99.779	2.21
313313GZ5	06/17/13	05/06/13	99.991	0.09
313313HA9	06/18/13	06/18/12	99.767	2.33
313313HB7	06/19/13	05/08/13	99.991	0.09
313313HC5	06/20/13	01/08/13	99.937	0.63
313313HD3	06/21/13	06/21/12	99.767	2.33
313313HG6	06/24/13	11/02/12	99.870	1.30
313313HH4	06/25/13	11/30/12	99.885	1.15
313313HJ0	06/26/13	10/26/12	99.858	1.42
313313HK7	06/27/13	10/10/12	99.856	1.44
313313HL5	06/28/13	10/02/12	99.851	1.49
313313HP6	07/01/13	04/01/13	99.970	0.30
313313HQ4	07/02/13	05/21/13	99.993	0.07
313313HR2	07/03/13	07/10/12	99.751	2.49
313313HT8	07/05/13	07/05/12	99.747	2.54
313313HW1	07/08/13	10/18/12	99.847	1.53
313313HX9	07/09/13	05/28/13	99.993	0.07
313313HY7	07/10/13	07/10/12	99.747	2.54
313313HZ4	07/11/13	07/11/12	99.747	2.54
313313JA7	07/12/13	01/28/13	99.936	0.64
313313JD1	07/15/13	07/30/12	99.786	2.14
313313JE9	07/16/13	07/23/12	99.771	2.29
313313JF6	07/17/13	10/17/12	99.841	1.59
313313JG4	07/18/13	07/25/12	99.771	2.29
313313JH2	07/19/13	07/27/12	99.772	2.28
313313JL3	07/22/13	10/18/12	99.838	1.62

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313313JM1	07/23/13	01/23/13	99.930	0.70
313313JN9	07/24/13	06/12/13	99.991	0.09
313313JP4	07/25/13	06/10/13	99.990	0.10
313313JQ2	07/26/13	04/02/13	99.962	0.38
313313JT6	07/29/13	08/29/12	99.805	1.95
313313JU3	07/30/13	04/09/13	99.966	0.34
313313JV1	07/31/13	04/08/13	99.965	0.35
313313JW9	08/01/13	06/20/13	99.990	0.10
313313JX7	08/02/13	10/12/12	99.829	1.71
313313KA5	08/05/13	10/15/12	99.829	1.71
313313KB3	08/06/13	01/04/13	99.893	1.07
313313KC1	08/07/13	05/08/13	99.975	0.25
313313KD9	08/08/13	08/27/12	99.789	2.11
313313KE7	08/09/13	08/27/12	99.788	2.12
313313KH0	08/12/13	08/24/12	99.784	2.16
313313KJ6	08/13/13	08/24/12	99.784	2.16
313313KK3	08/14/13	08/15/12	99.767	2.33
313313KL1	08/15/13	08/28/12	99.785	2.15
313313KM9	08/16/13	08/28/12	99.784	2.16
313313KQ0	08/19/13	07/22/13	99.996	0.04
313313KR8	08/20/13	06/28/13	99.985	0.15
313313KS6	08/21/13	07/31/13	99.997	0.04
313313KU1	08/23/13	07/09/13	99.990	0.10
313313KX5	08/26/13	01/18/13	99.908	0.92
313313KY3	08/27/13	07/10/13	99.991	0.09
313313LA4	08/29/13	09/05/12	99.781	2.19
313313LB2	08/30/13	04/09/13	99.952	0.48
313313LF3	09/03/13	09/10/12	99.791	2.09
313313LG1	09/04/13	07/10/13	99.988	0.12
313313LH9	09/05/13	09/11/12	99.791	2.09
313313LM8	09/09/13	09/13/12	99.789	2.11
313313LN6	09/10/13	04/17/13	99.951	0.49
313313LP1	09/11/13	09/14/12	99.789	2.11
313313LQ9	09/12/13	09/19/12	99.791	2.09
313313LR7	09/13/13	07/31/13	99.993	0.07
313313LU0	09/16/13	08/05/13	99.993	0.07
313313LV8	09/17/13	10/18/12	99.796	2.04
313313LW6	09/18/13	10/11/12	99.801	2.00
313313LX4	09/19/13	08/08/13	99.992	0.08
313313LY2	09/20/13	08/09/13	99.991	0.09
313313MB1	09/23/13	10/16/12	99.791	2.09
313313MC9	09/24/13	02/11/13	99.894	1.06
313313MD7	09/25/13	01/10/13	99.885	1.15
313313ME5	09/26/13	09/28/12	99.788	2.12
313313MF2	09/27/13	04/15/13	99.945	0.55
313313MJ4	09/30/13	12/31/12	99.871	1.29
313313MK1	10/01/13	10/01/12	99.777	2.23
313313ML9	10/02/13	10/02/12	99.787	2.13

