

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 2007 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 1/1/07	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2007 1st Period	2007 2nd 2008 1st	2008 2nd Period	2007	2008
Allied Corp.	019087BA2	08/15/84	08/01/07	6.113	0.000	872.02	0.315326			66.85	
Allied Corp.	019087BB0	08/03/84	08/01/09	6.136	0.000	689.38	0.231663	0.258323	0.289632	88.58	99.27
Empire Incorporated	291737AB0	06/07/83	12/31/07	59.000	9.000	353.36	0.143179	0.165022		56.64	
Fannie Mae	313586QR3	07/05/84	07/05/14	3.625	0.000	400.43	0.132258	0.147318	0.164994	50.98	57.10
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	253.09	0.078841	0.086751	0.095978	29.44	32.53
Fruit of the Loom, Inc.	359416AH7	03/18/81	03/15/11	52.750	7.000	406.33	0.043135	0.043135		15.74	15.79
GMAC LLC	36186CAC7	04/01/81	04/01/11	44.510	6.000	476.35	0.050643	0.050643		18.48	18.54
General Foods Corp.	369856AF6	06/23/81	06/15/11	51.624	7.000	411.92	0.044183	0.044183		16.13	16.17
GMAC	370424CF8	04/01/81	04/01/11	44.510	6.000	476.35	0.050643	0.050643		18.48	18.54
Honeywell Intl, Inc.	438516AH9	08/15/84	08/01/07	6.113	0.000	872.02	0.315326			66.85	
Honeywell Intl, Inc.	438516AJ5	08/03/84	08/01/09	6.136	0.000	689.38	0.231663	0.258323	0.289632	88.58	99.27
ITT Corporation	450679BP9	05/06/81	05/01/11	41.890	6.500	497.21	0.053059	0.053059		19.37	19.42
ITT Corporation	450680AM5	05/06/81	05/01/11	41.890	6.500	497.21	0.053059	0.053059		19.37	19.42
ITT Corporation	460470AM9	07/01/81	07/01/11	50.218	7.500	423.22	0.045434	0.045434		16.58	16.63
Pepsico Cap Resources	713440AW5	04/14/82	04/01/07	4.310	0.000	947.46	0.104946			9.45	
Pepsico Cap Resources	713440AX3	04/14/82	04/01/08	3.894	0.000	914.85	0.101335	0.101335		36.99	9.22
Pepsico Cap Resources	713440AY1	04/14/82	04/01/09	3.525	0.000	884.33	0.097954	0.097954		35.75	35.85
Pepsico Cap Resources	713440AZ8	04/14/82	04/01/10	3.196	0.000	855.64	0.094776	0.094776		34.59	34.69
Pepsico Cap Resources	713440BA2	04/14/82	04/01/11	2.904	0.000	828.61	0.091782	0.091782		33.50	33.59
Pepsico Cap Resources	713440BB0	04/14/82	04/01/12	2.643	0.000	803.05	0.088951	0.088951		32.47	32.56
Rapid-American Corp.	753329BB6	03/01/84	03/01/07	4.449	0.000	935.05	0.346763			20.46	
Sallie Mae	863871AL3	08/15/84	05/15/14	3.900	0.000	409.05	0.135451	0.150640	0.168452	51.55	57.61
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	197.73	0.059799	0.065561	0.072272	22.35	24.60
Tennessee Gas Pipeline	880451AJ8	12/15/81	12/15/11	40.783	6.000	494.35	0.054831	0.054831		19.74	19.74
Transamerica Finl Corp	893502AM6	08/18/82	09/01/07	3.816	0.000	936.28	0.105177			25.56	
Transamerica Finl Corp	893502AN4	08/18/82	03/01/10	2.753	0.000	860.79	0.096696	0.096696		35.29	35.39
Transamerica Finl Corp	893502AP9	08/18/82	09/01/12	1.986	0.000	795.22	0.089331	0.089331		32.61	32.70

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 2007 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 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
ABN Amro Bank N.V.	00078UAE0	11/30/06	11/30/10	100.000	0.000	4.8420		0.134501	0.137757	0.141092	0.144508	0.148007	49.21	51.62
ABN Amro Bank N.V.	00078UER7	03/15/07	03/13/12	100.000	0.000	4.8108			0.133634	0.136813	0.140104	0.143474	38.56	50.56
ABN Amro Bank N.V.	00078UKZ2	05/16/07	05/14/10	100.000	0.000	4.9938			0.138717	0.142143	0.145692	0.149330	31.37	52.15
ABN Amro Bank N.V.	00079FBH4	07/16/03	01/16/14	100.000	0.000	4.1274		0.129599	0.132274	0.135004	0.137790	0.140633	48.03	50.03
ABN Amro Bank N.V.	00079FBM3	08/13/03	11/13/13	100.000	0.000	4.3128		0.137632	0.140599	0.143631	0.146729	0.149893	50.37	52.57
ABN Amro Bank N.V.	00079FBR2	09/10/03	09/10/13	100.000	0.000	5.0200		0.161808	0.165870	0.170033	0.174301	0.178676	59.89	62.94
ABN Amro Bank N.V.	00079FBX9	10/08/03	10/08/13	100.000	0.000	5.1600		0.167004	0.171312	0.175732	0.180266	0.184917	61.62	64.84
ABN Amro Bank N.V.	00079FCY6	03/10/04	12/10/13	100.000	0.000	4.7792		0.151180	0.154793	0.158492	0.162279	0.166157	55.23	57.90
ABN Amro Bank N.V.	00079FDB5	03/24/04	12/24/13	100.000	0.000	4.7792		0.151180	0.154793	0.158492	0.162279	0.166157	55.13	57.79
ABN Amro Bank N.V.	00079FED0	06/23/04	12/23/09	100.000	0.000	4.0499		0.124361	0.126879	0.129449	0.132070	0.134744	45.26	47.12
ABN Amro Bank N.V.	00079FEK4	07/21/04	01/21/10	100.000	0.000	4.0700		0.122545	0.125039	0.127584	0.130180	0.132829	45.37	47.24
ABN Amro Bank N.V.	00079FEN8	08/04/04	02/04/10	100.000	0.000	3.9600		0.118977	0.121332	0.123735	0.126185	0.128683	43.96	45.71
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500		0.128062	0.128124	0.128187	0.128609	0.129042	46.13	46.37
ABN Amro Bank N.V.	00079FHT2	01/21/05	01/21/20	100.000	VARIES	4.7448		0.126832	0.125096	0.123319	0.121500	0.119637	44.78	43.48
ABN Amro Bank N.V.	00079FHV7	01/28/05	01/28/20	100.000	VARIES	4.6673		0.125005	0.123384	0.121726	0.120029	0.118292	44.21	42.99
ABN Amro Bank N.V.	00079FJD5	02/15/05	02/15/20	100.000	VARIES	4.6374		0.124148	0.122518	0.120850	0.119143	0.117397	43.95	42.73
ABN Amro Bank N.V.	00079FLN0	07/20/05	04/20/09	100.000	0.000	3.9485		0.115183	0.117457	0.119776	0.122140	0.124552	42.20	43.88
ABN Amro Bank N.V.	00079FMR0	09/30/05	10/03/20	100.000	7.500	4.4483		0.119720	0.117749	0.115734	0.113675	0.111570	42.39	40.93
ABN Amro Bank N.V.	00079FMS8	10/03/05	10/03/20	100.000	VARIES	4.4457		0.120303	0.118655	0.116971	0.115248	0.113488	42.72	41.49
ABN Amro Bank N.V.	00079FNF5	11/15/05	11/15/20	100.000	VARIES	5.2985		0.142363	0.137992	0.137382	0.133730	0.133693	50.92	49.44
ABN Amro Bank N.V.	00079FNM0	12/21/05	12/21/10	100.000	VARIES	4.5200		0.123261	0.122707	0.122830	0.122946	0.123741	44.88	44.99
ABN Amro Bank N.V.	00079FQY1	06/28/06	06/29/09	100.000	0.000	5.2501		0.149687	0.153617	0.157649	0.161788	0.166035	54.61	57.52
ABN Amro Bank N.V.	00079FRK0	07/05/06	07/05/08	100.000	VARIES	5.2997		0.147215	0.146705	0.146423	0.146851		52.77	27.02
ABN Amro Bank N.V.	00079FRU8	08/09/06	02/09/10	100.000	0.000	4.9028		0.136192	0.139530	0.142951	0.146455	0.150045	50.59	53.10
ABN Amro Bank N.V.	00079FNS3	08/31/06	08/31/10	100.000	0.000	5.1472		0.142188	0.143470	0.148779	0.150949	0.157400	52.95	55.91
ABN Amro Bank N.V.	00079FSU7	09/29/06	03/29/11	100.000	0.000	4.9533		0.137594	0.141002	0.144494	0.148073	0.151740	50.78	53.33
ABN Amro Bank N.V.	00079FTU6	10/31/06	10/29/10	100.000	0.000	4.9534		0.137595	0.140984	0.144475	0.148054	0.151720	50.57	53.10
AIG FP Private Funding	001378AC2	06/19/06	05/19/08	100.000	0.000	5.3068		0.149831	0.151299	0.157021			55.27	21.83
AIG FP Private Funding	001378AD0	06/12/06	05/12/08	100.000	0.000	5.3042		0.150598	0.154592	0.158692			55.33	20.79
AIG FP Private Funding	001378AE8	06/12/06	05/12/08	100.000	0.000	5.3042		0.150598	0.154592	0.158692			55.33	20.79
AIG FP Private Funding	001378AF5	06/19/06	05/19/08	100.000	0.000	5.3068		0.149831	0.151299	0.157021			55.27	21.83
AIG FP Private Funding	001378AG3	07/31/06	07/31/08	100.000	0.000	5.4390		0.151085	0.155194	0.159415	0.163750		56.39	34.10
AIG FP Private Funding	001378AH1	07/31/06	07/31/08	100.000	0.000	5.4390		0.151085	0.155194	0.159415	0.163750		56.39	34.10
AIG FP Private Funding	001378AJ7	10/04/06	10/06/08	100.000	0.000	5.0499		0.140317	0.143860	0.147492	0.151217		51.76	41.23
AIG FP Private Funding	001378AK4	10/04/06	10/06/08	100.000	0.000	5.0499		0.140317	0.143860	0.147492	0.151217		51.76	41.23
AIG FP Private Funding	001378AL2	10/04/06	10/05/09	100.000	0.000	4.9866		0.138536	0.141991	0.145531	0.149159	0.152878	51.10	53.68
AIG FP Private Funding	001378AM0	10/04/06	10/05/09	100.000	0.000	4.9866		0.138536	0.141991	0.145531	0.149159	0.152878	51.10	53.68

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
AIG FP Private Funding	001378AN8	11/03/06	11/05/09	100.000	0.000	4.8876		0.135806	0.139125	0.142525	0.146008	0.149576	49.86	52.33
AIP FP Private Funding	001378AP3	11/03/06	11/05/09	100.000	0.000	4.8876		0.135806	0.139125	0.142525	0.146008	0.149576	49.86	52.33
AIG FP Private Funding	001378AQ1	12/13/06	12/16/09	100.000	0.000	4.8418		0.134549	0.137806	0.141142	0.144559	0.148059	49.12	51.53
AIG FP Private Funding	001378AR9	12/13/06	12/16/09	100.000	0.000	4.8418		0.134549	0.137806	0.141142	0.144559	0.148059	49.12	51.53
AIG FP Private Funding	001378AY4	11/27/06	10/01/08	100.000	0.000	4.9879		0.138555	0.140936	0.144451	0.148053		50.84	39.65
AIG FP Private Funding	001378AZ1	11/27/06	10/01/08	100.000	0.000	4.9879		0.138555	0.140936	0.144451	0.148053		50.84	39.65
AIG FP Private Funding	001378BA5	11/27/06	10/01/08	100.000	0.000	4.9879		0.138555	0.140936	0.144451	0.148053		50.84	39.65
AIG FP Private Funding	001378BB3	11/27/06	10/01/08	100.000	0.000	4.9879		0.138555	0.140936	0.144451	0.148053		50.84	39.65
AIG FP Private Funding	001379AB2	05/22/06	06/02/08	100.000	0.000	5.2898		0.151048	0.155043	0.159144			55.33	24.03
AIG FP Private Funding	001379AC0	05/22/06	06/02/08	100.000	0.000	5.2898		0.151048	0.155043	0.159144			55.33	24.03
AIG FP Private Funding	001379AD8	09/01/06	09/01/11	100.000	0.000	5.1471		0.142975	0.146655	0.150429	0.154300	0.158271	53.03	55.79
AIG FP Private Funding	001379AE6	09/01/06	09/01/11	100.000	0.000	5.1471		0.142975	0.146655	0.150429	0.154300	0.158271	53.03	55.79
AIG FP Private Funding	001379AH9	01/02/07	06/27/08	100.000	0.000	5.1305		0.142516	0.146070	0.149817			51.83	26.37
AIG FP Private Funding	001379AJ5	01/02/07	06/27/08	100.000	0.000	5.1305		0.142516	0.146070	0.149817			51.83	26.37
AMR Corporation	001765AZ9	09/23/03	09/23/23	98.000	4.250	4.7035		0.011479	0.011749	0.012026	0.012308		4.23	3.20
AMR Corporation	001765BA3	09/23/03	09/23/23	98.000	4.250	4.7035		0.011479	0.011749	0.012026	0.012308		4.23	3.20
AMR Corporation	001765BB1	02/13/04	02/15/24	98.500	4.500	4.8410		0.008405	0.008608	0.008817	0.009030	0.009249	3.12	3.27
APP Finance VI	00202NAA3	11/18/97	11/18/12	20.424	0.000	10.8751	332.37	0.160025	0.168726	0.177901	0.187574	0.197774	59.94	66.64
ASG Consolidated LLC	00210VAA5	10/19/04	11/01/11	63.700	VARIES	11.4983		0.255413	0.270098	0.285626	0.302047	0.319412	96.40	107.81
ASG Consolidated LLC	00210VAB3	10/19/04	11/01/11	63.700	VARIES	11.4983		0.255413	0.270098	0.285626	0.302047	0.319412	96.40	107.81
AB Svensk Exportkredit	00254EBD3	05/22/06	05/22/08	100.000	0.000	5.3056		0.150452	0.151925	0.157669			55.47	22.39
Adams & Hancock Cntys IL	005495AY2	05/24/05	12/01/07	106.710	VARIES	4.0579		0.115720	0.114235				37.92	
Community Unit SD # 1	005770BQ4	06/03/03	02/01/07	104.499	VARIES	3.3316		0.093124					2.79	
Community Unit SD # 1	005770BR2	06/03/03	02/01/08	103.613	VARIES	3.7831		0.106327	0.105921	0.105508			38.08	3.17
Advanced Medical Optics	00763MAF5	06/22/04	07/15/24	100.000	VARIES	7.7883		0.241450	0.248148	0.255107	0.262337	0.269849	90.39	95.59
Advanced Medical Optics	00763MAG3	06/22/04	07/15/24	100.000	VARIES	7.7883		0.241450	0.248148	0.255107	0.262337	0.269849	90.39	95.59
Advanced Medical Optics	00763MAH1	07/18/05	07/01/25	100.000	VARIES	6.9000		0.207572	0.213415	0.219461	0.225714		75.78	80.13
Advanced Medical Optics	00763MAJ7	07/18/05	07/01/25	100.000	VARIES	6.9000		0.207572	0.213415	0.219461	0.225714		75.78	80.13
Adv Med Opts Inc	00763MAK4	06/13/06	08/01/26	100.000	VARIES	7.9988		0.223597	0.228929	0.234475	0.240242	0.246239	83.09	87.21
Adv Med Opts Inc	00763MAL2	06/13/06	08/01/26	100.000	VARIES	7.9988		0.223597	0.228929	0.234475	0.240242	0.246239	83.09	87.21
Aladdin Gaming Holdings	010714AC7	02/26/98	03/01/10	45.168	VARIES	15.0505		0.398704	0.394111	0.400516	0.398369	0.407383	144.90	147.03
Alameda, CA	010781AQ5	03/14/02	02/01/12	97.458	7.625	8.0020	9.93	0.006803	0.007075	0.007358	0.007653	0.007959	2.58	2.79
Alameda, CA	010781AW2	03/14/02	02/01/10	97.388	7.500	7.9523	13.97	0.009564	0.009944	0.010340	0.010751	0.011178	3.63	3.92
Alaska Communications	011679AD9	08/26/03	08/15/11*	96.687	9.875	10.4987	10.75	0.010388	0.010933				2.43*	
Alaska Communications	011679AE7	08/26/03	08/15/11*	96.687	9.875	10.4987	10.75	0.010388	0.010933				2.43*	
Alaska Communications	011679AF4	08/26/03	08/15/11*	96.687	9.875	10.4987	10.75	0.010388	0.010933				2.43*	
Alestra S.De R.L.De C.V.	01446PAG9	11/17/03	06/30/10	83.687	8.000	N/A		0.090386	0.087299	0.086522	0.082415	0.080354	32.42	30.91
Alliance One Intl Inc	018772AE3	05/13/05	11/15/12	90.000	12.750	15.0159	13.61	0.026403	0.028385	0.030516	0.032808	0.035271	10.05	11.62
Alliance One Intl Inc	018772AF0	05/13/05	11/15/12	90.000	12.750	15.0159	13.61	0.026403	0.028385	0.030516	0.032808	0.035271	10.05	11.62
Alliant Energy Resources	018803205	02/15/00	02/15/30	100.000	VARIES	9.5812		0.371510	0.385980	0.401145	0.417035	0.433687	140.38	151.70
Alliant Energy Resources	018803304	02/15/00	02/15/30	100.000	VARIES	9.5812		0.371510	0.385980	0.401145	0.417035	0.433687	140.38	151.70