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313313MM7	10/03/13	08/22/13	99.993	0.07
313313MN5	10/04/13	04/29/13	99.943	0.57
313313MR6	10/07/13	03/28/13	99.920	0.80
313313MS4	10/08/13	08/27/13	99.993	0.07
313313MT2	10/09/13	09/09/13	99.995	0.05
313313MU9	10/10/13	01/04/13	99.853	1.47
313313MV7	10/11/13	10/12/12	99.778	2.22
313313MZ8	10/15/13	04/15/13	99.929	0.71
313313NA2	10/16/13	04/17/13	99.934	0.66
313313NB0	10/17/13	01/10/13	99.876	1.24
313313NC8	10/18/13	11/26/12	99.810	1.90
313313NF1	10/21/13	01/10/13	99.874	1.26
313313NG9	10/22/13	08/22/13	99.988	0.12
313313NH7	10/23/13	08/27/13	99.991	0.10
313313NJ3	10/24/13	08/27/13	99.989	0.11
313313NK0	10/25/13	03/28/13	99.906	0.94
313313NN4	10/28/13	12/31/12	99.850	1.50
313313NP9	10/29/13	08/29/13	99.990	0.10
313313NQ7	10/30/13	09/03/13	99.989	0.11
313313NR5	10/31/13	09/10/13	99.992	0.09
313313NS3	11/01/13	11/01/12	99.767	2.33
313313NV6	11/04/13	03/28/13	99.902	0.98
313313NW4	11/05/13	11/05/12	99.767	2.33
313313NX2	11/06/13	09/04/13	99.988	0.12
313313NY0	11/07/13	11/30/12	99.791	2.09
313313NZ7	11/08/13	09/04/13	99.987	0.13
313313PD4	11/12/13	12/20/12	99.827	1.73
313313PE2	11/13/13	11/16/12	99.779	2.21
313313PF9	11/14/13	11/16/12	99.778	2.22
313313PG7	11/15/13	09/13/13	99.990	0.10
313313PK8	11/18/13	01/10/13	99.844	1.56
313313PL6	11/19/13	08/22/13	99.983	0.17
313313PM4	11/20/13	11/23/12	99.779	2.21
313313PN2	11/21/13	11/21/12	99.777	2.23
313313PP7	11/22/13	11/30/12	99.772	2.28
313313PS1	11/25/13	10/11/13	99.979	0.21
313313PT9	11/26/13	10/22/13	99.995	0.05
313313PU6	11/27/13	10/16/13	99.980	0.20
313313PW2	11/29/13	11/22/13	99.999	0.01
313313PZ5	12/02/13	12/13/12	99.803	1.97
313313QA9	12/03/13	12/13/12	99.803	1.97
313313QB7	12/04/13	12/05/12	99.778	2.22
313313QC5	12/05/13	09/27/13	99.990	0.10
313313QD3	12/06/13	10/25/13	99.993	0.07
313313QG6	12/09/13	08/16/13	99.965	0.35
313313QH4	12/10/13	06/25/13	99.925	0.75
313313QJ0	12/11/13	06/26/13	99.925	0.75

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
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313313QK7	12/12/13	01/04/13	99.810	1.90
313313QL5	12/13/13	12/31/12	99.817	1.83
313313QP6	12/16/13	09/27/13	99.989	0.11
313313QQ4	12/17/13	07/09/13	99.937	0.63
313313QR2	12/18/13	07/12/13	99.943	0.57
313313QS0	12/19/13	10/07/13	99.984	0.16
313313QT8	12/20/13	10/11/13	99.967	0.33
313313QW1	12/23/13	09/26/13	99.985	0.15
313313QX9	12/24/13	11/12/13	99.990	0.10
313313QZ4	12/26/13	10/16/13	99.963	0.38
313313RA8	12/27/13	10/11/13	99.964	0.36
313313RE0	12/31/13	09/17/13	99.983	0.17

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
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313313CZ9	03/13/13	03/12/13	99.9998	0.002
313313KT4	08/22/13	08/21/13	99.9999	0.001
313313KZ0	08/28/13	08/27/13	99.9999	0.001
313313LJ5	09/06/13	09/04/13	99.9997	0.003

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2013

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313397AB7	01/02/13	07/02/12	99.928	0.72
313397AC5	01/03/13	01/05/12	99.858	1.42
313397AD3	01/04/13	01/05/12	99.858	1.42
313397AG6	01/07/13	01/09/12	99.861	1.39
313397AH4	01/08/13	01/19/12	99.862	1.38
313397AJ0	01/09/13	01/20/12	99.862	1.38
313397AK7	01/10/13	04/17/12	99.881	1.19
313397AL5	01/11/13	01/20/12	99.861	1.39
313397AP6	01/14/13	01/18/12	99.859	1.41
313397AQ4	01/15/13	01/26/12	99.892	1.08
313397AR2	01/16/13	06/05/12	99.913	0.87
313397AS0	01/17/13	01/19/12	99.858	1.42
313397AT8	01/18/13	08/03/12	99.935	0.65
313397AX9	01/22/13	05/03/12	99.883	1.17
313397AY7	01/23/13	06/19/12	99.903	0.97
313397AZ4	01/24/13	01/31/12	99.890	1.10
313397BA8	01/25/13	05/03/12	99.889	1.11
313397BD2	01/28/13	04/12/12	99.871	1.29
313397BE0	01/29/13	04/30/12	99.886	1.14
313397BF7	01/30/13	04/05/12	99.867	1.33
313397BG5	01/31/13	03/07/12	99.863	1.37
313397BH3	02/01/13	02/16/12	99.834	1.66
313397BL4	02/04/13	04/04/12	99.856	1.44
313397BM2	02/05/13	03/23/12	99.841	1.59
313397BN0	02/06/13	02/15/12	99.822	1.78
313397BP5	02/07/13	02/15/12	99.821	1.79
313397BQ3	02/08/13	02/14/12	99.830	1.70
313397BT7	02/11/13	05/15/12	99.879	1.21
313397BU4	02/12/13	05/17/12	99.872	1.28
313397BV2	02/13/13	06/29/12	99.898	1.02
313397BW0	02/14/13	02/16/12	99.811	1.89
313397BX8	02/15/13	05/14/12	99.877	1.23
313397CB5	02/19/13	03/28/12	99.854	1.46
313397CC3	02/20/13	03/23/12	99.833	1.67
313397CD1	02/21/13	05/18/12	99.868	1.32
313397CE9	02/22/13	03/08/12	99.844	1.56
313397CH2	02/25/13	05/08/12	99.870	1.30
313397CJ8	02/26/13	06/07/12	99.890	1.10
313397CK5	02/27/13	04/03/12	99.844	1.56
313397CL3	02/28/13	03/07/12	99.841	1.59
313397CM1	03/01/13	03/13/12	99.833	1.67
313397CQ2	03/04/13	03/12/12	99.831	1.69
313397CR0	03/05/13	03/19/12	99.815	1.85