* Called in 2007; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Alliant Energy Resources	018803403	02/15/00	02/15/30	100.000	VARIES	9.5812		0.371510	0.385980	0.401145	0.417035	0.433687	140.38	151.70
Alliant Techsystems Inc.	018804AG9	02/19/04	02/15/24	100.000	VARIES	6.1250		0.185273	0.188608	0.192045	0.195587	0.199237	68.22	70.75
Alliant Techsystems Inc.	018804AH7	02/19/04	02/15/24	100.000	VARIES	6.1250		0.185273	0.188608	0.192045	0.195587	0.199237	68.22	70.75
Alliant Techsystems Inc.	018804AJ3	08/13/04	08/15/24	100.000	VARIES	6.9757		0.210053	0.214472	0.219046	0.223780	0.228678	77.64	81.02
Alliant Techsystems Inc.	018804AK0	08/13/04	08/15/24	100.000	VARIES	6.9757		0.210053	0.214472	0.219046	0.223780	0.228678	77.64	81.02
Alltel Corporation	020039798	05/06/02	05/17/07	100.000	VARIES	7.1463		0.199788					27.17	
Alltel Corporation	020039DF7	05/06/02	05/17/07	100.000	VARIES	7.1463		0.199788					27.17	
Alza Corporation	022615AC2	07/14/94	07/14/14	35.471	0.000	5.2499	322.00	0.096340	0.098869	0.101464	0.104128	0.106861	35.99	37.91
AAM Hldg, Inc.	024061AA1	02/11/04	02/15/24	100.000	2.000	4.5774		0.135770	0.137606	0.139484	0.141405	0.143369	49.71	51.09
AAM Hldg, Inc.	024061AB9	02/11/04	02/15/24	100.000	2.000	4.5774		0.135770	0.137606	0.139484	0.141405	0.143369	49.71	51.09
Amer Elec Pwr Co Inc	025537AC5	06/11/02	08/16/07	100.000	VARIES	6.7031		0.188781	0.187511				42.25	
Amer Med Sys Hldgs Inc	02744MAA6	06/27/06	07/01/36	100.000	VARIES	9.1005		0.260359	0.268098	0.276190	0.284649		95.12	100.95
AmerUs Group Co.	03072M504	05/16/06	05/16/11	102.760	6.583	5.9369		0.169069	0.168659	0.168238	0.167804	0.167357	60.75	60.45
Amgen Inc.	031162AC4	03/01/02	03/01/32	71.423	VARIES	N/A		0.096852	0.099018	0.101233	0.103497	0.105811	35.78	37.40
Amgen Inc.	031162AD2	03/01/02	03/01/32	71.423	VARIES	N/A		0.096852	0.099018	0.101233	0.103497	0.105811	35.78	37.40
Amgen Inc.	031162AE0	03/01/02	03/01/32	71.423	VARIES	N/A		0.096852	0.099018	0.101233	0.103497	0.105811	35.78	37.40
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4729		0.096854	0.099020	0.101235	0.103499	0.105814	35.78	37.40
Amgen Inc.	031162AL4	03/01/05	03/01/32	72.947	VARIES	4.4729		0.096854	0.099020	0.101235	0.103499	0.105814	35.78	37.40
Anixter International	035290AD7	07/07/03	07/07/33	38.016	VARIES	7.3003		0.095593	0.099082	0.102699	0.106448	0.110333	36.28	38.97
Anixter International	035290AE5	07/07/03	07/07/33	38.016	VARIES	7.3003		0.095593	0.099082	0.102699	0.106448	0.110333	36.28	38.97
Anixter International	035290AF2	07/07/03	07/07/33	38.016	VARIES	7.3003		0.095593	0.099082	0.102699	0.106448	0.110333	36.28	38.97
Anixter International	035290AG0	07/07/03	07/07/33	38.016	VARIES	7.3003		0.095593	0.099082	0.102699	0.106448	0.110333	36.28	38.97
Anixter International	035290AH8	02/16/07	02/15/13	70.400	1.000	7.1568		0.112177	0.116169	0.116169	0.120326	0.124632	35.88	43.72
Anixter International	035290AJ4	02/16/07	02/15/13	70.400	1.000	7.1568		0.112177	0.116169	0.116169	0.120326	0.124632	35.88	43.72
Anthony Crane Cap. Corp.	036778AC2	07/31/03	02/01/08	3.000	VARIES	N/A		1.000915	1.678524	2.990356			780.72	89.71
Aon Corporation	037389AQ6	11/07/02	11/15/12	100.000	VARIES	9.0983		0.319637	0.329754	0.340333	0.351392	0.359424	117.84	125.39
Aon Corporation	037389AT0	11/07/02	11/15/12	100.000	VARIES	9.0983		0.319637	0.329754	0.340333	0.351392	0.359424	117.84	125.39
Apria Healthcare Group	037933AA6	08/20/03	09/01/33	100.000	VARIES	8.6241		0.282089	0.290211	0.298682	0.307519	0.316737	105.01	111.28
Apria Healthcare Group	037933AB4	08/20/03	09/01/33	100.000	VARIES	8.6241		0.282089	0.290211	0.298682	0.307519	0.316737	105.01	111.28
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025192	0.025191	0.025190	0.025189	0.025187	9.07	9.07
Republic of Argentina	040114GA2	06/15/00	06/15/15	91.700	11.750	13.0226	18.91	0.012097	0.012885	0.013724	0.014618	0.015569	4.52	5.13
Republic of Argentina	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8669	5.96	0.003645	0.003880	0.004130	0.004395	0.004678	1.43	1.62
Republic of Argentina	040114GF1	06/19/01	12/19/08	77.800	VARIES	N/A		0.167844	0.126179	0.084327	0.042273		51.92	21.78
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.639684	0.638410	0.640797	0.643363	0.649672	233.27	235.12
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	12.000	N/A		0.594275	0.591305	0.591603	0.591921	0.595517	216.33	216.64
Arlingtn Sport Fac Auth	04184EAA7	02/17/93	12/31/08	28.800	0.000	7.9988	567.01	0.189933	0.197530	0.205430	0.213646		69.76	75.23
Armor Holdings, Inc.	042260AC3	10/29/04	11/01/24	99.000	VARIES	7.0025		0.212852	0.218360	0.224060	0.229960	0.236066	78.29	82.44
Armstrong Cnty Ind Dev	04233KAB2	07/29/99	08/20/34	6.955	0.000	7.7498		0.025609	0.026601	0.027632	0.028703	0.029815	9.66	10.43
Aubrey ISD	050195HA7	08/07/03	02/15/07	88.833	0.000	3.3900	107.60	0.092600					4.07	
Aubrey ISD	050195HB5	08/07/03	02/15/08	84.421	0.000	3.7800	114.67	0.099266	0.101142	0.103053			36.59	4.53
Aubrey ISD	050195HC3	08/07/03	02/15/09	79.705	0.000	4.1500	119.51	0.104028	0.106187	0.108390	0.110640	0.112935	38.43	40.04
Aubrey ISD	050195HD1	08/07/03	02/15/10	74.664	0.000	4.5300	122.88	0.107574	0.110011	0.112502	0.115051	0.117657	39.84	41.66
Avnet, Inc.	053807AL7	03/05/04	03/15/34	100.000	VARIES	7.8752		0.254100	0.261918	0.270043	0.278489	0.287267	94.57	100.56

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Azusa Calif Redev Agy	05502MAB9	06/16/92	12/01/12	16.502	0.000	9.0030	428.96	0.147440	0.154077	0.161013	0.168261	0.175835	54.68	59.71
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.	060505AT1	10/29/02	03/01/07	94.733	0.000	3.6047		0.108806					6.53	
Bank of America Corp.	060505CZ5	02/15/07	02/15/12	100.000	0.250	5.2599			0.146109	0.149769	0.153525	0.157380	46.67	55.63
Bank of America Corp.	06050MAW7	11/10/00	11/10/07	110.000	0.250	7.7500		0.369687	0.383743				116.76	
Bank of America Corp.	06050MBV8	06/28/02	07/02/07	100.000	0.000	4.7591		0.159648	0.163447				29.58	
Bank of America Corp.	06050MBY2	11/27/02	11/29/07	100.000	0.000	3.9953		0.130040	0.132638				43.12	
Bank of America Corp.	06050MCB1	02/20/03	02/20/08	100.000	0.000	3.6499		0.115072	0.117172	0.119310			42.36	5.85
Bank of America Corp.	06050MCH8	04/25/03	04/29/08	100.000	0.000	3.5419		0.111297	0.113268	0.115274			40.67	13.60
Bank of America Corp.	06050MCK1	05/30/03	06/03/08	100.000	0.000	2.8951		0.088955	0.090242	0.091549			32.33	13.92
Bank of America Corp.	06050MCM7	06/04/03	06/04/07	100.000	0.000	2.3999		0.072472					11.09	
Bank of America Corp.	06050MCN5	05/29/03	05/29/08	100.000	0.000	2.9999		0.092487	0.093874	0.095282			33.63	14.10
Bank of America Corp.	06050MCP0	06/25/03	06/25/10	100.000	0.000	3.5500		0.111536	0.113516	0.115531	0.117581	0.119668	40.53	41.98
Bank of America Corp.	06050MCQ8	07/25/03	07/29/08	100.000	0.000	3.4570		0.106468	0.108309	0.110181	0.112085		39.22	23.26
Bank of America Corp.	06050MCS4	11/12/03	11/13/08	100.000	0.000	3.9410		0.123085	0.125511	0.127984	0.130506		44.98	40.38
Bank of America Corp.	06050MCV7	12/19/03	12/23/08	100.000	0.000	3.6364		0.112592	0.114639	0.116724	0.118846		40.93	41.47
Bank of America Corp.	06050MCY1	01/30/04	02/03/09	100.000	0.000	3.4992		0.106040	0.107895	0.109783	0.111704	0.113658	39.06	40.44
Bank of America Corp.	06050MDA2	03/02/04	03/04/09	100.000	0.000	3.5091		0.106353	0.108219	0.110118	0.112050	0.114016	39.06	40.45
Bank of America Corp.	06050MDC8	03/25/04	03/27/09	100.000	0.000	3.3125		0.099910	0.101565	0.103247	0.104957	0.106696	36.58	37.80
Bank of America Corp.	06050MDE4	05/28/04	06/01/10	100.000	0.000	4.7926		0.149925	0.153517	0.157196	0.160963	0.164820	54.84	57.50
Bank of America Corp.	06050MDG9	06/09/04	06/09/08	99.000	11.000	3.6001		0.096533	0.098270	0.100039			35.14	15.81
Bank of America Corp.	06050MDH7	06/25/04	06/28/10	100.000	0.000	4.7147		0.147204	0.150674	0.154226	0.157861	0.161583	53.64	56.20
Bank of America Corp.	06050MDJ3	06/24/04	06/24/10	100.000	0.000	4.7242		0.147478	0.150961	0.154527	0.158177	0.161914	53.77	56.34
Bank of America Corp.	06050MDK0	06/28/04	06/28/08	99.000	11.000	3.8500		0.103891	0.105891	0.107929			37.77	19.10
Bank of America Corp.	06050MDM6	07/30/04	08/02/10	100.000	0.000	4.5676		0.138910	0.142082	0.145327	0.148646	0.152041	51.53	53.92
Bank of America Corp.	06050MDN4	08/26/04	08/28/09	100.000	0.000	4.2830		0.129529	0.132303	0.135136	0.138030	0.140986	47.82	49.89
Bank of America Corp.	06050MDR5	09/23/04	09/25/09	100.000	0.000	3.8427		0.115212	0.117425	0.119681	0.121981	0.124325	42.30	43.94
Bank of America Corp.	06050MEC7	11/26/04	11/26/10	100.000	1.500	4.2768		0.125613	0.127408	0.129241	0.131114	0.133027	45.67	47.00
Bank of America Corp.	06050MED5	11/15/04	11/13/09	100.000	0.000	3.9639		0.119077	0.121437	0.123844	0.126298	0.128801	43.52	45.26
Bank of America Corp.	06050MEF0	11/29/04	11/29/10	100.000	0.000	3.9607		0.119000	0.121357	0.123760	0.126211	0.128710	43.42	45.15
Bank of America Corp.	06050MEG8	12/27/04	06/28/10	100.000	0.000	4.0825		0.122964	0.125474	0.128036	0.130649	0.133316	44.73	46.58
Bank of America Corp.	06050MEH6	12/28/04	12/28/10	100.000	1.000	4.2553		0.126150	0.128243	0.130380	0.132563	0.134793	45.80	47.34
Bank of America Corp.	06050MEK9	01/27/05	01/28/11	100.000	0.000	4.3233		0.128066	0.130834	0.133662	0.136551	0.139503	47.46	49.53
Bank of America Corp.	06050MEL7	01/28/05	01/28/11	100.000	1.000	4.3662		0.127543	0.129721	0.131947	0.134221	0.136545	46.98	48.61
Bank of America Corp.	06050MEM5	01/26/05	01/26/10	100.000	0.250	4.0650		0.119512	0.121800	0.124135	0.126517	0.128947	44.15	45.86
Bank of America Corp.	06050MEP8	02/24/05	02/24/10	100.000	1.250	4.3096		0.125325	0.127277	0.129271	0.131309	0.133390	45.97	47.43
Bank of America Corp.	06050MER4	03/24/05	03/27/09	100.000	0.000	4.4897		0.133355	0.136349	0.139409	0.142539	0.145739	49.12	51.35
Bank of America Corp.	06050MEU7	04/28/05	04/30/09	100.000	1.750	4.3698		0.126278	0.127975	0.129709	0.131481	0.133292	45.97	47.23
Bank of America Corp.	06050MEW3	05/27/05	05/27/10	100.000	1.000	4.3093		0.125776	0.127888	0.130045	0.132248	0.134499	45.80	47.36
Bank of America Corp.	06050MEY9	06/24/05	06/25/10	100.000	0.000	4.7416		0.141323	0.144674	0.148103	0.151615	0.155209	51.52	53.99
Bank of America Corp.	06050MEZ6	07/29/05	07/29/11	100.000	1.500	4.5615		0.130633	0.132662	0.134737	0.136860	0.139031	48.02	49.54
Bank of America Corp.	06050MFA0	08/25/05	08/25/10	100.000	1.250	4.5105		0.129425	0.131561	0.133745	0.135978	0.138262	47.52	49.12

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Bank of America Corp.	06050MFB8	08/26/05	08/28/09	100.000	0.000	4.4018		0.127745	0.130556	0.133430	0.136367	0.139368	47.19	49.29
Bank of America Corp.	06050MFC6	10/28/05	10/28/10	100.000	2.000	4.8533		0.138709	0.140727	0.142794	0.144911	0.147079	50.56	52.06
Bank of America Corp.	06050MFE2	09/28/05	09/29/10	100.000	0.000	4.5189		0.131280	0.134246	0.137280	0.140382	0.143553	48.35	50.56
Bank of America Corp.	06050MFG7	11/21/05	11/24/10	100.000	0.000	4.8973		0.142840	0.146338	0.149921	0.153592	0.157353	52.31	54.91
Bank of America Corp.	06050MFI1	12/27/05	12/27/10	100.000	1.250	5.0014		0.144205	0.146943	0.149750	0.152626	0.155574	52.43	54.45
Bank of America Corp.	06050MFK8	12/28/05	12/28/11	100.000	1.500	5.0510		0.145353	0.147972	0.150657	0.153409	0.156232	52.81	54.75
Bank of America Corp.	06050MFL6	03/24/06	03/25/11	100.000	0.000	5.1630		0.147143	0.150941	0.154838	0.158835	0.162936	54.39	57.24
Bank of America Corp.	06050MFP7	04/28/06	04/28/11	100.000	1.750	5.5388		0.156770	0.159766	0.162844	0.166008	0.169259	57.36	59.60
Bank of America Corp.	06050MFR3	03/27/06	03/27/09	100.000	0.750	5.1969		0.147568	0.150862	0.154240	0.157707	0.161263	54.34	56.81
Bank of America Corp.	06050MFS1	05/26/06	08/26/10	100.000	0.000	5.4111		0.152344	0.156466	0.160699	0.165047	0.169512	56.63	59.74
Bank of America Corp.	06050MFT9	05/25/06	05/25/10	100.000	2.000	5.4394		0.153694	0.156363	0.159104	0.161921	0.164813	56.00	57.99
Bank of America Corp.	06050MFX4	06/27/06	06/27/11	100.000	0.000	5.6598		0.161667	0.166243	0.170947	0.175785	0.180759	59.06	62.45
Bank of America Corp.	06050MFW2	07/28/06	01/28/11	100.000	0.000	5.5354		0.153763	0.158019	0.162392	0.166887	0.171506	57.44	60.66
Bank of America Corp.	06050MFX0	07/28/06	07/29/10	100.000	0.000	5.4654		0.151842	0.155991	0.160254	0.164633	0.169132	56.69	59.83
Bank of America Corp.	06050MGZ5	08/24/06	08/26/10	100.000	0.000	5.2025		0.144556	0.148316	0.152174	0.156133	0.160194	53.67	56.50
Bank of America Corp.	06050MGB7	09/29/06	10/03/11	100.000	0.000	4.9679		0.138075	0.141504	0.145019	0.148622	0.152313	50.94	53.50
Bank of America Corp.	06050MGD3	09/18/06	09/19/11	100.000	0.000	5.1632		0.143444	0.147147	0.150946	0.154843	0.158840	53.07	55.85
Bank of America Corp.	06050MGF8	10/27/06	10/27/11	100.000	0.000	5.2609		0.146136	0.149980	0.153926	0.157974	0.162130	53.80	56.67
Bank of America Corp.	06050MGM3	12/22/06	12/27/11	100.000	0.000	4.9879		0.138651	0.142109	0.145653	0.149285	0.153009	50.56	53.12
Bank of America Corp.	06050MGN1	12/29/06	12/29/11	100.000	0.000	4.9680		0.138001	0.141429	0.144942	0.148542	0.152232	50.31	52.84
Bank of America Corp.	06050MGP6	02/23/07	02/23/12	100.000	0.000	5.2024		0.144511	0.148270	0.152127	0.156084	0.160042	44.99	55.07
Bank of America Corp.	06050MGQ4	01/26/07	01/27/12	100.000	0.000	5.1926		0.144238	0.144260	0.148006	0.151849	0.155791	48.90	55.17
Bank of America Corp.	06050MGU5	02/23/07	11/23/11	100.000	0.000	5.1129		0.142025	0.143841	0.147518	0.151289	0.155157	44.28	54.08
Bank of America Corp.	06050MGV3	02/23/07	02/24/12	100.000	0.000	5.1048		0.141822	0.141822	0.145442	0.149154	0.152961	44.14	53.98
Bank of America Corp.	06050MGW1	02/20/07	02/19/10	100.000	0.000	5.1731		0.143699	0.147395	0.151208	0.155119	0.159030	45.18	54.77
Bank of America Corp.	06050MGY7	03/30/07	03/30/10	100.000	0.000	4.9975		0.138821	0.142289	0.145845	0.149489	0.153143	37.94	52.52
Bank of America Corp.	06050MGZ4	03/29/07	03/29/12	100.000	2.000	5.0300		0.139723	0.141840	0.144010	0.146235	0.148466	38.20	51.86
Bank of America Corp.	06050MHB6	03/30/07	03/30/12	100.000	0.000	4.9829		0.138415	0.141864	0.145398	0.149021	0.152675	37.82	52.36
Bank of America Corp.	06050MHC4	04/27/07	04/27/09	100.000	0.000	4.8413		0.134482	0.137737	0.141072	0.144486	0.147901	33.02	50.62
Bank of America Corp.	06050MHF7	05/25/07	02/27/12	100.000	0.000	5.2687		0.146354	0.148325	0.152232	0.156242	0.160251	31.86	55.08
Bank of America Corp.	06050MHP5	07/27/07	07/28/11	100.000	0.000	5.3581		0.148836	0.148859	0.152847	0.156942	0.161037	22.92	55.54
Bank of America Corp.	06050MHT7	08/30/07	09/01/11	100.000	0.000	5.1144		0.142067	0.142089	0.145722	0.149449	0.153184	17.19	52.69
Bank of America Corp.	06050MHU4	08/31/07	09/02/11	100.000	0.000	5.0622		0.140618	0.140658	0.144218	0.147869	0.151520	17.02	52.14
Bank of America Corp.	06050MHV2	09/28/07	03/28/13	100.000	0.000	5.2121			0.144782	0.148555	0.152426	0.156297	13.46	53.51
Bank of America Corp.	06050MHW0	09/27/07	09/29/10	100.000	0.000	4.9389			0.137193	0.137230	0.140619	0.144092	12.90	50.64
Bank of America Corp.	06050MHY6	11/30/07	11/30/12	100.000	1.250	4.9200			0.136669	0.139177	0.141746	0.144315	4.24	49.81
Bank of America Corp.	06050MJB4	11/29/07	12/01/11	100.000	0.000	4.6068			0.127967	0.128000	0.130948	0.133964	4.10	46.79
Bank of America Corp.	06050MJC2	11/30/07	11/30/09	100.000	0.000	4.2646			0.118462	0.120988	0.123568	0.126148	3.67	43.26
Bank of America Corp.	06050MJD0	11/30/07	11/30/10	100.000	0.000	4.4308			0.123080	0.125807	0.128594	0.131382	3.82	44.97
Baxter International, Inc	071813604	12/17/02	02/16/08	100.000	VARIABLE	4.3864		0.123830	0.123183	0.122522	0.121875	0.121227	44.29	5.51
Baxter International, Inc	071813AV1	12/17/02	02/16/08	100.000	VARIABLE	4.3864		0.123830	0.123183	0.122522	0.121875	0.121227	44.29	5.51
Bayerische Landesbank	0727G0AA8	05/31/02	05/28/10	100.000	0.000	5.2947		0.186017	0.190941	0.195996	0.201185	0.206511	68.18	71.84
Bayerische Landesbank	0727G0CJ7	11/26/04	02/26/09	100.000	0.000	3.8824		0.115359	0.117598	0.119881	0.122208	0.124580	42.50	44.16

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008	
Bayerische Landesbank	0727G0CR9	02/23/05	02/23/07	100.000	0.000	3.5768		0.104785						5.45	
Bayerische Landesbank	0727G0DQ0	07/13/05	07/13/07	100.000	0.000	3.7203		0.107225	0.109220					20.95	
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	5.9698	51.27	0.066176	0.068151	0.070185	0.072280			24.18	25.64
Bear Stearns Co., Inc.	073928JS3	06/03/99	06/30/11	46.328	0.000	6.4740	287.58	0.135007	0.139377	0.143889	0.148546	0.153355		49.40	52.65
Bear Stearns Co., Inc.	073928WN9	02/27/02	08/15/13	49.000	0.000	6.3184	172.41	0.111084	0.116492	0.118213	0.123288	0.125801		42.52	45.24
Bear Stearns Co., Inc.	073928Y64	10/11/07	10/11/11	79.721	0.000	5.7469				0.127265	0.130922	0.134684		10.18	47.07
Beaver Cnty Ind Dev Auth	07487TAB9	04/29/99	11/20/24	17.103	0.000	7.0298	119.61	0.056304	0.058283	0.060331	0.062452	0.064647		20.79	22.28
BellSouth Telecomm	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500		0.100767	0.104218	0.107788	0.111480	0.115298		37.01	39.59
Bexar Cnty Hsg Fin Corp	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7500	29.05	0.066338	0.068245	0.070207	0.072226	0.074302		24.57	26.01
Bond & Fayette County,IL	097850CF6	04/01/03	12/01/07	105.533	VARIES	3.5638		0.100283	0.099645					32.98	
Bond & Fayette County,IL	097850CG4	04/01/03	12/01/08	105.035	VARIES	3.8666		0.109523	0.109009	0.108485	0.107951			39.30	35.70
Brill Media Company	109492AC2	12/30/97	12/15/07	89.963	VARIES	12.4296		0.134089	0.134003					46.64	
Brill Newspapers, Inc.	109492AH1	12/30/97	12/15/07	92.200	VARIES	N/A		0.133865	0.135627					46.91	
Burlington Coat Factory	121577AA8	04/13/06	10/15/14	75.522	VARIES	14.4995		0.326491	0.350160	0.375546	0.402773	0.402772		125.53	142.17
Burlington Coat Factory	121577AB6	04/13/06	10/15/14	75.522	VARIES	14.4995		0.326491	0.350160	0.375546	0.402773	0.402772		125.53	142.17
Butler Cnty Dev Auth	12359RAT9	01/15/97	05/01/07	45.174	0.000	7.8682	523.02	0.210290						25.23	
Butler Cnty Dev Auth	12359RAU6	01/15/97	11/01/07	43.373	0.000	7.8884	503.99	0.202810	0.210809					62.28	
Butler Cnty Dev Auth	12359RAV4	01/15/97	05/01/08	41.546	0.000	7.9285	486.21	0.195991	0.203761	0.211838				72.91	25.42
Butler Cnty Dev Auth	12359RAW2	01/15/97	11/01/08	39.917	0.000	7.9383	467.97	0.188717	0.196208	0.203995	0.212092			70.20	62.66
Butler Cnty Dev Auth	12359RAX0	01/15/97	05/01/09	38.166	0.000	7.9885	451.44	0.182439	0.189726	0.197304	0.205185	0.213381		67.88	73.41
Butler Cnty Dev Auth	12359RAY8	01/15/97	11/01/09	36.700	0.000	7.9885	434.10	0.175432	0.182439	0.189727	0.197305	0.205186		65.27	70.59
Butler Cnty Dev Auth	12359RAZ5	01/15/97	05/01/10	35.110	0.000	8.0286	418.24	0.169312	0.176109	0.183178	0.190532	0.198180		63.01	68.17
Butler Cnty Dev Auth	12359RBA9	01/15/97	11/01/10	33.621	0.000	8.0586	402.63	0.163197	0.169773	0.176614	0.183730	0.191133		60.74	65.73
Butler Cnty Dev Auth	12359RBB7	01/15/97	05/01/11	32.274	0.000	8.0687	387.18	0.157004	0.163338	0.169928	0.176783	0.183915		58.44	63.25
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994		0.257370	0.265045	0.273065	0.281446	0.290205		94.51	100.33
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994		0.257370	0.265045	0.273065	0.281446	0.290205		94.51	100.33
Harrah's Oper Co Inc	127687AA9	06/13/05	04/15/24	127.250	VARIES	6.1985		0.228473	0.232020	0.235678	0.239234	0.242900		83.44	86.03
Harrah's Oper Co Inc	127687AB7	06/13/05	04/15/24	127.250	VARIES	6.1985		0.228473	0.232020	0.235678	0.239234	0.242900		83.44	86.03
CapitalSource Inc.	14055XAC6	07/07/04	07/15/34	100.000	VARIES	8.2001		0.250828	0.257126	0.263682	0.270507	0.277612		93.57	98.47
CapitalSource Inc.	14055XAD4	07/07/04	07/15/34	100.000	VARIES	8.2001		0.250828	0.257126	0.263682	0.270507	0.277612		93.57	98.47
Cardinal Health 409, Inc	14150BAA2	04/10/07	04/15/15	100.000	9.500	9.4999		0.260989	0.259563	0.259563	0.259563	0.260989		69.05	95.11
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	2.000	9.8183		0.479710	0.500532	0.522377	0.545294	0.569336		180.97	197.16
Century Commun Corp	156503AK0	11/13/97	11/15/17*	93.375	8.375	9.1001	16.85	0.007568						.32*	
Century Commun Corp	156503AM6	01/15/98	01/15/08*	41.266	0.000	9.0500	499.62	0.215350	0.228825					9.65*	
Century Commun Corp	156503AN4	01/15/98	01/15/08*	41.266	0.000	9.0500	499.62	0.215350	0.228825					9.65*	
CenturyTel, Inc.	156700AD8	05/06/02	05/15/07	100.000	VARIES	7.4272		0.208314						27.91	
CenturyTel, Inc.	156700AE6	06/26/02	08/01/32*	100.000	VARIES	N/A		0.299941	0.307476	0.315349				68.44*	
CenturyTel, Inc.	156700AH9	06/26/02	08/01/32*	100.000	VARIES	N/A		0.299941	0.307476	0.315349				68.44*	
Champaign County, IL	158199AR0	03/29/07	12/01/08	102.070	0.000	5.2811		0.149736	0.151098	0.155088	0.159183			41.13	51.92
Champaign County, IL	158199AS8	03/29/07	12/01/09	102.940	VARIES	5.3606		0.153285	0.154701	0.158847	0.163105	0.150538		42.12	57.70
Chesapeake Energy Corp.	165167BZ9	05/15/07	05/15/37	100.000	VARIES	6.7505			0.187517	0.191502	0.195622	0.199881		42.56	70.07

* Called in 2007; reportable OID is computed to call date.

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Chesapeake Energy Corp.	165167CA3	08/14/07	05/15/37	97.625	VARIES	8.0008			0.216968	0.219951	0.225972	0.232234	29.86	80.83
Chiron Corporation	170040AF6	07/30/03	08/01/33	100.000	1.625	6.1446		0.195706	0.200332	0.205100	0.210015	0.215080	72.70	76.22
Chiron Corporation	170040AG4	07/30/03	08/01/33	100.000	1.625	6.1446		0.195706	0.200332	0.205100	0.210015	0.215080	72.70	76.22
Chiron Corporation	170040AH2	06/22/04	06/30/34	100.000	2.750	6.5761		0.201514	0.205628	0.209877	0.214266	0.218800	73.29	76.35
Chiron Corporation	170040AJ8	06/22/04	06/30/34	100.000	2.750	6.5761		0.201514	0.205628	0.209877	0.214266	0.218800	73.29	76.35
The Chubb Corporation	171232AG6	12/02/02	11/16/07	100.000	VARIES	4.7980		0.134653	0.133974				42.29	
The Chubb Corporation	171232AK7	06/24/03	08/16/08	100.000	VARIES	3.1054		0.088227	0.087747	0.087260	0.086765		31.54	19.54
Chukchansi Econ Dev Auth	171276AA6	10/08/02	06/15/09	91.476	14.500	16.6607	43.12	0.040231	0.043582	0.047213	0.051146	0.055406	15.20	17.84
Chukchansi Econ Dev Auth	171276AB4	10/08/02	06/15/09	91.476	14.500	16.6607	43.12	0.040231	0.043582	0.047213	0.051146	0.055406	15.20	17.84
Cinemark, Inc.	17243RAA9	03/31/04	03/15/14	62.373	VARIES	9.7491		0.213466	0.223871	0.234784	0.246229	0.258231	80.98	89.07
Cinemark, Inc.	17243RAB7	03/31/04	03/15/14	62.373	VARIES	9.7491		0.213466	0.223871	0.234784	0.246229	0.258231	80.98	89.07
Citigroup Global Markets	17307EBE2	07/01/04	09/07/16	51.400	0.000	5.5371	75.31	0.089080	0.091546	0.094080	0.096685	0.099362	33.08	34.94
Citigroup Funding, Inc.	17308CKY1	08/24/07	08/31/12	100.000	1.080	5.0702			0.137780	0.139400	0.140636	0.145835	18.11	52.04
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3199	5.36	0.024387	0.025279	0.026204	0.027163	0.028158	9.02	9.70
Citigroup Funding, Inc.	1730T0AN9	05/19/06	05/19/08	100.000	0.000	5.3749		0.153316	0.157436	0.161667			56.29	22.31
Citigroup Funding, Inc.	1730T0AT6	07/25/06	07/25/08	100.000	0.000	5.5902		0.155284	0.159624	0.164086	0.168672		58.06	34.30
Citigroup Funding, Inc.	1730T0AV1	09/06/06	09/05/08	100.000	0.000	5.2226		0.145074	0.148842	0.152728	0.156717		53.79	37.98
Citigroup Funding, Inc.	1730T0AW9	09/07/06	09/07/11	100.000	0.125	5.2915		0.146989	0.150786	0.154683	0.158684	0.162791	54.48	57.33
Citigroup Funding, Inc.	1730T0AY5	09/26/06	09/26/08	100.000	0.000	5.2584		0.146068	0.149909	0.153850	0.157895		54.02	41.50
Citigroup Funding, Inc.	1730T0BD0	11/13/06	11/17/09	100.000	0.000	5.2643		0.146319	0.150170	0.154123	0.158180	0.162343	53.71	56.58
Citigroup Funding, Inc.	1730T0BE8	11/20/06	11/21/07	100.000	0.000	5.3216		0.147844	0.151778				48.02	
Citigroup Funding, Inc.	1730T0BF5	11/22/06	11/26/07	100.000	0.000	5.3305		0.148158	0.152107				48.86	
Citigroup Funding, Inc.	1730T0BK4	12/19/06	12/19/08	100.000	0.000	5.0518		0.140329	0.143874	0.147508	0.151234		51.24	52.00
Citigroup Funding, Inc.	1730T0BM0	12/19/06	12/20/07	100.000	0.000	5.1836		0.144012	0.147744				50.93	
Citigroup Funding, Inc.	1730T0BQ1	01/26/07	01/26/17	100.000	5.420	5.4199		0.150556	0.150556	0.150556	0.150556		50.44	54.20
Citigroup Funding, Inc.	1730T0BS7	02/07/07	08/07/09	100.000	0.000	5.2644		0.146236	0.150085	0.150085	0.154036	0.158091	47.93	55.89
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8403			0.162233	0.159127	0.155930	0.155972	51.00	56.28
Citigroup Funding, Inc.	1730T0BU2	02/12/07	02/13/08	100.000	0.000	5.3730		0.149251	0.149275	0.153285			48.17	6.44
Citigroup Funding, Inc.	1730T0CH0	03/28/07	03/28/37	100.000	VARIES	5.6199		0.156110	0.153198	0.150205	0.150247		42.35	54.34
Citigroup Funding, Inc.	1730T0CJ6	03/29/07	03/29/09	100.000	VARIES	5.0798		0.141107	0.144691	0.140182	0.143742		38.71	51.19
Citigroup Funding, Inc.	1730T0CQ0	04/27/07	10/27/08	100.000	0.000	5.0805		0.141125	0.144710	0.148386			34.66	43.50
Citigroup Funding, Inc.	1730T0CR8	05/25/07	05/25/22	100.000	VARIES	5.6847		0.157909	0.154502	0.150998	0.147395		33.99	54.73
Citigroup Funding, Inc.	1730T0CU1	05/25/07	05/25/22	100.000	VARIES	5.6847		0.157909	0.154502	0.150998	0.147395		33.99	54.73
Citigroup Funding, Inc.	1730T0CV9	05/22/07	05/22/09	100.000	VARIES	5.1300		0.142503	0.146158	0.141357	0.144983		31.35	51.71
Citigroup Funding, Inc.	1730T0DB2	05/29/07	06/01/10	100.000	0.000	5.2381		0.145504	0.145546	0.149358	0.153270	0.157284	30.97	54.71
Citigroup Funding, Inc.	1730T0EA3	10/25/07	10/25/09	100.000	0.000	4.7496			0.131934	0.135067	0.138274		8.71	48.48
Citigroup Funding, Inc.	1730T0EC9	09/27/07	09/27/09	100.000	0.000	5.0202			0.139453	0.142953	0.146541		13.11	51.50
Citigroup Funding, Inc.	1730T0ED7	10/29/07	10/29/09	100.000	VARIES	4.6501			0.129170	0.132174	0.129434		8.01	47.06
Citigroup Funding, Inc.	1730T0EF2	10/22/07	10/22/22	100.000	5.430	5.4299			0.150833	0.150833	0.150833		10.41	54.30
Citigroup Funding, Inc.	1730T0EJ4	10/29/07	10/29/19	100.000	VARIES	5.6410			0.156695	0.155238	0.153741		9.72	55.96
Citigroup Funding, Inc.	1730T0EL9	10/26/07	06/26/09	100.000	0.000	4.6597			0.129439	0.130444	0.133483	0.136593	8.42	47.54
Citigroup Funding, Inc.	1730T0EM7	10/30/07	06/26/09	100.000	0.000	4.6297			0.128604	0.129531	0.132529	0.135597	7.85	47.20
Citigroup Funding, Inc.	1730T0EN5	10/30/07	06/26/09	100.000	0.000	4.6297			0.128604	0.129531	0.132529	0.135597	7.85	47.20

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008	
Citigroup Funding, Inc.	1730T0ER6	11/13/07	11/13/09	100.000	0.000	4.7001					0.130561	0.133629	0.136770	6.27	47.85
Citigroup Funding, Inc.	17311G540	08/24/07	08/31/12	100.000	2.800	5.0771				0.137965	0.139542	0.139598	0.143550	18.13	51.58
Citigroup Funding, Inc.	17311GBD3	10/10/07	10/10/14	100.000	0.000	5.1599					0.143333	0.147031	0.150824	11.61	52.87
Clinton & Wash Cntys IL	187327AP6	05/13/04	12/01/07	105.447	VARIES	3.7025			0.104497	0.103680				34.34	
Clinton & Wash Cntys IL	187327AQ4	05/13/04	12/01/08	105.302	VARIES	4.2055			0.119693	0.118997	0.118287	0.117561		42.92	38.90
Cogent Communications	19239VAA2	06/11/07	06/15/14	97.750	1.000	1.3372			0.008498	0.008534	0.008591	0.008649	0.008706	1.71	3.10
Cogent Communications	19239VAB0	06/11/07	06/15/14	97.750	1.000	1.3372			0.008498	0.008534	0.008591	0.008649	0.008706	1.71	3.10
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154			0.540240	0.565724	0.592547	0.620780	0.650498	203.05	222.80
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3810			0.528349	0.552890	0.578704	0.605859	0.634422	196.94	215.78
Compass Minerals Intl	20451NAA9	12/20/02	12/15/12	53.995	VARIES	12.7492			0.312981	0.332933	0.354156	0.354155	0.354155	116.92	127.50
CompuCredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1300			0.274136	0.277480	0.288790	0.294194	0.308151	101.14	107.31
CompuCredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1300			0.274136	0.277480	0.288790	0.294194	0.308151	101.14	107.31
CompuCredit Corporation	20478NAC4	11/23/05	01/31/36	100.000	5.875	N/A			0.250901	0.259249	0.259330	0.266731	0.268537	94.39	97.68
CompuCredit Corporation	20478NAD2	11/23/05	01/31/36	100.000	5.875	N/A			0.250901	0.259249	0.259330	0.266731	0.268537	94.39	97.68
Connetics Corporation	208192AC8	03/23/05	03/30/15*	100.000	2.000	N/A			0.209743					7.76*	
Connetics Corporation	208192AD6	03/23/05	03/30/15*	100.000	2.000	N/A			0.209743					7.76*	
Conseco, Inc.	208464BG1	08/15/05	09/30/35	99.000	3.500	7.3752			0.211798	0.216023	0.220404	0.224947	0.229657	77.79	81.01
Conseco, Inc.	208464BH9	08/15/05	09/30/35	99.000	3.500	7.3752			0.211798	0.216023	0.220404	0.224947	0.229657	77.79	81.01
Convergent Communication	211914AC0	04/02/98	04/01/08	95.696	13.000	13.8065	34.09		0.018338	0.019604	0.020957			7.07	1.89
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000	5.5696	51.05		0.089319	0.091806	0.094363	0.096991	0.099692	32.75	34.60
Cook County, Illinois	213309KS5	04/28/05	12/01/17	49.824	0.000	5.6095	48.44		0.084788	0.087166	0.089611	0.092124	0.094708	31.10	32.87
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	46.13		0.080848	0.083168	0.085555	0.088010	0.090536	29.66	31.39
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	43.64		0.076509	0.078716	0.080987	0.083324	0.085727	28.07	29.72
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	41.28		0.072411	0.074518	0.076686	0.078918	0.081214	26.58	28.14
Cook County, Illinois	213314DE4	09/16/03	12/01/08	79.030	0.000	4.5687	126.79		0.115947	0.118596	0.121305	0.124076		42.38	40.53
Cook County, IL SD #89	214201FV2	09/07/05	12/01/10	78.217	0.000	4.7487	49.95		0.109332	0.111928	0.114586	0.117307	0.120092	39.98	41.91
Cook County, IL SD #89	214201FW0	09/07/05	12/01/11	73.907	0.000	4.9088	48.82		0.106996	0.109622	0.112313	0.115070	0.117894	39.15	41.10
Cook County, IL SD #89	214201FX8	09/07/05	12/01/12	70.159	0.000	4.9590	46.83		0.102672	0.105218	0.107827	0.110500	0.113240	37.57	39.46
Cook County, IL SD #89	214201FY6	09/07/05	12/01/13	66.377	0.000	5.0390	45.04		0.098799	0.101289	0.103841	0.106457	0.109139	36.17	38.01
Cook County, IL SD #89	214201FZ3	09/07/05	12/01/14	62.531	0.000	5.1492	43.37		0.095236	0.097688	0.100203	0.102783	0.105429	34.88	36.69
Cook County, Illinois	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7496	78.28		0.063775	0.066246	0.068813	0.071479	0.074249	23.55	25.42
Cook County, IL SD #104	214471JS4	02/08/07	12/01/10	81.913	0.000	5.2980			0.120550	0.122555	0.125802	0.129134	0.132555	39.46	46.09
Cook County, IL SD #104	214471JT2	02/08/07	12/01/11	77.556	0.000	5.3485			0.115222	0.117159	0.120292	0.123509	0.126812	37.72	44.08
Cook County, IL SD #104	214471JU9	02/08/07	12/01/12	73.485	0.000	5.3685			0.109584	0.111433	0.114424	0.117495	0.120649	35.87	41.93
Cook County, IL SD #104	214471JV7	02/08/07	12/01/13	69.553	0.000	5.3989			0.104305	0.106076	0.108940	0.111880	0.114901	34.15	39.93
Cook County, IL SD #123	214651JV4	10/15/07	12/01/13	71.288	0.000	5.5988				0.110868	0.111662	0.114788	0.118002	8.45	40.95
Cook County, IL SD #123	214651JW2	10/15/07	12/01/14	66.759	0.000	5.7491				0.106611	0.107396	0.110483	0.113659	8.13	39.41
Cook County, IL SD #123	214651JX0	10/15/07	12/01/15	62.337	0.000	5.8991				0.102138	0.102919	0.105954	0.109079	7.79	37.78
Cook County, IL SD #123	214651JY8	10/15/07	12/01/16	58.297	0.000	5.9991				0.097140	0.097892	0.100829	0.103853	7.41	35.95
Cook County, IL SD #123	214651JZ5	10/15/07	12/01/17	54.681	0.000	6.0492				0.091876	0.092593	0.095393	0.098279	7.00	34.01
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992				0.086807	0.087489	0.090157	0.092906	6.62	32.14