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313397CS8	03/06/13	08/28/12	99.926	0.74
313397CT6	03/07/13	03/13/12	99.830	1.70
313397CU3	03/08/13	03/12/12	99.830	1.70
313397CX7	03/11/13	08/28/12	99.924	0.76
313397CY5	03/12/13	07/10/12	99.884	1.16
313397CZ2	03/13/13	11/09/12	99.948	0.52
313397DA6	03/14/13	10/25/12	99.946	0.54
313397DB4	03/15/13	06/21/12	99.867	1.33
313397DE8	03/18/13	06/28/12	99.876	1.24
313397DF5	03/19/13	07/09/12	99.881	1.19
313397DG3	03/20/13	05/11/12	99.852	1.48
313397DH1	03/21/13	06/28/12	99.874	1.26
313397DJ7	03/22/13	06/18/12	99.877	1.23
313397DM0	03/25/13	06/25/12	99.871	1.29
313397DN8	03/26/13	06/27/12	99.872	1.28
313397DP3	03/27/13	06/27/12	99.871	1.29
313397DQ1	03/28/13	06/05/12	99.868	1.32
313397DR9	03/29/13	04/30/12	99.843	1.57
313397DU2	04/01/13	04/02/12	99.793	2.07
313397DV0	04/02/13	05/11/12	99.837	1.63
313397DW8	04/03/13	06/11/12	99.860	1.40
313397DX6	04/04/13	12/13/12	99.966	0.34
313397DY4	04/05/13	06/05/12	99.856	1.44
313397EB3	04/08/13	05/02/12	99.830	1.70
313397EC1	04/09/13	06/13/12	99.858	1.42
313397ED9	04/10/13	05/11/12	99.833	1.67
313397EE7	04/11/13	12/27/12	99.971	0.29
313397EF4	04/12/13	05/18/12	99.836	1.64
313397EJ6	04/15/13	06/05/12	99.852	1.48
313397EK3	04/16/13	11/06/12	99.928	0.72
313397EL1	04/17/13	06/15/12	99.856	1.44
313397EM9	04/18/13	11/06/12	99.928	0.72
313397EN7	04/19/13	05/14/12	99.830	1.70
313397ER8	04/22/13	06/13/12	99.852	1.48
313397ES6	04/23/13	04/26/12	99.809	1.91
313397ET4	04/24/13	08/15/12	99.888	1.12
313397EU1	04/25/13	06/27/12	99.857	1.43
313397EV9	04/26/13	04/26/12	99.807	1.93
313397EY3	04/29/13	10/09/12	99.927	0.73
313397EZ0	04/30/13	05/30/12	99.823	1.77
313397FA4	05/01/13	05/02/12	99.808	1.92
313397FB2	05/02/13	05/03/12	99.808	1.92
313397FC0	05/03/13	05/11/12	99.822	1.78
313397FF3	05/06/13	11/05/12	99.917	0.83
313397FG1	05/07/13	11/20/12	99.935	0.65
313397FH9	05/08/13	12/12/12	99.951	0.49
313397FJ5	05/09/13	11/20/12	99.934	0.66
313397FK2	05/10/13	10/25/12	99.918	0.82