* Called in 2007; 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 Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008	
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1392				0.081893	0.082542	0.085076	0.087688	6.24	30.33
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294				0.077325	0.077949	0.080377	0.082880	5.90	28.65
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2694				0.072790	0.073382	0.075682	0.078055	5.55	26.97
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794				0.068443	0.068999	0.071165	0.073399	5.22	25.36
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895				0.064342	0.064864	0.066904	0.069008	4.91	23.84
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995				0.060476	0.060966	0.062886	0.064867	4.61	22.41
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3095				0.056830	0.057290	0.059098	0.060962	4.33	21.06
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195				0.053388	0.053826	0.055526	0.057281	4.07	19.79
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3295				0.051737	0.052161	0.053812	0.055515	3.94	19.18
Cook County, IL SD #127	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	34.07	0.074943	0.076959	0.079029	0.081155	0.083337	27.46	28.96	
Cook County, IL SD #127	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4494	32.40	0.071310	0.073253	0.075249	0.077299	0.079406	26.14	27.58	
Cook County, IL SD #127	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5194	30.77	0.067749	0.069619	0.071540	0.073515	0.075544	24.84	26.23	
Cook County, IL SD #127	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5794	29.17	0.064254	0.066046	0.067889	0.069783	0.071729	23.56	24.90	
Cook County, IL SD #127	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6395	27.62	0.060861	0.062577	0.064341	0.066156	0.068021	22.32	23.60	
Cook County, IL SD #127	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	26.11	0.057572	0.059210	0.060895	0.062627	0.064409	21.12	22.34	
Cook County, IL SD #127	214723DC9	09/07/05	12/01/13	66.537	0.000	5.0090	44.87	0.098413	0.100878	0.103404	0.105994	0.108649	36.02	37.85	
Cook County, Illinois	215030CN5	01/08/04	12/01/12	63.060	0.000	5.2494	105.39	0.106853	0.109657	0.112536	0.115489	0.118520	39.14	41.22	
Cook County, Illinois	215030CP0	01/08/04	12/01/13	58.732	0.000	5.4494	102.15	0.103896	0.106727	0.109635	0.112622	0.115691	38.08	40.19	
Cook County, Illinois	215030CQ8	01/08/04	12/01/14	54.489	0.000	5.6495	98.50	0.100496	0.103334	0.106253	0.109255	0.112341	36.86	38.97	
Cook County, Illinois	215030CR6	01/08/04	12/01/15	50.650	0.000	5.7994	94.17	0.096301	0.099093	0.101967	0.104924	0.107966	35.34	37.42	
Cook County, Illinois	215093EV3	06/17/03	12/01/13	59.669	0.000	4.9998	113.99	0.098293	0.100751	0.103269	0.105851	0.108497	35.98	37.80	
Cook County, Illinois	215093EW1	06/17/03	12/01/14	55.539	0.000	5.1998	110.69	0.095793	0.098284	0.100839	0.103461	0.106151	35.09	36.93	
Cook County, Illinois	215093EX9	06/17/03	12/01/15	51.495	0.000	5.3998	106.90	0.092857	0.095364	0.097939	0.100583	0.103299	34.03	35.89	
Cook County, Illinois	215183FW9	12/10/03	12/01/12	60.122	0.000	5.7499	113.87	0.113669	0.116937	0.120299	0.123758	0.127316	41.71	44.14	
Cook County, Illinois	215183FX7	12/10/03	12/01/13	55.449	0.000	5.9998	109.94	0.110185	0.113490	0.116895	0.120402	0.124014	40.46	42.93	
Cook County, Illinois	215183FY5	12/10/03	12/01/14	51.438	0.000	6.1497	104.74	0.105223	0.108459	0.111794	0.115231	0.118774	38.66	41.07	
Cook County, Illinois	215183FZ2	12/10/03	12/01/15	47.578	0.000	6.2999	99.44	0.100136	0.103290	0.106544	0.109900	0.113361	36.81	39.16	
Cook County, IL SD #155	215219DY9	02/01/01	12/01/07	63.741	0.000	6.6983	304.05	0.174201	0.180035				58.54		
Cook County, IL SD #155	215219DZ6	02/01/01	12/01/08	59.225	0.000	6.7985	287.55	0.165213	0.170829	0.176636	0.182640		60.83	59.37	
Cook County, IL SD #155	215219EA0	02/01/01	12/01/09	55.158	0.000	6.8487	270.16	0.155443	0.160766	0.166271	0.171964	0.177853	57.24	61.23	
Cook County, IL SD #155	215219EB8	02/01/01	12/01/10	51.321	0.000	6.8987	253.56	0.146099	0.151138	0.156352	0.161745	0.167324	53.81	57.59	
Cook County, IL SD #155	215219EG7	02/01/01	12/01/14	37.337	0.000	7.2490	195.76	0.113914	0.118043	0.122322	0.126755	0.131350	42.00	45.10	
Cook County, IL SD #155	215219EH5	02/01/01	12/01/15	34.277	0.000	7.3490	182.71	0.106618	0.110536	0.114597	0.118808	0.123174	39.33	42.27	
Cook County, Illinois	215219FB7	06/30/03	12/01/07	84.673	0.000	3.7996	119.38	0.101648	0.103579				33.89		
Cook County, Illinois	215219FC5	06/30/03	12/01/08	81.113	0.000	3.8995	117.54	0.100270	0.102225	0.104218	0.106250		36.57	34.76	
Cook County, Illinois	215219FD3	06/30/03	12/01/09	76.100	0.000	4.2996	122.34	0.105126	0.107386	0.109694	0.112053	0.114462	38.39	40.06	
Cook County, Illinois	215219FE1	06/30/03	12/01/10	71.619	0.000	4.5496	122.29	0.105566	0.107968	0.110424	0.112936	0.115505	38.58	40.36	
Cook County, Illinois	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	89.81	0.078587	0.080670	0.082807	0.085002	0.087254	28.79	30.34	
Cook County, IL SD #155	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	85.59	0.075033	0.077059	0.079140	0.081277	0.083471	27.50	29.00	
Cook County, IL SD #155	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	81.27	0.071311	0.073254	0.075250	0.077301	0.079407	26.14	27.58	
Cook County, IL SD #155	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	77.15	0.067821	0.069702	0.071637	0.073624	0.075667	24.87	26.27	
Cook County, IL SD #155	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	73.08	0.064355	0.066173	0.068043	0.069965	0.071941	23.61	24.96	
Cook County, IL SD #155	215219GA8	06/02/05	12/01/15	59.242	0.000	5.0500	48.62	0.089548	0.091810	0.094128	0.096505	0.098941	32.78	34.46	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Cook County, IL SD #155	215219GB6	06/02/05	12/01/16	55.669	0.000	5.1601	46.71	0.086119	0.088341	0.090620	0.092958	0.095356	31.54	33.19
Cook County, IL SD #155	215219GC4	06/02/05	12/01/17	52.327	0.000	5.2501	44.69	0.082469	0.084634	0.086856	0.089136	0.091476	30.21	31.82
Cook County, IL SD #155	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3100	42.60	0.078645	0.080733	0.082877	0.085077	0.087336	28.82	30.37
Cook County, IL SD #155	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3600	40.53	0.074857	0.076863	0.078923	0.081038	0.083210	27.43	28.92
Cook County, IL SD #155	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	38.47	0.071071	0.072983	0.074946	0.076963	0.079033	26.05	27.47
Cook County, IL SD #155	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	36.58	0.067629	0.069479	0.071379	0.073331	0.075337	24.79	26.17
Cook County, IL SD #155	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	34.67	0.064127	0.065891	0.067703	0.069564	0.071477	23.51	24.82
Cook County, IL SD #155	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5600	32.86	0.060797	0.062487	0.064224	0.066009	0.067845	22.29	23.55
Cook County, IL SD #155	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6100	31.09	0.057564	0.059178	0.060838	0.062545	0.064299	21.11	22.31
Cook County, IL SD #155	215219GX8	06/29/06	12/01/07	92.317	0.000	5.6969	26.69	0.149604	0.153865				50.14	
Cook County, IL SD #155	215219GY6	06/29/06	12/01/08	87.231	0.000	5.7179	25.32	0.141896	0.145952	0.150125	0.154417		52.06	50.31
Cook County, IL SD #155	215219GZ3	06/29/06	12/01/09	82.420	0.000	5.7285	23.96	0.134325	0.138173	0.142130	0.146201	0.150389	49.28	52.15
Cook County, IL SD #155	215219HA7	06/29/06	12/01/10	77.826	0.000	5.7488	22.71	0.127297	0.130956	0.134721	0.138593	0.142577	46.71	49.43
Cook County, IL SD #155	215219HB5	06/29/06	12/01/16	54.002	0.000	5.9995	16.45	0.092276	0.095045	0.097896	0.100832	0.103857	33.89	35.95
Cook County, IL SD #155	215219HC3	06/29/06	12/01/17	50.621	0.000	6.0495	15.55	0.087237	0.089876	0.092595	0.095396	0.098281	32.04	34.01
Cook County, IL SD #155	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	14.68	0.082389	0.084901	0.087491	0.090159	0.092909	30.27	32.14
Cook County, IL SD #155	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1196	13.83	0.077643	0.080018	0.082467	0.084990	0.087591	28.52	30.30
Cook County, IL SD #155	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1496	13.03	0.073160	0.075410	0.077728	0.080119	0.082582	26.88	28.56
Cook County, IL SD #155	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1696	12.27	0.068884	0.071009	0.073199	0.075457	0.077785	25.31	26.90
Cook County, IL SD #155	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1996	11.55	0.064835	0.066845	0.068917	0.071053	0.073256	23.82	25.32
Cook County, IL SD #155	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2197	10.86	0.060990	0.062887	0.064843	0.066859	0.068939	22.41	23.83
Cook County, IL SD #155	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	10.21	0.057342	0.059134	0.060982	0.062888	0.064853	21.07	22.41
Cook County, IL SD #155	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	9.60	0.053894	0.055583	0.057326	0.059123	0.060976	19.81	21.07
Cook County, IL SD #155	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2996	9.30	0.052209	0.053853	0.055549	0.057299	0.059104	19.19	20.42
Cook County, IL SD #155	215219JA5	06/29/06	12/01/07	92.317	0.000	5.6969	26.69	0.149604	0.153865				50.14	
Cook County, IL SD #155	215219JB3	06/29/06	12/01/08	87.231	0.000	5.7179	25.32	0.141896	0.145952	0.150125	0.154417		52.06	50.31
Cook County, IL SD #155	215219JC1	06/29/06	12/01/09	82.420	0.000	5.7285	23.96	0.134325	0.138173	0.142130	0.146201	0.150389	49.28	52.15
Cook County, IL SD #155	215219JD9	06/29/06	12/01/10	77.826	0.000	5.7488	22.71	0.127297	0.130956	0.134721	0.138593	0.142577	46.71	49.43
Cook County, IL SD #155	215219JE7	06/29/06	12/01/11	73.537	0.000	5.7490	21.46	0.120286	0.123743	0.127300	0.130960	0.134724	44.14	46.71
Cook County, IL SD #155	215219JF4	06/29/06	12/01/12	69.397	0.000	5.7692	20.32	0.113924	0.117210	0.120591	0.124070	0.127649	41.80	44.25
Cook County, IL SD #155	215219JG2	06/29/06	12/01/13	65.418	0.000	5.7993	19.26	0.107965	0.111095	0.114317	0.117632	0.121042	39.62	41.95
Cook County, IL SD #155	215219JH0	06/29/06	12/01/14	61.530	0.000	5.8495	18.27	0.102447	0.105443	0.108527	0.111701	0.114968	37.60	39.83
Cook County, IL SD #155	215219JJ6	06/29/06	12/01/15	57.818	0.000	5.8994	17.31	0.097108	0.099972	0.102921	0.105957	0.109082	35.65	37.78
Cook County, IL SD #155	215219JK3	06/29/06	12/01/16	54.002	0.000	5.9995	16.45	0.092276	0.095045	0.097896	0.100832	0.103857	33.89	35.95
Cook County, IL SD #155	215219JL1	06/29/06	12/01/17	50.621	0.000	6.0495	15.55	0.087237	0.089876	0.092595	0.095396	0.098281	32.04	34.01
Cook County, IL SD #155	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	14.68	0.082389	0.084901	0.087491	0.090159	0.092909	30.27	32.14
Cook County, IL SD #155	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1196	13.83	0.077643	0.080018	0.082467	0.084990	0.087591	28.52	30.30
Cook County, Illinois	215255EW6	06/30/04	12/01/11	66.619	0.000	5.5494	97.89	0.117242	0.120495	0.123839	0.127275	0.130807	42.99	45.41
Cook County, Illinois	215255EX4	06/30/04	12/01/12	62.198	0.000	5.7195	94.36	0.113269	0.116508	0.119840	0.123267	0.126792	41.56	43.97
Cook County, Illinois	215255EY2	06/30/04	12/01/13	57.985	0.000	5.8696	90.41	0.108752	0.111943	0.115229	0.118611	0.122092	39.92	42.30
Cook County, Illinois	215255EZ9	06/30/04	12/01/14	53.847	0.000	6.0295	86.39	0.104134	0.107273	0.110507	0.113839	0.117271	38.24	40.59
Cook County, Illinois	215255FA3	06/30/04	12/01/15	50.015	0.000	6.1596	82.08	0.099112	0.102165	0.105311	0.108555	0.111898	36.42	38.69
Cook County, Illinois	215381HP2	08/07/03	12/01/07	86.272	0.000	3.4494	106.44	0.092596	0.094193				30.84	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Cook County, Illinois	215381HQ0	08/07/03	12/01/12	61.760	0.000	5.2392	118.82	0.106709	0.109504	0.112373	0.115316	0.118337	39.09	41.16
Cook County, Illinois	215381HR8	08/07/03	12/01/13	57.537	0.000	5.4293	115.04	0.103655	0.106469	0.109359	0.112328	0.115377	37.99	40.08
Cook County, Illinois	215381HS6	08/07/03	12/01/14	53.466	0.000	5.6091	110.73	0.100092	0.102899	0.105785	0.108751	0.111802	36.71	38.80
Cook County, Illinois	215903EV3	06/17/03	12/01/13	59.669	0.000	4.9998	113.99	0.098293	0.100751	0.103269	0.105851	0.108497	35.98	37.80
Cook County, Illinois	215903EW1	06/17/03	12/01/14	55.539	0.000	5.1998	110.69	0.095793	0.098284	0.100839	0.103461	0.106151	35.09	36.93
Cook County, Illinois	215903EX9	06/17/03	12/01/15	51.495	0.000	5.3998	106.90	0.092857	0.095364	0.097939	0.100583	0.103299	34.03	35.89
Corvallis, Benton County	2208855C7	03/12/02	01/01/08	72.008	0.000	5.7383	224.91	0.150631	0.154953				55.01	
Corvallis, Benton County	2208855D5	03/12/02	01/01/09	67.064	0.000	5.9584	218.56	0.147175	0.151559	0.156074	0.160724		53.77	57.02
Corvallis, Benton County	2208855E3	03/12/02	01/01/10	62.052	0.000	6.2087	211.89	0.143561	0.148018	0.152613	0.157351		52.48	55.79
Corvallis, Benton County	2208855F0	03/12/02	01/01/11	57.678	0.000	6.3487	202.02	0.137344	0.141704	0.146202	0.150843		50.23	53.47
Corvallis, Benton County	2208855G8	03/12/02	01/01/12	53.670	0.000	6.4489	191.37	0.130424	0.134630	0.138971	0.143452		47.71	50.84
Corvallis, Benton County	2208855H6	03/12/02	01/01/13	49.793	0.000	6.5588	181.01	0.123697	0.127754	0.131944	0.136271		45.26	48.28
Corvallis, Benton County	2208855J2	03/12/02	01/01/14	46.414	0.000	6.6090	170.21	0.116457	0.120306	0.124281	0.128388		42.62	45.48
Corvallis, Benton County	2208855K9	03/12/02	01/01/15	43.223	0.000	6.6591	159.88	0.109527	0.113174	0.116942	0.120836		40.09	42.80
Corvallis, Benton County	2208855L7	03/12/02	01/01/16	39.945	0.000	6.7591	150.31	0.103220	0.106709	0.110315	0.114043		37.79	40.38
Corvallis, Benton County	2208855M5	03/12/02	01/01/17	37.109	0.000	6.8092	140.83	0.096827	0.100124	0.103533	0.107057		35.45	37.91
Corvallis, Benton County	2208855N3	03/12/02	01/01/18	34.442	0.000	6.8591	131.81	0.090737	0.093849	0.097067	0.100396		33.23	35.54
Corvallis, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9091	123.24	0.084943	0.087878	0.090914	0.094054		31.11	33.29
Corvallis, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	115.12	0.079439	0.082203	0.085063	0.088023		29.10	31.16
Corvallis, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9893	107.45	0.074205	0.076798	0.079482	0.082259		27.18	29.11
Corvallis, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0193	100.24	0.069273	0.071705	0.074221	0.076826		25.38	27.19
Corvallis, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	93.42	0.064623	0.066904	0.069265	0.071710		23.67	25.38
Costco Companies, Inc.	22160QAA0	08/19/97	08/19/17	49.960	0.000	3.5000	191.88	0.066376	0.067537	0.068719	0.069922	0.071145	24.41	25.28
Costco Companies, Inc.	22160QAB8	08/19/97	08/19/17	49.960	0.000	3.5000	191.88	0.066376	0.067537	0.068719	0.069922	0.071145	24.41	25.28
Costco Companies, Inc.	22160QAC6	08/19/97	08/19/17	49.960	0.000	3.5000	191.88	0.066376	0.067537	0.068719	0.069922	0.071145	24.41	25.28
Covad Communications	222814AD7	03/11/98	03/15/08	50.666	VARIABLES	13.8062		0.379853	0.374130	0.378749			137.47	28.03
Covad Communications	222814AG0	03/11/98	03/15/08	50.666	VARIABLES	13.8062		0.379853	0.374130	0.378749			137.47	28.03
Covad Communications	222814AH8	03/11/98	03/15/08	50.666	VARIABLES	13.8062		0.379853	0.374130	0.378749			137.47	28.03
Cox Communications, Inc.	224044BB2	02/23/01	02/23/21	69.503	0.348	2.2500	75.65	0.038196	0.038625	0.039060	0.039499	0.039943	13.94	14.25
Credit Suisse USA, Inc.	22541FDM5	04/28/06	10/30/09	100.000	0.000	5.4114		0.154432	0.158611	0.162902	0.167310	0.171837	56.86	59.98
Credit Suisse USA, Inc.	22541FDN3	02/28/06	08/31/10	100.000	0.000	5.1563		0.146112	0.147435	0.152899	0.155136	0.161773	54.41	57.46
Credit Suisse USA, Inc.	22541FDP8	02/02/06	08/17/09	100.000	0.000	5.0482		0.144071	0.147708	0.151436	0.155258	0.159177	53.51	56.24
Credit Suisse USA, Inc.	22541FDQ6	03/22/06	09/30/09	100.000	0.000	5.1196		0.146041	0.149779	0.153613	0.157545	0.161578	53.94	56.73
Credit Suisse USA, Inc.	22541FDR4	04/28/06	04/29/13	100.000	0.000	5.5223		0.157659	0.162013	0.166486	0.171083	0.175807	58.09	61.34
Credit Suisse USA, Inc.	22541FDS2	04/28/06	07/28/10	100.000	0.000	5.4196		0.152585	0.156720	0.160967	0.165329	0.169809	56.96	60.09
Credit Suisse USA, Inc.	22541FDT0	05/26/06	05/26/09	100.000	0.000	5.4700		0.156102	0.160371	0.164757	0.169264	0.173893	57.27	60.44
Credit Suisse USA, Inc.	22541FDU7	05/31/06	08/31/10	100.000	0.000	5.4966		0.153928	0.155580	0.161613	0.164250	0.171561	57.43	60.86
Credit Suisse USA, Inc.	22541FDV5	07/28/06	07/28/10	100.000	0.000	5.5850		0.155140	0.159473	0.163926	0.168504	0.173209	57.97	61.26
Credit Suisse USA, Inc.	22541FDW3	07/31/06	01/29/10	100.000	0.000	5.5553		0.154316	0.158578	0.162983	0.167510	0.172163	57.64	60.88
Credit Suisse USA, Inc.	22541FDZ6	09/29/06	06/30/10	100.000	0.000	5.0745		0.142788	0.146411	0.150126	0.153935	0.157841	52.06	54.74
Credit Suisse USA, Inc.	22541FEA0	09/29/06	09/30/10	100.000	0.000	5.0769		0.141047	0.144627	0.148299	0.152063	0.155923	52.08	54.76
Credit Suisse USA, Inc.	22541FEB8	10/27/06	04/30/10	100.000	0.000	5.3259		0.148030	0.151972	0.156019	0.160174	0.164440	54.49	57.43
Credit Suisse USA, Inc.	22541FEC6	09/28/06	09/28/21	100.000	VARIABLES	5.4728		0.152023	0.146872	0.141580	0.141833	0.142092	52.83	51.06