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313397FN6	05/13/13	10/23/12	99.921	0.79
313397FP1	05/14/13	10/26/12	99.917	0.83
313397FQ9	05/15/13	11/02/12	99.919	0.81
313397FR7	05/16/13	01/07/13	99.964	0.36
313397FS5	05/17/13	05/31/12	99.815	1.85
313397FV8	05/20/13	10/09/12	99.919	0.81
313397FW6	05/21/13	05/30/12	99.802	1.98
313397FX4	05/22/13	05/30/12	99.802	1.98
313397FY2	05/23/13	06/08/12	99.826	1.74
313397FZ9	05/24/13	05/30/12	99.801	1.99
313397GD7	05/28/13	11/26/12	99.919	0.81
313397GE5	05/29/13	08/02/12	99.858	1.42
313397GF2	05/30/13	08/06/12	99.860	1.40
313397GG0	05/31/13	06/28/12	99.822	1.78
313397GK1	06/03/13	06/06/12	99.809	1.91
313397GL9	06/04/13	06/13/12	99.822	1.78
313397GM7	06/05/13	06/11/12	99.821	1.79
313397GN5	06/06/13	02/08/13	99.974	0.26
313397GP0	06/07/13	06/07/12	99.807	1.93
313397GS4	06/10/13	12/10/12	99.924	0.76
313397GT2	06/11/13	10/26/12	99.899	1.01
313397GU9	06/12/13	09/25/12	99.892	1.08
313397GV7	06/13/13	10/31/12	99.900	1.00
313397GW5	06/14/13	06/20/12	99.821	1.79
313397GZ8	06/17/13	07/11/12	99.811	1.89
313397HA2	06/18/13	07/13/12	99.811	1.89
313397HB0	06/19/13	11/15/12	99.898	1.02
313397HC8	06/20/13	08/23/12	99.850	1.50
313397HD6	06/21/13	10/26/12	99.901	0.99
313397HG9	06/24/13	12/26/12	99.931	0.69
313397HH7	06/25/13	08/13/12	99.851	1.49
313397HJ3	06/26/13	12/04/12	99.909	0.91
313397HK0	06/27/13	08/23/12	99.855	1.45
313397HL8	06/28/13	08/08/12	99.847	1.53
313397HP9	07/01/13	08/02/12	99.834	1.66
313397HQ7	07/02/13	08/02/12	99.833	1.67
313397HR5	07/03/13	01/25/13	99.956	0.44
313397HW4	07/08/13	07/09/12	99.769	2.31
313397HX2	07/09/13	12/05/12	99.904	0.96
313397HY0	07/10/13	02/06/13	99.957	0.43
313397HZ7	07/11/13	02/06/13	99.957	0.43
313397JA0	07/12/13	12/03/12	99.908	0.92
313397JD4	07/15/13	12/05/12	99.901	0.99
313397JE2	07/16/13	12/10/12	99.915	0.85
313397JF9	07/17/13	10/31/12	99.892	1.08
313397JG7	07/18/13	03/18/13	99.970	0.30
313397JH5	07/19/13	08/06/12	99.836	1.64

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313397JL6	07/22/13	01/22/13	99.945	0.55
313397JM4	07/23/13	08/31/12	99.855	1.45
313397JN2	07/24/13	12/06/12	99.898	1.02
313397JP7	07/25/13	09/07/12	99.857	1.43
313397JQ5	07/26/13	08/28/12	99.843	1.57
313397JT9	07/29/13	12/17/12	99.925	0.75
313397JU6	07/30/13	01/10/13	99.939	0.61
313397JV4	07/31/13	08/09/12	99.832	1.68
313397JW2	08/01/13	11/16/12	99.878	1.22
313397JX0	08/02/13	02/19/13	99.941	0.59
313397KA8	08/05/13	02/04/13	99.941	0.59
313397KB6	08/06/13	11/27/12	99.888	1.12
313397KC4	08/07/13	11/27/12	99.888	1.12
313397KD2	08/08/13	01/07/13	99.923	0.77
313397KE0	08/09/13	02/28/13	99.937	0.63
313397KH3	08/12/13	02/11/13	99.937	0.63
313397KJ9	08/13/13	11/29/12	99.886	1.14
313397KK6	08/14/13	09/28/12	99.858	1.42
313397KL4	08/15/13	09/19/12	99.863	1.37
313397KM2	08/16/13	09/27/12	99.856	1.44
313397KQ3	08/19/13	12/04/12	99.878	1.22
313397KR1	08/20/13	11/27/12	99.882	1.18
313397KS9	08/21/13	12/04/12	99.877	1.23
313397KT7	08/22/13	05/13/13	99.980	0.20
313397KU4	08/23/13	12/04/12	99.876	1.24
313397KX8	08/26/13	02/25/13	99.925	0.75
313397KY6	08/27/13	09/07/12	99.833	1.67
313397KZ3	08/28/13	12/04/12	99.874	1.26
313397LA7	08/29/13	09/06/12	99.831	1.69
313397LB5	08/30/13	09/06/12	99.831	1.69
313397LF6	09/03/13	11/13/12	99.861	1.39
313397LG4	09/04/13	02/07/13	99.930	0.70
313397LH2	09/05/13	02/19/13	99.918	0.82
313397LJ8	09/06/13	02/15/13	99.927	0.73
313397LM1	09/09/13	03/11/13	99.931	0.69
313397LN9	09/10/13	10/23/12	99.848	1.52
313397LP4	09/11/13	09/26/12	99.835	1.65
313397LQ2	09/12/13	09/28/12	99.835	1.65
313397LR0	09/13/13	09/19/12	99.840	1.60
313397LU3	09/16/13	02/04/13	99.932	0.68
313397LV1	09/17/13	03/05/13	99.935	0.65
313397LW9	09/18/13	03/05/13	99.934	0.66
313397LX7	09/19/13	02/04/13	99.931	0.69
313397LY5	09/20/13	11/15/12	99.854	1.46
313397MB4	09/23/13	03/05/13	99.933	0.67
313397MC2	09/24/13	02/19/13	99.910	0.90
313397MD0	09/25/13	03/05/13	99.932	0.68

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313397ME8	09/26/13	02/19/13	99.909	0.91
313397MF5	09/27/13	02/21/13	99.909	0.91
313397MJ7	09/30/13	11/19/12	99.860	1.40
313397MK4	10/01/13	10/25/12	99.839	1.61
313397ML2	10/02/13	11/01/12	99.842	1.58
313397MM0	10/03/13	11/06/12	99.835	1.65
313397MN8	10/04/13	10/15/12	99.843	1.57
313397MR9	10/07/13	04/08/13	99.942	0.58
313397MS7	10/08/13	02/06/13	99.919	0.81
313397MT5	10/09/13	02/06/13	99.918	0.82
313397MU2	10/10/13	10/10/12	99.818	1.82
313397MV0	10/11/13	02/06/13	99.918	0.82
313397MZ1	10/15/13	10/15/12	99.802	1.98
313397NA5	10/16/13	03/08/13	99.926	0.74
313397NB3	10/17/13	03/20/13	99.930	0.70
313397NC1	10/18/13	10/19/12	99.828	1.72
313397NF4	10/21/13	04/22/13	99.949	0.51
313397NG2	10/22/13	02/13/13	99.916	0.84
313397NH0	10/23/13	10/26/12	99.829	1.71
313397NK3	10/25/13	02/21/13	99.891	1.09
313397NN7	10/28/13	02/13/13	99.914	0.86
313397NP2	10/29/13	02/22/13	99.889	1.11
313397NQ0	10/30/13	02/28/13	99.898	1.02
313397NR8	10/31/13	02/14/13	99.906	0.94
313397NS6	11/01/13	11/05/12	99.830	1.70
313397NV9	11/04/13	05/06/13	99.949	0.51
313397NW7	11/05/13	11/07/12	99.808	1.92
313397NX5	11/06/13	01/07/13	99.891	1.09
313397NY3	11/07/13	11/08/12	99.808	1.92
313397NZ0	11/08/13	02/14/13	99.896	1.04
313397PD7	11/12/13	11/15/12	99.809	1.91
313397PE5	11/13/13	12/04/12	99.828	1.72
313397PF2	11/14/13	12/18/12	99.880	1.20
313397PG0	11/15/13	11/16/12	99.808	1.92
313397PK1	11/18/13	11/27/12	99.822	1.78
313397PL9	11/19/13	12/06/12	99.836	1.64
313397PM7	11/20/13	03/26/13	99.927	0.73
313397PN5	11/21/13	02/21/13	99.879	1.21
313397PP0	11/22/13	04/22/13	99.941	0.59
313397PS4	11/25/13	02/21/13	99.877	1.23
313397PT2	11/26/13	11/28/12	99.819	1.81
313397PU9	11/27/13	12/06/12	99.832	1.68
313397PW5	11/29/13	02/22/13	99.876	1.24
313397PZ8	12/02/13	06/03/13	99.952	0.48
313397QA2	12/03/13	12/20/12	99.874	1.26
313397QB0	12/04/13	02/28/13	99.876	1.24
313397QC8	12/05/13	02/20/13	99.872	1.28

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
313397QD6	12/06/13	12/12/12	99.830	1.70
313397QG9	12/09/13	04/02/13	99.916	0.84
313397QH7	12/10/13	04/12/13	99.919	0.81
313397QJ3	12/11/13	05/08/13	99.940	0.60
313397QK0	12/12/13	08/13/13	99.980	0.20
313397QL8	12/13/13	03/19/13	99.903	0.97
313397QP9	12/16/13	03/25/13	99.904	0.96
313397QQ7	12/17/13	03/21/13	99.902	0.98
313397QR5	12/18/13	04/17/13	99.925	0.75
313397QS3	12/19/13	03/22/13	99.902	0.98
313397QT1	12/20/13	04/12/13	99.916	0.84
313397QW4	12/23/13	06/24/13	99.924	0.76
313397QX2	12/24/13	06/07/13	99.944	0.56
313397QZ7	12/26/13	05/20/13	99.939	0.61
313397RA1	12/27/13	03/27/13	99.916	0.84
313397RD5	12/30/13	03/22/13	99.898	1.02
313397RE3	12/31/13	03/20/13	99.897	1.03