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Credit Suisse USA, Inc.	22541FEE2	10/31/06	10/29/10	100.000	0.000	5.1407		0.142798	0.146448	0.150213	0.154074	0.158034	52.52	55.26
Credit Suisse USA, Inc.	22541FEG7	11/29/06	11/30/10	100.000	0.000	4.9761		0.138245	0.141684	0.145209	0.148822	0.152525	50.60	53.15
Credit Suisse USA, Inc.	22541FEH5	10/31/06	10/29/10	100.000	0.000	5.3405		0.148348	0.152287	0.156354	0.160529	0.164815	54.61	57.56
Credit Suisse USA, Inc.	22541FEJ1	12/28/06	01/14/11	100.000	0.000	4.9860		0.138502	0.138809	0.142270	0.145817	0.149452	50.55	53.05
Credit Suisse USA, Inc.	22541FEM4	01/31/07	07/29/08	100.000	0.000	5.3183			0.147732	0.151639	0.155671		49.49	32.27
Credit Suisse USA, Inc.	22541FEN2	01/31/07	01/31/11	100.000	0.000	5.2714			0.146429	0.150289	0.154250	0.158316	49.05	56.03
Credit Suisse USA, Inc.	22541FEP7	01/31/07	01/30/09	100.000	0.000	5.3522			0.147853	0.149313	0.154994	0.157412	49.76	56.94
Credit Suisse USA, Inc.	22541FEQ5	02/27/07	08/29/08	100.000	0.000	5.3005		0.144820	0.145639	0.147874	0.153461		45.14	36.65
Credit Suisse USA, Inc.	22541FER3	02/28/07	11/30/11	100.000	0.000	5.0891		0.141365	0.143163	0.146806	0.150542	0.154373	43.04	53.76
Credit Suisse USA, Inc.	22541HAL6	02/08/06	02/09/09	100.000	0.000	5.0871		0.144925	0.148612	0.152392	0.156268	0.160243	53.90	56.67
Credit Suisse USA, Inc.	22541HAN2	03/28/06	03/23/11	100.000	1.000	5.2042		0.147517	0.150633	0.153830	0.157110	0.160475	54.29	56.62
Credit Suisse USA, Inc.	22541HBF8	09/01/06	08/26/13	100.000	1.000	5.3576		0.148824	0.151976	0.155303	0.158719	0.162227	54.95	57.39
Credit Suisse USA, Inc.	22541HBK7	10/18/06	10/11/11	100.000	0.250	5.3153		0.147649	0.151243	0.155078	0.159015	0.163056	54.39	57.17
Credit Suisse USA, Inc.	22541HBQ4	02/13/07	02/07/14	100.000	2.000	5.2240			0.145114	0.147375	0.149774	0.152235	46.47	54.19
Credit Suisse USA, Inc.	22541HBU5	04/27/07	04/21/14	100.000	0.250	5.0791			0.141087	0.144380	0.147870	0.151449	34.66	53.10
Credit Suisse USA, Inc.	22541HBV3	05/11/07	05/05/14	100.000	1.750	5.1032			0.141757	0.144054	0.146490	0.148987	32.73	52.57
Credit Suisse USA, Inc.	2254COGB7	02/23/06	02/25/08	100.000	0.000	5.1724		0.147437	0.151250	0.155162			54.74	8.38
Credit Suisse USA, Inc.	2254COGR2	03/30/06	03/31/08	100.000	0.000	5.2704		0.150260	0.154220	0.158284			55.54	14.09
Credit Suisse USA, Inc.	2254COHJ9	05/16/06	05/16/16	100.000	0.000	5.7188		0.163398	0.168071	0.172876	0.177820	0.182904	60.09	63.58
Credit Suisse USA, Inc.	2254COHM2	05/31/06	08/31/09	100.000	0.000	5.4674		0.155679	0.158158	0.163389	0.166924	0.173414	57.42	60.67
Credit Suisse USA, Inc.	2254COHNO	06/16/06	09/30/09	100.000	0.000	5.4959		0.155089	0.159350	0.163729	0.168229	0.172851	57.39	60.58
Credit Suisse USA, Inc.	2254COHY6	07/19/06	07/31/09	100.000	0.000	5.6243		0.156524	0.160925	0.165451	0.170104	0.174887	58.49	61.82
Credit Suisse USA, Inc.	2254COKC0	10/13/06	10/13/09	100.000	0.000	5.2653		0.146260	0.150111	0.154063	0.158119	0.162282	53.96	56.83
Credit Suisse USA, Inc.	2254COKL0	11/24/06	11/30/10	100.000	0.000	5.0169		0.139477	0.142976	0.146562	0.150239	0.154008	51.06	53.66
Credit Suisse USA, Inc.	2254COKN6	11/30/06	11/28/08	100.000	0.000	5.0696		0.140823	0.144353	0.148012	0.151764		51.57	49.08
Credit Suisse USA, Inc.	2254COKX4	02/20/07	08/20/08	100.000	0.000	5.2452			0.145701	0.149522	0.153444		45.81	34.95
Credit Suisse USA, Inc.	2254COLZ8	02/28/07	02/26/10	100.000	0.000	5.0235			0.138773	0.139901	0.144992	0.147018	42.75	53.04
Credit Suisse USA, Inc.	2254COMG9	02/28/07	03/31/08	100.000	0.000	5.4164		0.150458	0.151137	0.155230			45.84	13.82
Credit Suisse USA, Inc.	2254COMP9	03/30/07	09/30/11	100.000	0.000	4.9795			0.138320	0.141764	0.145293	0.148911	37.80	52.32
Credit Suisse USA, Inc.	2254COMW4	04/27/07	10/31/11	100.000	0.000	4.9514		0.137541	0.137598	0.141005	0.144496	0.148073	33.78	51.82
Credit Suisse USA, Inc.	2254CONA1	04/30/07	07/29/11	100.000	0.000	4.9688			0.138023	0.139718	0.143190	0.146747	33.52	51.99
Credit Suisse USA, Inc.	2254CONJ2	05/04/07	05/03/12	100.000	0.000	5.0627			0.140631	0.144171	0.147821	0.151562	33.53	52.99
Credit Suisse USA, Inc.	2254CONP8	05/17/07	05/17/12	100.000	0.000	5.0303			0.139732	0.143246	0.146849	0.150542	31.45	52.54
Crum & Forster Hldgs	228800AA6	06/05/03	06/15/13	96.985	10.375	10.8761	7.33	0.006994	0.007375	0.007776	0.008198	0.008644	2.60	2.89
Crum & Forster Hldgs	228800AB4	06/05/03	06/15/13	96.985	10.375	10.8761	7.33	0.006994	0.007375	0.007776	0.008198	0.008644	2.60	2.89
Crum & Forster Hldgs	228800AC2	06/05/03	06/15/13	96.985	10.375	10.8761	7.33	0.006994	0.007375	0.007776	0.008198	0.008644	2.60	2.89
Cytec Corporation	232946AA1	03/22/04	03/15/24	100.000	VARIABLE	6.7499		0.209879	0.214853	0.219994	0.225310	0.230805	77.52	81.30
Cytec Corporation	232946AB9	03/22/04	03/15/24	100.000	VARIABLE	6.7499		0.209879	0.214853	0.219994	0.225310	0.230805	77.52	81.30
DST Systems, Inc.	233326AA5	08/12/03	08/15/23	100.000	VARIABLE	8.4000		0.266692	0.273081	0.279738	0.286674	0.293902	98.93	103.88
DST Systems, Inc.	233326AB3	08/12/03	08/15/23	100.000	VARIABLE	8.4000		0.266692	0.273081	0.279738	0.286674	0.293902	98.93	103.88
DST Systems, Inc.	233326AC1	08/12/03	08/15/23	100.000	3.625	8.4000		0.270593	0.277729	0.285164	0.292912	0.300985	100.68	106.21
DST Systems, Inc.	233326AD9	08/12/03	08/15/23	100.000	3.625	8.4000		0.270593	0.277729	0.285164	0.292912	0.300985	100.68	106.21
DTE Energy Company	233331AL1	06/25/02	08/16/07	100.000	VARIABLE	5.5039		0.154836	0.153874				34.66	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008		
Danka Business Systems	236277AC3	06/29/01	04/01/08*	28.000	10.000	N/A		0.538070	0.656894						124.63*	
Dayton Superior Corp.	240028AB6	06/16/00	06/15/09	95.575	13.000	13.8760	26.54	0.017400	0.018607	0.019898	0.021278	0.022755			6.52	7.46
Dayton Superior Corp.	240028AC4	06/16/00	06/15/09	95.575	13.000	13.8760	26.54	0.017400	0.018607	0.019898	0.021278	0.022755			6.52	7.46
Dayton Superior Corp.	240028AD2	06/16/00	06/15/09	95.575	13.000	13.8760	26.54	0.017400	0.018607	0.019898	0.021278	0.022755			6.52	7.46
Dayton Superior Corp.	240028AE0	06/16/00	06/15/09	95.575	13.000	13.8760	26.54	0.017400	0.018607	0.019898	0.021278	0.022755			6.52	7.46
Dayton Superior Corp.	240028AF7	06/16/00	06/15/09	95.575	13.000	13.8760	26.54	0.017400	0.018607	0.019898	0.021278	0.022755			6.52	7.46
Dayton Superior Corp.	240028AG5	03/15/03	09/15/08	98.088	10.750	11.2252	11.94	0.010612	0.011208	0.011837	0.012501				4.06	3.13
Dayton Superior Corp.	240028AH3	03/15/03	09/15/08	98.088	10.750	11.2252	11.94	0.010612	0.011208	0.011837	0.012501				4.06	3.13
Delta Air Lines, Inc.	247361YQ5	09/04/03	08/15/08*	85.000	10.000	14.3353	89.27	0.091299	0.097844						11.36*	
Delta Air Lines, Inc.	247361YT9	09/04/03	08/15/08*	85.000	10.000	14.3353	89.27	0.091299	0.097844						11.36*	
Delta Air Lines, Inc.	247361YX0	11/24/04	12/15/07	66.000	8.000	24.4023	207.55	0.361917	0.406075						132.45	
Details Capital Corp.	25063TAA5	11/18/97	11/15/07	54.595	VARIES	12.4995		0.347211	0.347210						109.02	
Deutsche Bank AG	251525AE1	01/29/03	01/31/08	100.000	0.000	3.3426		0.104292	0.106035	0.107807					38.39	3.13
Deutsche Bank AG	251525AH4	03/31/03	04/02/08	100.000	0.000	3.3554		0.104738	0.106495	0.108282					38.34	9.85
Deutsche Bank AG	25152AAB6	10/28/04	10/28/11	100.000	VARIES	4.4042		0.126822	0.127675	0.129256	0.130166	0.131817			46.60	47.64
Deutsche Bank AG	25152AAC4	11/15/04	11/15/16	100.000	VARIES	5.0434		0.131895	0.129522	0.127089	0.125303	0.123471			46.83	45.26
Deutsche Bank AG	25152AAD2	03/22/05	03/22/10	100.000	VARIES	4.1450		0.116005	0.115945	0.115830	0.115665	0.115558			41.73	41.64
Deutsche Bank AG	25152AAE0	04/26/05	04/26/10	100.000	4.760	4.7599		0.132222	0.132222	0.132222	0.132222	0.132222			47.60	47.60
Deutsche Bank AG	25152AAF7	06/28/05	06/28/07	100.000	0.000	3.8038		0.111805							19.79	
Deutsche Bank AG	25152AAH3	08/17/05	08/17/07	100.000	0.000	4.2938		0.124451	0.127123						28.61	
Deutsche Bank AG	25152AAR1	03/24/06	03/25/08	100.000	0.000	5.0294		0.143239	0.146841	0.150534					52.91	12.64
Deutsche Bank AG	25152ABF6	08/10/06	08/10/09	100.000	VARIES	5.3285		0.148014	0.146888	0.146441	0.146655	0.146930			52.86	52.83
Deutsche Bank AG	25152ABG4	08/30/06	08/30/11*	100.000	VARIES	5.3076		0.145813	0.143554						34.73*	
Deutsche Bank AG	25152C296	06/29/07	06/30/09	100.000	0.000	5.1756		0.142973	0.140664	0.145890	0.148038	0.154386			26.17	53.80
Deutsche Bank AG	25152C304	12/29/06	06/30/08	100.000	0.000	5.1143		0.142105	0.145739	0.149466					51.82	26.75
Deutsche Bank AG	25152C312	06/29/07	12/31/08	100.000	0.000	5.1499		0.143053	0.143075	0.146759	0.150538				26.04	53.37
Deutsche Bank AG	25152C338	06/29/07	06/30/11	100.000	0.000	5.3500		0.148611	0.148634	0.152610	0.156693	0.160884			27.06	55.68
Deutsche Bank AG	25152C395	05/31/07	05/29/09	100.000	0.000	5.0502		0.137235	0.142209	0.144215	0.144215	0.150307			29.67	52.68
Deutsche Bank AG	25152C411	05/31/07	05/31/11	100.000	0.000	5.2220		0.145056	0.148844	0.148844	0.152730	0.156718			30.72	54.53
Deutsche Bank AG	25152C478	05/31/07	11/28/08	100.000	0.000	5.2799			0.146666	0.150495	0.154468				31.07	49.93
Deutsche Bank AG	25152C486	04/30/07	04/30/09	100.000	0.000	4.8692			0.135258	0.138551	0.141924	0.145379			32.80	50.90
Deutsche Bank AG	25152C502	01/31/07	07/31/08	100.000	0.000	5.2604			0.146123	0.149966	0.153911				48.95	32.05
Deutsche Bank AG	25152C551	04/30/07	04/29/11	100.000	0.000	4.9528			0.137579	0.140968	0.144459	0.148036			33.37	51.81
Deutsche Bank AG	25152C569	04/30/07	10/31/08	100.000	0.000	5.0703			0.140844	0.144414	0.148075				34.16	43.84
Deutsche Bank AG	25152C601	01/31/07	01/31/11	100.000	0.000	5.1384			0.142734	0.146401	0.150162	0.154020			47.80	54.53
Deutsche Bank AG	25152C643	03/30/07	09/30/08	100.000	0.000	5.1337			0.142604	0.146265	0.150019				38.98	40.02
Deutsche Bank AG	25152C791	02/28/07	02/28/12	100.000	0.000	5.0466			0.137137	0.142142	0.144145	0.150232			42.72	53.39
Deutsche Bank AG	25152C817	02/28/07	08/29/08	100.000	0.000	5.2604			0.146123	0.149966	0.153911				44.60	36.40
Deutsche Bank AG	25152CAA4	03/21/03	03/26/08	100.000	0.000	3.4054		0.106514	0.108328	0.110172					39.02	9.36
Deutsche Bank AG	25152CAC0	06/25/03	06/27/08	100.000	0.000	2.6192		0.079707	0.080751	0.081809					28.89	14.40
Deutsche Bank AG	25152CAD8	07/02/03	07/07/08	100.000	0.000	2.8456		0.086071	0.087296	0.088538	0.089798				31.64	16.69

* Called in 2007; reportable OID is computed to call date.