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2013

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
31315LAB4	01/02/13	01/09/12	99.811	1.89
31315LAC2	01/03/13	08/03/12	99.919	0.81
31315LAD0	01/04/13	09/28/12	99.965	0.35
31315LAH1	01/08/13	10/03/12	99.960	0.40
31315LAJ7	01/09/13	01/10/12	99.818	1.82
31315LAK4	01/10/13	12/14/12	99.996	0.04
31315LAL2	01/11/13	01/13/12	99.818	1.82
31315LAP3	01/14/13	10/11/12	99.958	0.42
31315LAQ1	01/15/13	11/15/12	99.980	0.20
31315LAR9	01/16/13	01/08/13	99.999	0.01
31315LAT5	01/18/13	10/16/12	99.956	0.44
31315LAX6	01/22/13	01/24/12	99.818	1.82
31315LAY4	01/23/13	01/24/12	99.818	1.82
31315LAZ1	01/24/13	07/23/12	99.902	0.98
31315LBA5	01/25/13	02/22/12	99.822	1.78
31315LBD9	01/28/13	08/03/12	99.906	0.94
31315LBF4	01/30/13	02/01/12	99.828	1.72
31315LBG2	01/31/13	02/03/12	99.808	1.92
31315LBH0	02/01/13	02/28/12	99.793	2.07
31315LBP2	02/07/13	02/09/12	99.808	1.92
31315LBQ0	02/08/13	10/31/12	99.950	0.50
31315LBU1	02/12/13	01/17/13	99.991	0.09
31315LBV9	02/13/13	08/01/12	99.907	0.93
31315LBX5	02/15/13	08/01/12	99.907	0.94
31315LCB2	02/19/13	08/01/12	99.905	0.95
31315LCD8	02/21/13	01/25/13	99.993	0.07
31315LCE6	02/22/13	11/20/12	99.958	0.42
31315LCH9	02/25/13	05/23/12	99.830	1.70
31315LCL0	02/28/13	12/03/12	99.964	0.36
31315LCM8	03/01/13	05/30/12	99.840	1.60
31315LCQ9	03/04/13	01/31/13	99.993	0.07
31315LCR7	03/05/13	11/30/12	99.960	0.40
31315LCS5	03/06/13	05/10/12	99.817	1.83
31315LCT3	03/07/13	02/12/13	99.995	0.05
31315LCU0	03/08/13	08/06/12	99.881	1.19
31315LCX4	03/11/13	03/08/13	99.999	0.01
31315LCY2	03/12/13	02/13/13	99.993	0.07
31315LCZ9	03/13/13	12/21/12	99.977	0.23
31315LDB1	03/15/13	09/14/12	99.904	0.96
31315LDE5	03/18/13	04/11/12	99.782	2.18
31315LDH8	03/21/13	03/21/12	99.736	2.64
31315LDJ4	03/22/13	01/30/13	99.987	0.13
31315LDM7	03/25/13	06/26/12	99.834	1.66

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
31315LDN5	03/26/13	03/29/12	99.769	2.31
31315LDP0	03/27/13	12/27/12	99.973	0.28
31315LDQ8	03/28/13	03/29/12	99.757	2.43
31315LDR6	03/29/13	01/09/13	99.978	0.22
31315LDU9	04/01/13	04/04/12	99.749	2.51
31315LDV7	04/02/13	06/07/12	99.817	1.83
31315LDW5	04/03/13	01/15/13	99.976	0.24
31315LDX3	04/04/13	03/12/13	99.992	0.08
31315LDY1	04/05/13	01/09/13	99.976	0.24
31315LED6	04/10/13	05/03/12	99.782	2.19
31315LEE4	04/11/13	03/13/13	99.990	0.10
31315LEF1	04/12/13	03/19/13	99.992	0.08
31315LEJ3	04/15/13	10/12/12	99.902	0.98
31315LEK0	04/16/13	03/13/13	99.988	0.12
31315LEL8	04/17/13	01/23/13	99.972	0.28
31315LEM6	04/18/13	04/18/12	99.757	2.43
31315LES3	04/23/13	04/24/12	99.757	2.43
31315LEU8	04/25/13	01/24/13	99.970	0.30
31315LEV6	04/26/13	07/23/12	99.838	1.62
31315LEZ7	04/30/13	04/30/12	99.767	2.33
31315LFA1	05/01/13	10/10/12	99.893	1.07
31315LFB9	05/02/13	04/02/13	99.993	0.08
31315LFC7	05/03/13	05/07/12	99.769	2.31
31315LFF0	05/06/13	05/09/12	99.769	2.31
31315LFG8	05/07/13	04/11/13	99.993	0.07
31315LFJ2	05/09/13	04/15/13	99.994	0.06
31315LFK9	05/10/13	05/14/12	99.749	2.51
31315LFN3	05/13/13	02/08/13	99.971	0.29
31315LFP8	05/14/13	02/22/13	99.966	0.34
31315LFQ6	05/15/13	05/17/12	99.758	2.42
31315LFV5	05/20/13	02/22/13	99.964	0.36
31315LFX1	05/22/13	02/26/13	99.962	0.38
31315LFY9	05/23/13	10/23/12	99.882	1.18
31315LGF9	05/30/13	09/12/12	99.859	1.41
31315LGG7	05/31/13	06/05/12	99.750	2.50
31315L GK8	06/03/13	06/25/12	99.800	2.00
31315LGN2	06/06/13	05/10/13	99.994	0.06
31315LGP7	06/07/13	03/13/13	99.969	0.31
31315LGS1	06/10/13	08/06/12	99.812	1.88
31315LGV4	06/13/13	05/09/13	99.994	0.06
31315LGW2	06/14/13	09/19/12	99.844	1.56
31315LGZ5	06/17/13	05/17/13	99.995	0.05
31315LHC5	06/20/13	03/25/13	99.973	0.27
31315LHD3	06/21/13	06/22/12	99.767	2.33
31315LHG6	06/24/13	06/21/13	99.999	0.01
31315LHH4	06/25/13	09/10/12	99.840	1.60
31315LHJ0	06/26/13	04/01/13	99.971	0.29
31315LHK7	06/27/13	03/27/13	99.972	0.28

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
31315LHL5	06/28/13	06/28/12	99.736	2.64
31315LHP6	07/01/13	10/01/12	99.848	1.52
31315LHQ4	07/02/13	04/02/13	99.970	0.30
31315LHR2	07/03/13	03/27/13	99.970	0.30
31315LHT8	07/05/13	06/27/13	99.999	0.01
31315LHX9	07/09/13	04/10/13	99.973	0.28
31315LHY7	07/10/13	06/10/13	99.994	0.06
31315LJA7	07/12/13	07/13/12	99.747	2.53
31315LJD1	07/15/13	09/20/12	99.826	1.74
31315LJE9	07/16/13	06/20/13	99.994	0.06
31315LJG4	07/18/13	06/24/13	99.995	0.05
31315LJH2	07/19/13	04/18/13	99.974	0.26
31315LJL3	07/22/13	06/26/13	99.994	0.06
31315LJP4	07/25/13	10/25/12	99.841	1.59
31315LJQ2	07/26/13	07/03/13	99.996	0.04
31315LJT6	07/29/13	06/28/13	99.995	0.05
31315LJW9	08/01/13	09/19/12	99.820	1.80
31315LJX7	08/02/13	05/08/13	99.976	0.24
31315LKB3	08/06/13	10/05/12	99.822	1.78
31315LKD9	08/08/13	07/08/13	99.993	0.07
31315LKE7	08/09/13	09/05/12	99.803	1.97
31315LKJ6	08/13/13	05/15/13	99.975	0.25
31315LKL1	08/15/13	08/22/12	99.761	2.39
31315LKM9	08/16/13	06/18/13	99.985	0.15
31315LKR8	08/20/13	08/15/13	99.999	0.01
31315LKT4	08/22/13	05/28/13	99.979	0.21
31315LKX5	08/26/13	07/29/13	99.996	0.04
31315LKY3	08/27/13	08/05/13	99.997	0.03
31315LLB2	08/30/13	09/04/12	99.770	2.30
31315LLG1	09/04/13	06/10/13	99.979	0.21
31315LLJ5	09/06/13	11/05/12	99.831	1.69
31315LLM8	09/09/13	08/09/13	99.993	0.07
31315LLN6	09/10/13	03/11/13	99.914	0.86
31315LLQ9	09/12/13	08/13/13	99.994	0.06
31315LLR7	09/13/13	09/19/12	99.781	2.19
31315LLX4	09/19/13	08/26/13	99.997	0.03
31315LLY2	09/20/13	06/18/13	99.974	0.26
31315LMB1	09/23/13	06/25/13	99.973	0.27
31315LMC9	09/24/13	08/28/13	99.995	0.05
31315LMD7	09/25/13	09/26/12	99.778	2.22
31315LME5	09/26/13	09/26/12	99.777	2.23
31315LMF2	09/27/13	07/03/13	99.971	0.29
31315LMK1	10/01/13	10/03/12	99.778	2.22
31315LMM7	10/03/13	09/09/13	99.996	0.04
31315LMR6	10/07/13	07/12/13	99.978	0.22
31315LMS4	10/08/13	09/09/13	99.996	0.04
31315LMU9	10/10/13	12/07/12	99.829	1.71

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
31315LMZ8	10/15/13	09/06/13	99.994	0.07
31315LNA2	10/16/13	09/18/13	99.996	0.04
31315LNB0	10/17/13	09/26/13	99.998	0.02
31315LNC8	10/18/13	10/19/12	99.767	2.33
31315LNH7	10/23/13	10/24/12	99.767	2.33
31315LNK0	10/25/13	10/26/12	99.757	2.43
31315LNR5	10/31/13	10/31/12	99.757	2.43
31315LNS3	11/01/13	11/05/12	99.759	2.41
31315LNY0	11/07/13	11/07/12	99.757	2.43
31315LNZ7	11/08/13	11/09/12	99.747	2.53
31315LPE2	11/13/13	11/14/12	99.747	2.53
31315LPP7	11/22/13	08/26/13	99.978	0.22
31315LPS1	11/25/13	11/26/12	99.767	2.33
31315LPT9	11/26/13	01/24/13	99.856	1.45
31315LPU6	11/27/13	11/30/12	99.769	2.31
31315LPZ5	12/02/13	12/19/12	99.797	2.03
31315LQA9	12/03/13	12/26/12	99.801	2.00
31315LQD3	12/06/13	12/10/12	99.779	2.21
31315LQH4	12/10/13	12/17/12	99.781	2.19
31315LQK7	12/12/13	09/17/13	99.986	0.14
31315LQL5	12/13/13	03/19/13	99.866	1.34
31315LQP6	12/16/13	09/25/13	99.989	0.11
31315LQT8	12/20/13	10/04/13	99.981	0.19
31315LQW1	12/23/13	03/25/13	99.871	1.29
31315LRA8	12/27/13	12/27/12	99.787	2.13
31315LRD2	12/30/13	03/28/13	99.861	1.39

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
31315LAG3	01/07/13	01/04/13	99.9997	0.003
31315LAS7	01/17/13	01/16/13	99.9999	0.001
31315LBE7	01/29/13	01/28/13	99.9999	0.001
31315LBL1	02/04/13	02/01/13	99.9997	0.003
31315LBM9	02/05/13	02/04/13	99.9999	0.001
31315LBN7	02/06/13	02/05/13	99.9999	0.001
31315LBT4	02/11/13	02/08/13	99.9997	0.003
31315LBW7	02/14/13	02/13/13	99.9999	0.001
31315LCC0	02/20/13	02/19/13	99.9998	0.002
31315LCJ5	02/26/13	02/25/13	99.9999	0.001
31315LCK2	02/27/13	02/26/13	99.9999	0.001
31315LDA3	03/14/13	03/13/13	99.9999	0.001