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008		
Deutsche Bank AG	25152CAE6	09/02/03	03/06/07	100.000	0.000	3.2959		0.101024							6.57	
Deutsche Bank AG	25152CAF3	08/05/03	02/07/07	100.000	0.000	3.1280		0.095388							3.43	
Deutsche Bank AG	25152CAH9	09/17/03	09/19/07	100.000	0.000	3.1247		0.095276	0.096764						24.85	
Deutsche Bank AG	25152CAL0	10/03/03	10/07/08	100.000	VARIES	3.2878		0.090506	0.090707	0.090911	0.091119				32.65	25.13
Deutsche Bank AG	25152CAQ9	11/14/03	05/08/07	100.000	0.000	3.1290		0.095353							12.11	
Deutsche Bank AG	25152CAS5	11/14/03	05/08/07	100.000	0.000	3.1290		0.095353							12.11	
Deutsche Bank AG	25152CAT3	11/14/03	05/08/07	100.000	0.000	3.1290		0.095353							12.11	
Deutsche Bank AG	25152CAU0	11/28/03	11/24/08	100.000	VARIES	3.5818		0.098768	0.098945	0.099126	0.099310				35.60	32.05
Deutsche Bank AG	25152CAY2	02/12/04	02/16/07	100.000	0.000	2.6922		0.079980							3.60	
Deutsche Bank AG	25152CBE5	03/12/04	03/16/07	100.000	0.000	2.3298		0.068594							5.14	
Deutsche Bank AG	25152CBF2	03/24/04	03/26/07	100.000	0.000	2.3473		0.069129							5.88	
Deutsche Bank AG	25152CBJ4	04/29/04	05/04/09	100.000	VARIES	3.9589		0.110790	0.110795	0.110662	0.110527	0.110251			39.88	39.79
Deutsche Bank AG	25152CBL9	05/24/04	05/26/09	100.000	VARIES	4.3473		0.121492	0.121494	0.121376	0.121255	0.121010			43.73	43.66
Deutsche Bank AG	25152CBM7	06/03/04	06/04/09	100.000	VARIES	4.2210		0.118122	0.118128	0.117988	0.117844	0.117551			42.52	42.44
Deutsche Bank AG	25152CBN5	06/03/04	06/04/09	100.000	0.000	4.2445		0.130974	0.133754	0.136593	0.139492	0.142452			47.80	49.85
Deutsche Bank AG	25152CBP0	06/30/04	07/06/11	100.000	VARIES	4.2057		0.114767	0.114213	0.113647	0.113602	0.113557			41.02	40.89
Deutsche Bank AG	25152CBW5	09/23/04	09/27/07	100.000	0.000	3.1957		0.094615	0.096127						25.44	
Deutsche Bank AG	25152CBX3	09/30/04	10/05/09	100.000	VARIES	3.6803		0.102990	0.102993	0.102997	0.102874	0.102748			37.08	37.04
Deutsche Bank AG	25152CCC8	12/22/04	12/24/09	100.000	0.000	3.9655		0.119179	0.121542	0.123952	0.126410	0.128916			43.36	45.10
Deutsche Bank AG	25152CCG9	02/03/05	02/03/12	100.000	0.000	4.3481		0.128834	0.131635	0.134496	0.137421	0.140408			47.72	49.82
Deutsche Bank AG	25152CCM6	02/28/05	03/02/10	100.000	0.000	4.2482		0.125023	0.125597	0.129674	0.130989	0.135989			46.30	48.47
Deutsche Bank AG	25152CCN4	02/28/05	03/02/10	100.000	0.000	4.2482		0.125023	0.125597	0.129674	0.130989	0.135989			46.30	48.47
Deutsche Bank AG	25152CCQ7	03/03/05	03/03/10	100.000	0.000	4.2953		0.127170	0.129901	0.132691	0.135541	0.138452			46.92	48.96
Deutsche Bank AG	25152CCS3	04/08/05	04/12/10	100.000	0.000	4.5917		0.136607	0.139743	0.142951	0.146233	0.149591			50.24	52.58
Deutsche Bank AG	25152CCU8	04/20/05	04/22/10	100.000	0.000	4.3177		0.127904	0.130665	0.133486	0.136368	0.139312			46.93	48.98
Deutsche Bank AG	25152CDF0	07/29/05	08/03/10	100.000	0.000	4.5289		0.131631	0.134612	0.137660	0.140777	0.143965			48.82	51.05
Deutsche Bank AG	25152CDG8	07/29/05	02/02/09	100.000	0.000	4.4256		0.128484	0.131327	0.134234	0.137204	0.140240			47.62	49.75
Deutsche Bank AG	25152CDN3	08/30/05	09/02/11	100.000	VARIES	4.5019		0.125807	0.126038	0.126274	0.126359	0.126445			45.39	45.49
Deutsche Bank AG	25152CEL6	12/29/05	12/30/10	100.000	0.000	4.8963		0.142770	0.146265	0.149846	0.153515	0.157273			52.03	54.61
Deutsche Bank AG	25152CER3	01/31/06	02/02/11	100.000	0.000	4.9465		0.140840	0.144324	0.147893	0.151551	0.155299			52.38	55.00
Deutsche Bank AG	25152CFF8	05/02/06	05/04/09	100.000	0.000	5.3947		0.153941	0.158094	0.162358	0.166737	0.171235			56.65	59.74
Deutsche Bank AG	25152CFK7	05/31/06	12/03/09	100.000	0.000	5.3632		0.153044	0.157148	0.161362	0.165689	0.170132			56.07	59.11
Deutsche Bank AG	25152CFM3	05/31/06	10/02/08	100.000	0.000	5.3749		0.152025	0.156110	0.160306	0.164614				56.20	44.22
Deutsche Bank AG	25152CGM2	07/31/06	08/03/09	100.000	0.000	5.3098		0.147560	0.151478	0.155499	0.159628	0.163866			55.00	57.96
Deutsche Bank AG	25152CGU4	09/22/06	09/28/09	100.000	0.000	4.9549		0.137752	0.141165	0.144662	0.148246	0.151919			50.85	53.40
Deutsche Bank AG	25152CHU3	12/28/06	12/30/09	100.000	0.000	4.9398		0.137257	0.140647	0.144121	0.147680	0.151328			50.03	52.53
Deutsche Bank AG	25152CHY5	01/05/07	01/06/12	100.000	0.000	5.0371		0.139919	0.139940	0.143464	0.147077	0.150782			50.44	53.58
Deutsche Bank AG	25153EBK6	05/15/00	05/15/07	100.000	1.250	7.6865		0.324839							43.53	
Deutsche Bank AG	25153EBM2	11/15/00	11/15/07	100.000	0.250	6.8281		0.280321	0.289654						89.70	
Deutsche Bank AG	25153EBR1	02/08/01	02/08/08	100.000	2.750	5.7690		0.186896	0.193283	0.193460					70.33	7.35
Deutsche Bank AG	25153Q146	07/26/07	04/28/10	100.000	0.000	5.1490			0.143030	0.144912	0.148643	0.152470			22.29	53.32
Deutsche Bank AG	25153Q849	08/31/07	08/31/09	100.000	0.000	4.6950				0.128985	0.130578	0.135859			15.87	48.35
Deutsche Bank AG	25153Q856	08/31/07	08/31/10	100.000	0.000	4.7048				0.129253	0.130856	0.136154			15.90	48.45

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Deutsche Bank AG	2515A0AF0	01/23/07	01/23/17	100.000	VARIES	5.2638				0.146217	0.143851	0.141423	0.141439	49.05	50.97
Deutsche Bank AG	2515A0AJ2	01/31/07	01/31/17	100.000	VARIES	5.3777				0.149382	0.147162	0.144882	0.144718	49.11	52.20
Deutsche Bank AG	2515A0AV5	02/22/07	02/22/22	100.000	VARIES	5.2821				0.146726	0.144732	0.142686	0.141195	45.08	51.28
Deutsche Bank AG	2515A0AX1	02/28/07	02/28/22	100.000	VARIES	5.2812				0.143513	0.143299	0.139923	0.140345	44.03	51.46
Deutsche Bank AG	2515A0AY9	02/20/07	02/20/22	100.000	VARIES	5.3403				0.148343	0.146741	0.145097	0.143650	45.92	52.13
Deutsche Bank AG	2515A0BA0	02/28/07	02/28/22	100.000	VARIES	5.2810				0.143507	0.142850	0.139030	0.138969	43.98	51.10
Deutsche Bank AG	2515A0BJ1	03/21/07	03/24/08	100.000	0.000	5.1166			0.142130	0.142191	0.145829			40.17	12.10
Deutsche Bank AG	2515A0BS1	03/29/07	09/29/08	100.000	0.000	4.9193				0.136648	0.140009	0.143453		37.48	38.14
Deutsche Bank AG	2515A0BY8	04/03/07	04/03/17	100.000	VARIES	5.1530				0.143141	0.138845	0.133738	0.129250	37.98	48.22
Deutsche Bank AG	2515A0CV3	05/31/07	08/31/10	100.000	0.000	5.2089				0.141549	0.144968	0.147127	0.153461	30.85	54.50
Deutsche Bank AG	2515A0EN9	09/05/07	09/05/17	100.000	VARIES	5.2125				0.144793	0.141689	0.141689	0.138504	16.80	50.84
Deutsche Bank AG	2515A0FC2	09/05/07	09/05/17	100.000	VARIES	5.2125				0.144794	0.142776	0.142776	0.140705	16.80	51.29
Deutsche Bank AG	2515A0HA4	10/30/07	10/30/22	100.000	VARIES	5.1205					0.142236	0.138766	0.135207	8.68	50.15
Deutsche Bank AG	2515A0HB2	10/30/07	10/30/22	100.000	VARIES	5.1185					0.142183	0.138713	0.135154	8.67	50.13
Deutsche Bank AG	2515A0HC0	11/06/07	11/06/22	100.000	VARIES	5.1456					0.142934	0.139464	0.135906	7.86	50.45
Devon Energy	25179MAA1	08/02/98	08/15/08	97.500	4.900	7.4487			0.254234	0.258634	0.263197	0.267930		93.54	59.81
Devon Energy	25179MAB9	08/02/98	08/15/08	96.562	4.950	7.4488			0.249637	0.253814	0.258146	0.262639		91.78	58.63
Dex Media, Inc.	25212EAD2	11/10/03	11/15/13	64.314	VARIES	8.9997			0.209637	0.219071	0.228928	0.239230	0.249995	78.05	85.24
Dex Media, Inc.	25212EAE0	11/10/03	11/15/13	64.314	VARIES	8.9997			0.209637	0.219071	0.228928	0.239230	0.249995	78.05	85.24
Dex Media, Inc.	25212EAF7	11/10/03	11/15/13	64.314	VARIES	8.9997			0.209637	0.219071	0.228928	0.239230	0.249995	78.05	85.24
Dex Media, Inc.	25212EAG5	02/11/04	11/15/13	69.384	VARIES	8.3689			0.202317	0.210783	0.219604	0.228793	0.238367	75.15	81.57
Dex Media, Inc.	25212EAH3	02/11/04	11/15/13	69.384	VARIES	8.3689			0.202317	0.210783	0.219604	0.228793	0.238367	75.15	81.57
Domtar Corporation	257559AB0	11/19/07	12/01/13	93.400	5.375	6.7237				0.025134	0.025194	0.026041	0.026916	1.06	9.27
DuPage County, IL SDN99	263417GR2	04/04/02	02/01/11	55.425	0.000	6.7986	206.90		0.139786	0.144538	0.149451	0.154531	0.159784	52.63	56.27
Duarte, Calif Redevel Agy	263594AB9	06/16/92	12/01/12	16.484	0.000	9.0085	428.96		0.147484	0.154127	0.161069	0.168324	0.175906	54.70	59.74
Duke Energy Corporation	264399EJ1	05/07/03	05/15/23	100.000	VARIES	6.0300			0.195177	0.199596	0.204149	0.208838	0.213669	71.47	74.78
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4698	79.81		0.066983	0.069150	0.071387	0.073696	0.076080	24.90	26.54
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.4999	74.83		0.062840	0.064883	0.066991	0.069169	0.071417	23.36	24.91
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	70.17		0.058937	0.060856	0.062837	0.064882	0.066994	21.91	23.36
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	65.76		0.055251	0.057055	0.058918	0.060842	0.062829	20.55	21.91
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5498	61.61		0.051776	0.053472	0.055223	0.057031	0.058899	19.25	20.54
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	57.72		0.048522	0.050113	0.051757	0.053455	0.055208	18.05	19.25
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5699	54.08		0.045463	0.046957	0.048499	0.050093	0.051738	16.91	18.04
Edwards Lifesciences	28176EAA6	05/09/03	05/15/33	100.000	VARIES	4.8509			0.139720	0.140498	0.141294	0.142109	0.142945	50.51	51.09
Edwards Lifesciences	28176EAB4	05/09/03	05/15/33	100.000	VARIES	4.8509			0.139720	0.140498	0.141294	0.142109	0.142945	50.51	51.09
Eksportfinans ASA	282645AR1	05/04/07	05/25/10	100.000	0.000	4.7576			0.132158	0.132525	0.135677	0.138905	0.142209	31.51	49.66
Eksportfinans ASA	28264QAQ7	02/22/05	02/22/07	100.000	0.000	3.6393			0.106714					5.44	
Eksportfinans ASA	28264QAV6	07/19/05	07/19/07	100.000	0.000	3.9862			0.115188	0.117484				23.22	
Eksportfinans ASA	28264QBR4	04/19/06	10/19/09	100.000	0.000	5.1373			0.146368	0.150128	0.153984	0.157940	0.161997	53.92	56.72
Eksportfinans ASA	28264QBX1	04/18/06	04/18/12	100.000	2.000	5.0935			0.143676	0.145920	0.148221	0.150581	0.153001	52.46	54.13
Eksportfinans ASA	28264QCD4	05/30/06	11/30/07	100.000	0.000	5.3016			0.151171	0.155178				50.46	
Eksportfinans ASA	28264QCV4	08/04/06	11/30/07	100.000	0.000	5.4191			0.153161	0.157311				51.14	
Eksportfinans ASA	28264QDX9	12/06/06	12/06/10	100.000	0.000	4.5670			0.126863	0.129760	0.132723	0.135754	0.138854	46.34	48.48

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
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Eksportfinans ASA	28264QEE0	12/28/06	12/28/16	100.000	VARIES	5.4135		0.150376	0.149183	0.147958	0.147791	0.147619	53.91	53.23
El Paso Corporation	28336LAA7	02/28/01	02/28/21	45.289	0.000	4.0000	117.88	0.062222	0.062432	0.064380	0.064954	0.067352	23.02	24.03
El Paso Corporation	28336LAC3	02/28/01	02/28/21	45.289	0.000	4.0000	117.88	0.062222	0.062432	0.064380	0.064954	0.067352	23.02	24.03
El Paso Corporation	28336LAG4	06/26/02	08/16/07	100.000	VARIES	7.0517		0.198482	0.197205				44.43	
El Paso Corporation	28336LAH2	06/26/02	08/16/07	100.000	VARIES	7.0517		0.198482	0.197205				44.43	
Electronics for Imaging	284745AA4	06/04/03	06/01/23	100.000	VARIES	7.9030		0.274813	0.284025	0.293602	0.303558	0.313906	101.15	108.10
Electronic Data SYS Corp	285661AB0	10/10/01	10/10/21	77.941	VARIES	5.3200		0.148112	0.151221	0.155244	0.158949	0.163647	55.22	58.19
Electronic Data SYS Corp	285661AE4	06/30/03	07/15/23	100.000	VARIES	5.7999		0.171269	0.173115	0.175013	0.176967	0.178978	62.61	64.01
Electronic Data SYS Corp	285661AF1	06/30/03	07/15/23	100.000	VARIES	5.7999		0.171269	0.173115	0.175013	0.176967	0.178978	62.61	64.01
Enbridge U.S. Inc.	292502AA9	06/20/07	06/20/22	43.706	0.000	5.5947			0.067923	0.069823	0.071776	0.073784	12.99	25.53
Enbridge Energy Partners	29250RAJ5	08/29/07	08/28/22	45.249	0.000	5.3580			0.067345	0.069141	0.070993		8.22	25.02
Entergy Corporation	29364G202	12/20/05	02/17/11	100.000	VARIES	5.8649		0.163040	0.163137	0.163237	0.163340	0.163447	58.74	58.81
Entergy Corporation	29364GAD5	12/20/05	02/17/11	100.000	VARIES	5.8649		0.163040	0.163137	0.163237	0.163340	0.163447	58.74	58.81
Essex Cnty Util Auth	296816AY7	03/30/99	04/01/12	60.121	0.000	3.9516	213.12	0.088512	0.090261	0.092045	0.093863	0.095718	32.50	33.79
Euronet Worldwide, Inc.	298736AC3	12/15/04	12/15/24	100.000	VARIES	9.0521		0.291414	0.302561	0.314212	0.326391	0.339121	107.28	115.71
Euronet Worldwide, Inc.	298736AD1	12/15/04	12/15/24	100.000	VARIES	9.0521		0.291414	0.302561	0.314212	0.326391	0.339121	107.28	115.71
Euronet Worldwide, Inc.	298736AE9	10/04/05	10/15/25	100.000	VARIES	8.5029		0.245870	0.250857	0.257457	0.264337	0.273001	91.56	96.70
Euronet Worldwide, Inc.	298736AF6	10/04/05	10/15/25	100.000	VARIES	8.5029		0.245870	0.250857	0.257457	0.264337	0.273001	91.56	96.70
European Investment Bank	298785DW3	03/10/06	03/10/21	44.672	0.000	5.4449	19.87	0.069405	0.071295	0.073236	0.075230	0.077278	25.75	27.17
First Citizens Bancorp	30244CAC0	03/24/98	03/15/28	100.000	8.250	8.2499		0.229167	0.229167	0.229167	0.229167	0.229167	82.50	82.50
Freddie Mac	3128X0Z2I	03/28/03	03/28/33	15.782	0.000	6.2500	41.09	0.033985	0.035047	0.036142	0.037272	0.038436	12.63	13.43
Freddie Mac	3128X03C1	04/01/03	04/01/33	15.108	0.000	6.4000	40.28	0.033485	0.034557	0.035662	0.036804	0.037981	12.44	13.25
Freddie Mac	3128X03L1	04/14/03	04/14/33	13.648	0.000	6.7499	38.18	0.032283	0.033373	0.034499	0.035664	0.036867	11.99	12.81
Freddie Mac	3128X04L0	04/21/03	04/21/33	14.464	0.000	6.5499	38.91	0.032976	0.034056	0.035171	0.036323	0.037512	12.22	13.03
Freddie Mac	3128X04V8	04/29/03	04/29/33	14.152	0.000	6.6250	38.29	0.032717	0.033801	0.034921	0.036078	0.037273	12.11	12.93
Freddie Mac	3128X0AQ2	10/03/02	12/30/07	83.710	0.000	3.4205	129.64	0.091846	0.093417				33.26	
Freddie Mac	3128X0AR0	10/03/02	12/30/09	75.410	0.000	3.9348	135.67	0.097243	0.099156	0.101107	0.103096	0.105125	35.36	36.76
Freddie Mac	3128X0AS8	10/03/02	01/02/13	63.710	0.000	4.4476	130.83	0.092822	0.094886	0.096996	0.099153	0.101358	34.53	36.09
Freddie Mac	3128X0AT6	10/03/02	01/02/22	36.810	0.000	5.2599	90.79	0.065340	0.067058	0.068822	0.070632	0.072490	24.45	25.76
Freddie Mac	3128X0AU3	10/03/02	01/02/30	23.710	0.000	5.3523	59.61	0.042970	0.044120	0.045301	0.046513	0.047758	16.09	16.97
Freddie Mac	3128X0AV1	10/03/02	04/15/32	21.010	0.000	5.3530	52.84	0.038661	0.039695	0.040758	0.041849	0.042969	14.26	15.04
Freddie Mac	3128X0AW9	10/03/02	06/15/32	20.810	0.000	5.3554	52.36	0.038655	0.039690	0.040753	0.041844	0.042965	14.14	14.90
Freddie Mac	3128X0AX7	10/03/02	09/15/32	20.510	0.000	5.3601	51.66	0.037635	0.038644	0.039679	0.040743	0.041835	13.95	14.70
Freddie Mac	3128X0AY5	10/03/02	12/15/32	20.210	0.000	5.3650	50.95	0.037623	0.038632	0.039668	0.040732	0.041825	13.76	14.51
Freddie Mac	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	48.23	0.034770	0.035701	0.036658	0.037640	0.038648	13.02	13.73
Freddie Mac	3128X0DS5	11/05/02	11/05/32	14.675	0.000	6.5001	44.71	0.034223	0.035336	0.036484	0.037670	0.038894	12.65	13.48
Freddie Mac	3128X0L23	03/04/03	03/04/33	14.890	0.000	6.4500	40.95	0.033316	0.034391	0.035500	0.036645	0.037826	12.44	13.26
Freddie Mac	3128X0S91	04/07/03	04/07/33	15.108	0.000	6.4000	40.08	0.033485	0.034557	0.035662	0.036804	0.037981	12.43	13.24
Freddie Mac	3128X0TU3	12/27/02	12/27/17	100.000	VARIES	5.3942		0.038309	0.037844	0.037366	0.037025	0.036675	13.70	13.39
Freddie Mac	3128X0V48	03/24/03	03/24/23	30.359	0.000	6.0500	76.52	0.062856	0.064757	0.066716	0.068735	0.070814	23.34	24.78
Freddie Mac	3128X0W47	04/07/03	04/07/33	14.676	0.000	6.4999	39.61	0.033147	0.034224	0.035336	0.036485	0.037670	12.31	13.12
Freddie Mac	3128X0WW5	01/28/03	01/28/33	14.675	0.000	6.5001	41.90	0.033146	0.034223	0.035336	0.036484	0.037670	12.46	13.28
Freddie Mac	3128X0Z69	04/14/03	04/14/33	14.152	0.000	6.6250	38.78	0.032717	0.033801	0.034921	0.036078	0.037273	12.14	12.96