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
31315LDF2	03/19/13	03/18/13	99.9998	0.002
31315LDG0	03/20/13	03/19/13	99.9999	0.001
31315LEB0	04/08/13	04/05/13	99.9997	0.003
31315LEC8	04/09/13	04/08/13	99.9999	0.001
31315LEN4	04/19/13	04/18/13	99.9999	0.001
31315LER5	04/22/13	04/19/13	99.9997	0.003
31315LET1	04/24/13	04/23/13	99.9999	0.001
31315LEY0	04/29/13	04/26/13	99.9997	0.003
31315LFH6	05/08/13	05/07/13	99.9999	0.001
31315LFR4	05/16/13	05/15/13	99.9999	0.001
31315LFS2	05/17/13	05/16/13	99.9999	0.001
31315LFW3	05/21/13	05/20/13	99.9999	0.001
31315LFZ6	05/24/13	05/23/13	99.9999	0.001
31315LGD4	05/28/13	05/24/13	99.9996	0.004
31315LGE2	05/29/13	05/28/13	99.9999	0.001
31315LGL6	06/04/13	06/03/13	99.9999	0.001
31315LGM4	06/05/13	06/04/13	99.9999	0.001
31315LGT9	06/11/13	06/10/13	99.9999	0.001
31315LGU6	06/12/13	06/11/13	99.9999	0.001
31315LHA9	06/18/13	06/17/13	99.9999	0.001
31315LHB7	06/19/13	06/18/13	99.9999	0.001
31315LHW1	07/08/13	07/05/13	99.9997	0.003
31315LHZ4	07/11/13	07/10/13	99.9999	0.001
31315LJF6	07/17/13	07/16/13	99.9999	0.001
31315LJM1	07/23/13	07/22/13	99.9999	0.001
31315LJN9	07/24/13	07/23/13	99.9999	0.001
31315LJU3	07/30/13	07/29/13	99.9999	0.001
31315LJV1	07/31/13	07/30/13	99.9999	0.001
31315LKA5	08/05/13	08/02/13	99.9997	0.003
31315LKC1	08/07/13	08/06/13	99.9999	0.001
31315LKH0	08/12/13	08/09/13	99.9997	0.003
31315LKK3	08/14/13	08/13/13	99.9999	0.001
31315LKQ0	08/19/13	08/16/13	99.9996	0.004
31315LKS6	08/21/13	08/20/13	99.9999	0.001
31315LKU1	08/23/13	08/22/13	99.9999	0.001
31315LKZ0	08/28/13	08/27/13	99.9999	0.001
31315LLA4	08/29/13	08/28/13	99.9999	0.001
31315LLF3	09/03/13	08/30/13	99.9996	0.004
31315LLH9	09/05/13	09/04/13	99.9999	0.001
31315LLP1	09/11/13	09/10/13	99.9999	0.001
31315LLU0	09/16/13	09/13/13	99.9997	0.003
31315LLV8	09/17/13	09/16/13	99.9999	0.001
31315LLW6	09/18/13	09/17/13	99.9999	0.001
31315LMJ4	09/30/13	09/27/13	99.9997	0.003
31315LML9	10/02/13	10/01/13	99.9999	0.001
31315LMN5	10/04/13	10/03/13	99.9999	0.001
31315LMT2	10/09/13	10/08/13	99.9999	0.001

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2013 Interest (Per \$1,000 Maturity Value)
31315LMV7	10/11/13	10/10/13	99.9999	0.001
31315LNF1	10/21/13	10/18/13	99.9997	0.003
31315LNG9	10/22/13	10/21/13	99.9999	0.001
31315LNJ3	10/24/13	10/23/13	99.9999	0.001
31315LNN4	10/28/13	10/25/13	99.9997	0.003
31315LNP9	10/29/13	10/28/13	99.9999	0.001
31315LNQ7	10/30/13	10/29/13	99.9999	0.001
31315LNV6	11/04/13	11/01/13	99.9997	0.003
31315LNW4	11/05/13	11/04/13	99.9999	0.001
31315LNX2	11/06/13	11/05/13	99.9999	0.001
31315LPD4	11/12/13	11/08/13	99.9996	0.004
31315LPF9	11/14/13	11/13/13	99.9999	0.001
31315LPG7	11/15/13	11/14/13	99.9999	0.001
31315LPK8	11/18/13	11/15/13	99.9997	0.003
31315LPL6	11/19/13	11/18/13	99.9999	0.001
31315LPM4	11/20/13	11/19/13	99.9999	0.001
31315LPN2	11/21/13	11/20/13	99.9999	0.001
31315LQB7	12/04/13	12/03/13	99.9999	0.001
31315LQC5	12/05/13	12/04/13	99.9999	0.001
31315LQG6	12/09/13	12/06/13	99.9997	0.003
31315LQJ0	12/11/13	12/10/13	99.9999	0.001
31315LQQ4	12/17/13	12/16/13	99.9999	0.001
31315LQR2	12/18/13	12/17/13	99.9999	0.001