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Freddie Mac	3128X0Z93	04/01/03	04/01/33	13.847	0.000	6.7001	38.84	0.032457	0.033545	0.034668	0.035830	0.037030	12.08	12.90
Freddie Mac	3128X12R7	11/05/03	11/05/14	54.324	0.000	5.6249	103.98	0.100250	0.103069	0.105968	0.108948	0.112013	36.92	39.02
Freddie Mac	3128X1BK2	05/12/03	05/12/33	15.108	0.000	6.4000	38.91	0.033485	0.034557	0.035662	0.036804	0.037981	12.35	13.16
Freddie Mac	3128X1BY2	05/20/03	05/20/33	15.727	0.000	6.2620	39.27	0.033945	0.035008	0.036104	0.037235	0.038401	12.50	13.30
Freddie Mac	3128X1CN5	05/27/03	05/27/33	15.419	0.000	6.3300	38.73	0.033720	0.034787	0.035888	0.037024	0.038196	12.40	13.20
Freddie Mac	3128X1DB0	05/27/03	05/27/33	15.285	0.000	6.3600	38.59	0.033620	0.034689	0.035792	0.036930	0.038104	12.37	13.17
Freddie Mac	3128X1GZ4	06/17/03	06/17/33	18.796	0.000	5.6500	40.97	0.035852	0.036865	0.037906	0.038977	0.040078	13.12	13.87
Freddie Mac	3128X1HA8	06/23/03	06/23/33	16.728	0.000	6.0499	39.08	0.034633	0.035681	0.036760	0.037872	0.039018	12.67	13.45
Freddie Mac	3128X1HB6	06/13/03	06/13/33	17.732	0.000	5.8499	40.29	0.035257	0.036289	0.037350	0.038443	0.039567	12.92	13.68
Freddie Mac	3128X1HD2	06/23/03	06/23/33	16.728	0.000	6.0499	39.08	0.034633	0.035681	0.036760	0.037872	0.039018	12.67	13.45
Freddie Mac	3128X1HZ3	06/17/03	06/17/33	16.925	0.000	6.0097	39.46	0.034761	0.035805	0.036881	0.037990	0.039131	12.73	13.51
Freddie Mac	3128X1JE8	06/20/03	06/20/28	23.542	0.000	5.8700	53.36	0.047003	0.048382	0.049802	0.051264	0.052769	17.20	18.22
Freddie Mac	3128X1MD6	06/30/03	06/30/33	16.631	0.000	6.0699	38.75	0.034570	0.035619	0.036700	0.037814	0.038961	12.64	13.41
Freddie Mac	3128X1MS3	06/30/03	06/30/33	17.222	0.000	5.9500	39.26	0.034948	0.035988	0.037059	0.038161	0.039297	12.77	13.54
Freddie Mac	3128X1NP8	07/07/03	07/07/33	17.680	0.000	5.8599	39.40	0.034224	0.035227	0.036259	0.037321	0.038415	12.86	13.62
Freddie Mac	3128X1NV5	07/07/03	07/07/33	17.475	0.000	5.9000	39.24	0.034098	0.035104	0.036139	0.037205	0.038303	12.81	13.58
Freddie Mac	3128X1PP6	07/07/03	07/07/33	16.728	0.000	6.0499	38.60	0.033616	0.034633	0.035681	0.036760	0.037872	12.64	13.42
Freddie Mac	3128X1QB6	07/07/03	07/07/33	16.201	0.000	6.1599	38.13	0.033255	0.034280	0.035336	0.036424	0.037546	12.52	13.30
Freddie Mac	3128X1QT7	06/30/03	06/30/33	16.679	0.000	6.0600	38.79	0.034601	0.035650	0.036730	0.037843	0.038989	12.65	13.43
Freddie Mac	3128X1RP4	07/16/03	07/16/33	14.890	0.000	6.4500	36.56	0.032275	0.033316	0.034391	0.035500	0.036645	12.16	12.95
Freddie Mac	3128X1RQ2	07/03/03	06/26/08	87.646	0.000	2.6651	84.96	0.071149	0.072097	0.073057			25.79	12.79
Freddie Mac	3128X1TM9	07/28/03	07/28/33	14.676	0.000	6.4999	35.96	0.032103	0.033147	0.034224	0.035336	0.036485	12.07	12.87
Freddie Mac	3128X1Y76	10/21/03	10/21/33	14.152	0.000	6.6250	32.78	0.031668	0.032717	0.033801	0.034921	0.036078	11.74	12.53
Freddie Mac	3128X23Z6	04/27/05	04/27/35	14.152	0.000	6.6250	16.37	0.028719	0.029670	0.030653	0.031668	0.032717	10.63	11.35
Freddie Mac	3128X24W2	04/15/04	04/15/19	42.355	0.000	5.8100	71.20	0.078879	0.081171	0.083529	0.085955	0.088452	29.16	30.88
Freddie Mac	3128X26L4	04/28/04	04/28/34	15.108	0.000	6.4000	27.75	0.031441	0.032447	0.033485	0.034557	0.035662	11.63	12.38
Freddie Mac	3128X2GG4	12/30/03	12/30/19	100.000	VARIES	5.6824		0.044150	0.043431	0.042771	0.042170	0.041632	15.76	15.29
Freddie Mac	3128X2KD6	12/29/03	06/29/07	98.050	2.455	3.0466	16.62	0.016187						2.88
Freddie Mac	3128X2KE4	12/24/03	12/24/07	98.050	2.810	3.3347	14.48	0.014103	0.014338					5.02
Freddie Mac	3128X2KW4	12/30/03	12/22/08	83.523	0.000	3.6498	95.83	0.094308	0.096029	0.097782	0.099566		34.29	34.64
Freddie Mac	3128X2RW7	01/30/04	10/01/07	90.198	0.000	2.8306	77.18	0.076450	0.077532				20.84	
Freddie Mac	3128X2RX5	01/30/04	04/01/08	88.056	0.000	3.0734	82.06	0.081556	0.082809	0.084081			29.81	7.57
Freddie Mac	3128X2RY3	01/30/04	10/01/08	85.870	0.000	3.2884	85.85	0.085578	0.086985	0.088416	0.089869		31.32	24.13
Freddie Mac	3128X2RZ0	01/30/04	04/01/09	83.646	0.000	3.4838	88.81	0.088767	0.090313	0.091887	0.093487	0.095116	32.52	33.66
Freddie Mac	3128X2S48	04/07/04	04/07/34	15.782	0.000	6.2500	28.93	0.031957	0.032955	0.033985	0.035047	0.036142	11.85	12.61
Freddie Mac	3128X2S97	04/08/04	04/08/19	42.727	0.000	5.7500	71.58	0.078636	0.080897	0.083222	0.085615	0.088076	29.10	30.79
Freddie Mac	3128X2SA4	01/30/04	10/01/09	81.441	0.000	3.6533	90.86	0.091037	0.092700	0.094393	0.096117	0.097873	33.37	34.61
Freddie Mac	3128X2SB2	01/30/04	04/01/10	79.227	0.000	3.8094	92.35	0.092726	0.094492	0.096292	0.098126	0.099995	34.02	35.33
Freddie Mac	3128X2SC0	01/30/04	10/01/10	77.037	0.000	3.9494	93.26	0.093820	0.095673	0.097562	0.099489	0.101454	34.45	35.82
Freddie Mac	3128X2SD8	01/30/04	04/01/11	74.840	0.000	4.0828	93.81	0.094553	0.096483	0.098453	0.100463	0.102514	34.74	36.17
Freddie Mac	3128X2SE6	01/30/04	10/01/11	72.645	0.000	4.2100	94.04	0.094954	0.096953	0.098994	0.101078	0.103206	34.91	36.39
Freddie Mac	3128X2SF3	01/30/04	10/01/12	70.491	0.000	4.3258	93.90	0.094961	0.097015	0.099113	0.101257	0.103447	34.93	36.46
Freddie Mac	3128X2SG1	01/30/04	04/01/12	68.379	0.000	4.4321	93.45	0.094642	0.096740	0.098883	0.101075	0.103315	34.83	36.39

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Freddie Mac	3128X2SH9	01/30/04	04/01/13	66.275	0.000	4.5362	92.82	0.094139	0.096274	0.098458	0.100691	0.102975	34.66	36.25
Freddie Mac	3128X2SJ5	01/30/04	10/01/13	64.227	0.000	4.6310	91.94	0.093367	0.095529	0.097741	0.100004	0.102320	34.39	36.01
Freddie Mac	3128X2SK2	01/30/04	04/01/14	62.210	0.000	4.7217	90.90	0.092425	0.094607	0.096841	0.099127	0.101467	34.06	35.69
Freddie Mac	3128X2SL0	01/30/04	10/01/14	60.256	0.000	4.8040	89.67	0.091278	0.093471	0.095716	0.098015	0.100369	33.65	35.29
Freddie Mac	3128X2SM8	01/30/04	04/01/15	58.361	0.000	4.8793	88.29	0.089971	0.092166	0.094414	0.096718	0.099077	33.18	34.82
Freddie Mac	3128X2SN6	01/30/04	10/01/15	56.535	0.000	4.9468	86.78	0.088516	0.090706	0.092949	0.095248	0.097604	32.66	34.29
Freddie Mac	3128X2SP1	01/30/04	04/01/16	54.741	0.000	5.0126	85.22	0.086996	0.089177	0.091412	0.093703	0.096051	32.11	33.74
Freddie Mac	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	5.0758	83.59	0.085411	0.087579	0.089801	0.092080	0.094417	31.53	33.15
Freddie Mac	3128X2SR7	01/30/04	04/01/17	51.299	0.000	5.1327	81.89	0.083742	0.085891	0.088095	0.090356	0.092675	30.93	32.53
Freddie Mac	3128X2SS5	01/30/04	10/01/17	49.661	0.000	5.1861	80.16	0.082025	0.084151	0.086334	0.088572	0.090869	30.30	31.89
Freddie Mac	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	78.40	0.080279	0.082382	0.084539	0.086753	0.089025	29.66	31.24
Freddie Mac	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2834	76.60	0.078495	0.080569	0.082697	0.084882	0.087124	29.01	30.56
Freddie Mac	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3272	74.81	0.076698	0.078741	0.080839	0.082992	0.085203	28.35	29.88
Freddie Mac	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	73.00	0.074892	0.076902	0.078966	0.081086	0.083262	27.69	29.20
Freddie Mac	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	71.20	0.073080	0.075055	0.077083	0.079166	0.081306	27.02	28.50
Freddie Mac	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	69.41	0.071273	0.073211	0.075202	0.077246	0.079347	26.36	27.81
Freddie Mac	3128X2SZ9	01/30/04	04/01/07	92.208	0.000	2.5754	71.56	0.070629					6.36	
Freddie Mac	3128X2U94	04/08/04	04/08/19	42.727	0.000	5.7500	71.58	0.078636	0.080897	0.083222	0.085615	0.088076	29.10	30.79
Freddie Mac	3128X2V28	04/08/04	04/08/19	42.727	0.000	5.7500	71.58	0.078636	0.080897	0.083222	0.085615	0.088076	29.10	30.79
Freddie Mac	3128X2V36	04/07/04	04/07/34	15.329	0.000	6.3501	28.59	0.031613	0.032617	0.033653	0.034721	0.035823	11.73	12.49
Freddie Mac	3128X2V85	03/17/04	03/17/34	15.782	0.000	6.2500	29.57	0.031957	0.032955	0.033985	0.035047	0.036142	11.90	12.65
Freddie Mac	3128X2ZJ7	03/04/04	03/04/19	41.198	0.000	6.0001	74.93	0.079601	0.081989	0.084449	0.086983	0.089592	29.65	31.46
Freddie Mac	3128X32B8	12/29/04	12/29/34	16.486	0.000	6.1000	21.12	0.031502	0.032463	0.033453	0.034473	0.035525	11.52	12.23
Freddie Mac	3128X32G7	01/19/05	01/19/35	13.948	0.000	6.6750	19.06	0.028539	0.029492	0.030476	0.031493	0.032544	10.76	11.49
Freddie Mac	3128X32J1	01/19/05	01/19/35	14.463	0.000	6.5502	19.38	0.028987	0.029936	0.030917	0.031929	0.032975	10.92	11.65
Freddie Mac	3128X33A9	01/19/05	01/19/35	14.152	0.000	6.6250	19.19	0.028719	0.029670	0.030653	0.031668	0.032717	10.82	11.55
Freddie Mac	3128X33L5	02/01/05	02/01/07	93.204	0.000	3.5501	65.05	0.096894					2.91	
Freddie Mac	3128X33P6	01/26/05	01/26/35	15.152	0.000	6.3900	19.57	0.029556	0.030501	0.031475	0.032481	0.033519	11.11	11.83
Freddie Mac	3128X33R2	01/26/05	01/26/35	15.374	0.000	6.3400	19.70	0.029733	0.030676	0.031648	0.032651	0.033686	11.17	11.89
Freddie Mac	3128X33S0	02/01/05	02/01/35	15.108	0.000	6.4000	19.40	0.029521	0.030466	0.031441	0.032447	0.033485	11.09	11.81
Freddie Mac	3128X33V3	02/01/05	02/01/35	14.675	0.000	6.5001	19.15	0.029166	0.030113	0.031092	0.032103	0.033146	10.96	11.68
Freddie Mac	3128X33Y7	02/14/05	02/14/25	30.359	0.000	6.0500	36.04	0.055792	0.057480	0.059219	0.061010	0.062856	20.86	22.14
Freddie Mac	3128X34B6	02/16/05	02/16/35	14.890	0.000	6.4500	18.84	0.029344	0.030290	0.031267	0.032275	0.033316	10.99	11.71
Freddie Mac	3128X34E0	03/01/05	03/28/13	70.400	0.000	4.3936	58.46	0.092010	0.094032	0.096097	0.098209	0.100366	33.87	35.37
Freddie Mac	3128X34J9	02/14/05	02/14/35	16.154	0.000	6.1699	19.57	0.030328	0.031264	0.032228	0.033222	0.034247	11.35	12.06
Freddie Mac	3128X34N0	02/16/05	02/16/35	15.644	0.000	6.2801	19.25	0.029943	0.030884	0.031853	0.032854	0.033885	11.21	11.92
Freddie Mac	3128X35C3	02/28/05	02/28/35	15.463	0.000	6.3202	18.77	0.029638	0.030076	0.031368	0.032007	0.033566	11.11	11.87
Freddie Mac	3128X35M1	02/28/05	02/28/35	15.329	0.000	6.3501	18.70	0.029533	0.029974	0.031266	0.031908	0.033467	11.07	11.83
Freddie Mac	3128X35S8	02/28/05	02/28/35	14.890	0.000	6.4500	18.47	0.029181	0.029631	0.030923	0.031574	0.033132	10.95	11.71
Freddie Mac	3128X36B4	03/23/05	03/23/35	15.782	0.000	6.2500	18.21	0.030049	0.030988	0.031957	0.032955	0.033985	11.17	11.88
Freddie Mac	3128X36K4	03/28/05	03/28/35	14.847	0.000	6.4600	17.58	0.029308	0.030255	0.031232	0.032241	0.033282	10.90	11.62
Freddie Mac	3128X36W8	04/06/05	04/06/35	14.675	0.000	6.5001	17.26	0.029166	0.030113	0.031092	0.032103	0.033146	10.83	11.55
Freddie Mac	3128X37C1	03/30/05	03/30/35	14.463	0.000	6.5502	17.32	0.028987	0.029936	0.030917	0.031929	0.032975	10.78	11.50

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Freddie Mac	3128X37F4	03/28/05	03/28/35	14.255	0.000	6.6001	17.26	0.028808	0.029759	0.030741	0.031756	0.032803	10.72	11.44
Freddie Mac	3128X3A37	10/20/04	10/20/34	14.049	0.000	6.6502	21.74	0.029580	0.030564	0.031580	0.032630	0.033715	10.97	11.71
Freddie Mac	3128X3D59	10/27/04	10/27/34	14.463	0.000	6.5502	21.81	0.029936	0.030917	0.031929	0.032975	0.034055	11.08	11.82
Freddie Mac	3128X3DR1	04/26/04	04/21/09	82.475	0.000	3.9017	90.05	0.098401	0.100320	0.102277	0.104273	0.106307	36.04	37.46
Freddie Mac	3128X3E90	11/03/04	11/03/34	14.675	0.000	6.5001	21.77	0.030113	0.031092	0.032103	0.033146	0.034223	11.13	11.87
Freddie Mac	3128X3K36	11/15/04	11/15/34	14.675	0.000	6.5001	21.41	0.030113	0.031092	0.032103	0.033146	0.034223	11.11	11.84
Freddie Mac	3128X3QY2	07/02/04	03/30/07	90.817	0.000	3.5393	83.23	0.096605					8.60	
Freddie Mac	3128X3QZ9	07/02/04	06/29/07	89.742	0.000	3.6505	84.85	0.099587					17.73	
Freddie Mac	3128X3R39	12/06/04	12/06/34	14.464	0.000	6.5499	20.65	0.029937	0.030917	0.031930	0.032976	0.034056	11.00	11.74
Freddie Mac	3128X3RA3	07/06/04	07/06/09	80.880	0.000	4.2894	90.01	0.104906	0.107156	0.109454	0.111802	0.114200	38.97	40.66
Freddie Mac	3128X3TY9	08/26/04	08/26/24	29.204	0.000	6.2499	45.42	0.057342	0.059134	0.060982	0.062888	0.064853	21.42	22.78
Freddie Mac	3128X3V42	12/13/04	12/13/34	15.218	0.000	6.3751	20.90	0.030553	0.031527	0.032532	0.033569	0.034639	11.21	11.94
Freddie Mac	3128X3V75	12/22/04	12/22/34	14.569	0.000	6.5250	20.23	0.030025	0.031005	0.032016	0.033061	0.034140	11.00	11.73
Freddie Mac	3128X3W25	12/22/04	12/22/34	14.463	0.000	6.5502	20.17	0.029936	0.030917	0.031929	0.032975	0.034055	10.97	11.70
Freddie Mac	3128X3W66	12/28/04	12/28/34	14.675	0.000	6.5001	20.12	0.030113	0.031092	0.032103	0.033146	0.034223	11.02	11.75
Freddie Mac	3128X3W74	12/06/04	12/06/34	14.463	0.000	6.5502	20.65	0.029936	0.030917	0.031929	0.032975	0.034055	11.00	11.74
Freddie Mac	3128X3X57	12/22/04	12/22/34	14.675	0.000	6.5001	20.30	0.030113	0.031092	0.032103	0.033146	0.034223	11.03	11.76
Freddie Mac	3128X3Y72	12/29/04	12/29/34	14.890	0.000	6.4500	20.22	0.030290	0.031267	0.032275	0.033316	0.034391	11.08	11.81
Freddie Mac	3128X3YB3	10/20/04	10/20/34	14.890	0.000	6.4500	22.31	0.030290	0.031267	0.032275	0.033316	0.034391	11.22	11.96
Freddie Mac	3128X3Z63	12/29/04	12/29/34	14.675	0.000	6.5001	20.09	0.030113	0.031092	0.032103	0.033146	0.034223	11.02	11.75
Freddie Mac	3128X42F7	04/25/06	04/25/36*	11.979	0.000	7.1999	5.95	0.024820					2.83*	
Freddie Mac	3128X42G5	04/25/06	04/25/36*	12.083	0.000	7.1701	5.98	0.024928					2.84*	
Freddie Mac	3128X42Q3	04/17/06	05/03/07	100.000	0.000	5.1257		0.146364					17.86	
Freddie Mac	3128X42V2	04/10/06	05/01/07	100.000	0.000	5.1230		0.146388					17.57	
Freddie Mac	3128X43J8	04/18/06	05/18/07	100.000	0.000	5.1190		0.146458					20.06	
Freddie Mac	3128X43L3	04/20/06	05/18/07	100.000	0.000	5.1297		0.146730					20.10	
Freddie Mac	3128X43N9	04/21/06	05/21/07	100.000	0.000	5.1384		0.147030					20.58	
Freddie Mac	3128X44B4	05/05/06	06/05/07	100.000	0.000	5.1675		0.147887					22.77	
Freddie Mac	3128X44C2	05/05/06	06/05/07	100.000	0.000	5.1675		0.147887					22.77	
Freddie Mac	3128X44F5	04/24/06	05/24/07	100.000	0.000	5.1772		0.148171					21.19	
Freddie Mac	3128X44Z1	04/20/06	06/28/12	72.625	0.000	5.2343	26.70	0.109431	0.112295	0.115234	0.118250	0.121345	39.93	42.05
Freddie Mac	3128X45Y3	05/15/06	06/15/07	100.000	0.000	5.2160		0.149315					24.49	
Freddie Mac	3128X46A4	05/15/06	06/15/07	100.000	0.000	5.2160		0.149315					24.49	
Freddie Mac	3128X46C0	05/19/06	06/19/07	100.000	0.000	5.2160		0.149315					25.08	
Freddie Mac	3128X46T3	05/22/06	05/22/26*	25.257	0.000	7.0000	10.82	0.050830					7.17*	
Freddie Mac	3128X46X4	05/18/06	06/20/07	100.000	0.000	5.2150		0.149329					25.24	
Freddie Mac	3128X47F2	05/30/06	05/30/36	12.048	0.000	7.1801	5.10	0.024892	0.025786	0.026712	0.027670	0.028664	9.18	9.85
Freddie Mac	3128X4AC5	04/19/05	04/15/14	65.973	0.000	4.6809	54.04	0.091901	0.094052	0.096253	0.098506	0.100812	33.80	35.40
Freddie Mac	3128X4AD3	04/19/05	12/15/14	63.722	0.000	4.7214	52.67	0.090290	0.092421	0.094603	0.096836	0.099122	32.96	34.53
Freddie Mac	3128X4AE1	04/19/05	04/15/17	56.285	0.000	4.8518	47.84	0.081470	0.083446	0.085470	0.087544	0.089668	29.99	31.46
Freddie Mac	3128X4AG6	05/18/05	05/18/35	14.675	0.000	6.5001	16.03	0.029166	0.030113	0.031092	0.032103	0.033146	10.75	11.46

* Called in 2007; reportable OID is computed to call date.

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Freddie Mac	3128X4AU5	05/18/05	05/18/35	15.108	0.000	6.4000	16.24	0.029521	0.030466	0.031441	0.032447	0.033485	10.88	11.59
Freddie Mac	3128X4B59	01/26/06	08/31/10	81.134	0.000	4.6074	35.14	0.107864	0.109122	0.112260	0.114208	0.118152	39.59	41.48
Freddie Mac	3128X4BN0	06/15/05	06/15/35	15.329	0.000	6.3501	15.54	0.029697	0.030640	0.031613	0.032617	0.033653	10.89	11.59
Freddie Mac	3128X4C33	01/27/06	02/26/07	100.000	0.000	4.8041		0.137184					7.55	
Freddie Mac	3128X4CH2	06/29/05	06/29/35	16.874	0.000	6.0201	15.76	0.030843	0.031772	0.032728	0.033713	0.034728	11.27	11.96
Freddie Mac	3128X4D81	02/01/06	02/28/07	100.000	0.000	4.8506		0.137742					7.99	
Freddie Mac	3128X4DN8	07/06/05	07/06/35	15.966	0.000	6.2101	15.19	0.029279	0.030188	0.031126	0.032092	0.033089	11.03	11.72
Freddie Mac	3128X4ES6	08/10/05	08/10/35	15.509	0.000	6.3099	14.02	0.028926	0.029839	0.030780	0.031751	0.032753	10.84	11.53
Freddie Mac	3128X4EY3	08/10/05	08/10/35	15.782	0.000	6.2500	14.13	0.029139	0.030049	0.030988	0.031957	0.032955	10.91	11.61
Freddie Mac	3128X4FC0	08/10/05	08/10/35	15.419	0.000	6.3300	13.98	0.028855	0.029768	0.030711	0.031683	0.032685	10.81	11.51
Freddie Mac	3128X4FV8	08/04/05	06/01/11	77.489	0.000	4.4255	49.35	0.100954	0.103187	0.105471	0.107805	0.110190	36.88	38.53
Freddie Mac	3128X4FX4	08/04/05	06/01/07	92.716	0.000	4.1845	55.76	0.113856					17.08	
Freddie Mac	3128X4FY2	08/04/05	12/01/07	90.774	0.000	4.2048	54.86	0.112039	0.114395				37.40	
Freddie Mac	3128X4FZ9	08/04/05	06/01/08	88.800	0.000	4.2474	54.23	0.110775	0.113128	0.115530			40.45	17.33
Freddie Mac	3128X4G39	02/22/06	02/22/36*	12.693	0.000	7.0001	7.74	0.025545					1.30*	
Freddie Mac	3128X4GA3	08/04/05	12/01/11	75.722	0.000	4.4446	48.43	0.099101	0.101303	0.103555	0.105856	0.108209	36.21	37.83
Freddie Mac	3128X4GB1	08/04/05	12/01/08	86.894	0.000	4.2683	53.33	0.108962	0.111288	0.113663	0.116089		39.79	37.95
Freddie Mac	3128X4GC9	08/24/05	08/24/35	15.108	0.000	6.4000	13.46	0.028606	0.029521	0.030466	0.031441	0.032447	10.70	11.39
Freddie Mac	3128X4GD7	08/04/05	06/01/12	73.943	0.000	4.4715	47.59	0.097392	0.099569	0.101795	0.104071	0.106398	35.59	37.19
Freddie Mac	3128X4GE5	08/04/05	06/01/09	84.918	0.000	4.3187	52.74	0.107810	0.110138	0.112517	0.114946	0.117428	39.37	41.09
Freddie Mac	3128X4GF2	08/04/05	12/01/09	83.027	0.000	4.3460	51.90	0.106114	0.108420	0.110775	0.113183	0.115642	38.76	40.46
Freddie Mac	3128X4GG0	08/04/05	12/01/12	72.215	0.000	4.4929	46.70	0.095598	0.097746	0.099941	0.102187	0.104482	34.93	36.52
Freddie Mac	3128X4GH8	08/04/05	06/01/10	81.144	0.000	4.3765	51.09	0.104477	0.106764	0.109100	0.111487	0.113927	38.16	39.85
Freddie Mac	3128X4GJ4	08/04/05	12/01/10	79.323	0.000	4.3967	50.18	0.102630	0.104886	0.107192	0.109548	0.111957	37.49	39.16
Freddie Mac	3128X4GK1	08/04/05	06/01/13	70.468	0.000	4.5226	45.88	0.093938	0.096062	0.098235	0.100456	0.102728	34.33	35.90
Freddie Mac	3128X4H46	02/10/06	03/07/07	100.000	0.000	4.9264		0.140734					9.29	
Freddie Mac	3128X4H61	02/08/06	03/07/07*	100.000	0.000	N/A		0.141315					5.23*	
Freddie Mac	3128X4HU8	08/12/05	01/10/13	71.011	0.000	4.6724	46.99	0.096130	0.098376	0.100674	0.103026	0.105433	35.79	37.48
Freddie Mac	3128X4HY0	09/06/05	09/06/35	14.675	0.000	6.5001	12.94	0.028247	0.029166	0.030113	0.031092	0.032103	10.55	11.25
Freddie Mac	3128X4J28	02/09/06	06/09/08	89.458	0.000	4.8289	39.09	0.124873	0.127889	0.130976			45.63	20.69
Freddie Mac	3128X4JH5	09/06/05	09/06/35	15.196	0.000	6.3801	13.15	0.028677	0.029592	0.030536	0.031510	0.032515	10.70	11.40
Freddie Mac	3128X4KK6	10/05/05	10/05/35	15.329	0.000	6.3501	12.36	0.028784	0.029697	0.030640	0.031613	0.032617	10.69	11.38
Freddie Mac	3128X4L66	03/07/06	03/07/36*	12.693	0.000	7.0001	7.35	0.025545					1.69*	
Freddie Mac	3128X4ML2	09/28/05	09/28/35	15.374	0.000	6.3400	12.58	0.028819	0.029733	0.030676	0.031648	0.032651	10.71	11.40
Freddie Mac	3128X4MR9	09/28/05	09/28/35	15.196	0.000	6.3801	12.52	0.028677	0.029592	0.030536	0.031510	0.032515	10.66	11.35
Freddie Mac	3128X4MY4	09/30/05	09/30/30	22.810	0.000	6.0001	17.56	0.040333	0.041543	0.042789	0.044073	0.045395	14.96	15.87
Freddie Mac	3128X4NC1	09/28/05	09/28/35	15.285	0.000	6.3600	12.55	0.028748	0.029663	0.030606	0.031579	0.032583	10.69	11.38
Freddie Mac	3128X4NH0	10/05/05	10/05/35	15.329	0.000	6.3501	12.36	0.028784	0.029697	0.030640	0.031613	0.032617	10.69	11.38
Freddie Mac	3128X4NP2	10/05/05	10/05/35	14.977	0.000	6.4300	12.24	0.028499	0.029415	0.030360	0.031337	0.032344	10.58	11.28
Freddie Mac	3128X4PQ8	10/05/05	10/05/35	15.064	0.000	6.4101	12.27	0.028570	0.029485	0.030430	0.031406	0.032412	10.61	11.30
Freddie Mac	3128X4QQ7	10/18/05	10/18/35	14.675	0.000	6.5001	11.76	0.028247	0.029166	0.030113	0.031092	0.032103	10.47	11.16

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Freddie Mac	3128X4QW4	10/24/05	10/24/35	14.675	0.000	6.5001	11.59	0.028247	0.029166	0.030113	0.031092	0.032103	10.46	11.15
Freddie Mac	3128X4RH6	10/24/05	10/24/35	14.675	0.000	6.5001	11.59	0.028247	0.029166	0.030113	0.031092	0.032103	10.46	11.15
Freddie Mac	3128X4S77	03/24/06	06/20/16	59.540	0.000	5.1280	23.72	0.088053	0.090311	0.092627	0.095002	0.097438	32.16	33.83
Freddie Mac	3128X4S85	03/14/06	03/15/07	100.000	0.000	4.9678		0.141442					10.47	
Freddie Mac	3128X4SE2	11/02/05	11/02/35	14.255	0.000	6.6001	11.21	0.027888	0.028808	0.029759	0.030741	0.031756	10.32	11.01
Freddie Mac	3128X4T92	04/04/06	04/04/36	12.693	0.000	7.0001	6.67	0.025545	0.026439	0.027365	0.028322	0.029314	9.52	10.19
Freddie Mac	3128X4TD3	11/16/05	11/16/35	13.928	0.000	6.6800	10.70	0.027600	0.028521	0.029474	0.030458	0.031476	10.19	10.88
Freddie Mac	3128X4TJ0	11/21/05	11/21/35	13.847	0.000	6.7001	10.53	0.027527	0.028449	0.029402	0.030387	0.031405	10.15	10.84
Freddie Mac	3128X4TT8	11/01/05	06/10/08	88.755	0.000	4.6243	48.69	0.119941	0.122715	0.125552			43.80	19.96
Freddie Mac	3128X4U41	03/28/06	04/09/14	66.671	0.000	5.1122	26.08	0.097249	0.099735	0.102284	0.104899	0.107580	35.87	37.73
Freddie Mac	3128X4UG4	11/30/05	11/30/35*	12.693	0.000	7.0001	9.86	0.026439					3.94*	
Freddie Mac	3128X4W56	04/04/06	04/04/36	14.255	0.000	6.6001	7.05	0.026997	0.027888	0.028808	0.029759	0.030741	10.04	10.71
Freddie Mac	3128X4XP1	01/11/06	01/11/36	13.219	0.000	6.8600	8.96	0.026054	0.026948	0.027872	0.028828	0.029817	9.85	10.54
Freddie Mac	3128X4XQ9	12/21/05	06/04/10	81.270	0.000	4.7117	39.89	0.111196	0.113816	0.116497	0.119242	0.122051	40.65	42.58
Freddie Mac	3128X4XZ9	01/18/06	01/18/36	13.529	0.000	6.7801	8.88	0.026344	0.027237	0.028161	0.029115	0.030102	9.94	10.63
Freddie Mac	3128X4YT2	01/30/06	01/30/36	13.807	0.000	6.7100	8.65	0.026599	0.027491	0.028413	0.029367	0.030352	10.01	10.69
Freddie Mac	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2421		0.030837	0.031641	0.032470	0.033321		8.34	11.69
Freddie Mac	3128X52U1	04/04/07	07/31/14	70.210	0.000	4.8862		0.095294	0.096808	0.099173	0.101596		25.77	36.00
Freddie Mac	3128X52W7	04/05/07	01/10/12	79.775	0.000	4.7983		0.106327	0.107677	0.110260	0.112906		28.51	40.12
Freddie Mac	3128X53Z9	04/13/07	04/30/13	74.533	0.000	4.9196		0.101847	0.102091	0.104603	0.107176	0.109812	26.49	38.44
Freddie Mac	3128X54N5	04/18/07	12/30/14	68.522	0.000	4.9690		0.094579	0.095521	0.097894	0.100326	0.102819	24.10	35.68
Freddie Mac	3128X54W5	04/30/07	04/30/37	14.548	0.000	6.5300			0.026389	0.027250	0.028140	0.029059	6.41	10.08
Freddie Mac	3128X55E4	05/04/07	05/04/37	16.728	0.000	6.0499			0.028112	0.028963	0.029839	0.030741	6.71	10.69
Freddie Mac	3128X55H7	04/27/07	11/30/12	76.622	0.000	4.8161		0.102493	0.102972	0.105452	0.107991	0.110592	25.29	38.58
Freddie Mac	3128X55L8	05/01/07	05/10/12	78.630	0.000	4.8418		0.105713	0.105881	0.108445	0.111070	0.113759	25.54	39.78
Freddie Mac	3128X56M5	05/22/07	05/22/37	14.676	0.000	6.4999			0.026498	0.027359	0.028248	0.029166	5.84	10.08
Freddie Mac	3128X57F9	05/17/07	02/26/10	87.508	0.000	4.8642			0.118233	0.119822	0.122736	0.125721	26.68	44.40
Freddie Mac	3128X57G7	05/17/07	12/31/09	88.200	0.000	4.8493		0.118803	0.119498	0.122395	0.125363	0.128402	26.74	44.60
Freddie Mac	3128X5CM8	06/13/06	07/13/07	100.000	0.000	5.2644		0.146875	0.150741				28.90	
Freddie Mac	3128X5CP1	06/06/06	07/06/07	100.000	0.000	5.2644		0.146875	0.150741				27.87	
Freddie Mac	3128X5CR7	06/12/06	07/12/07	100.000	0.000	5.2886		0.147554	0.151456				28.89	
Freddie Mac	3128X5CS5	06/13/06	07/13/07	100.000	0.000	5.2934		0.147689	0.151598				29.06	
Freddie Mac	3128X5CU0	06/20/06	07/20/07	100.000	0.000	5.2886		0.147554	0.151456				30.07	
Freddie Mac	3128X5DU9	07/11/06	08/15/12	72.660	0.000	5.3088	18.29	0.107688	0.110546	0.113481	0.116493	0.119585	40.07	42.23
Freddie Mac	3128X5DV7	07/11/06	05/15/12	73.645	0.000	5.3020	18.53	0.110445	0.113373	0.116379	0.119464	0.122631	40.56	42.74
Freddie Mac	3128X5EQ7	06/30/06	06/30/36	12.330	0.000	7.1002	4.40	0.025182	0.026076	0.027001	0.027960	0.028953	9.23	9.89
Freddie Mac	3128X5ES3	06/29/06	06/29/12	72.129	0.000	5.5200	20.14	0.113651	0.116788	0.120011	0.123324	0.126727	41.49	43.81
Freddie Mac	3128X5EZ7	07/12/06	04/10/08	91.050	0.000	5.4424	23.41	0.139479	0.143275	0.147174			51.52	14.57
Freddie Mac	3128X5F37	02/15/07	03/14/08	100.000	0.000	5.0031		0.138977	0.139537	0.143028			44.45	10.44
Freddie Mac	3128X5FD5	07/13/06	12/28/12	70.884	0.000	5.3995	17.87	0.108949	0.111890	0.114911	0.118013	0.121200	39.77	41.95
Freddie Mac	3128X5FH6	07/19/06	12/31/12	71.004	0.000	5.3796	17.30	0.108673	0.111596	0.114598	0.117680	0.120846	39.65	41.82

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Freddie Mac	3128X5FS2	07/21/06	06/28/13	69.242	0.000	5.3695	16.53	0.105695	0.108533	0.111447	0.114439	0.117511	38.58	40.68
Freddie Mac	3128X5FT0	07/21/06	05/29/09	86.149	0.000	5.2873	20.32	0.128907	0.132314	0.135812	0.139403	0.143088	47.24	49.77
Freddie Mac	3128X5G69	02/27/07	05/29/09	89.466	0.000	4.9929		0.124076	0.125666	0.128803	0.132019	0.135314	38.16	47.16
Freddie Mac	3128X5HF8	08/10/06	01/31/11	79.500	0.000	5.1924	16.17	0.114666	0.117495	0.120546	0.123675	0.126886	42.68	44.92
Freddie Mac	3128X5HG6	08/10/06	10/31/12	72.515	0.000	5.2285	15.03	0.106558	0.109343	0.112202	0.115135	0.118145	39.21	41.28
Freddie Mac	3128X5HX9	08/24/06	02/26/10	84.132	0.000	4.9899	14.81	0.116648	0.119558	0.122541	0.125599	0.128732	43.25	45.44
Freddie Mac	3128X5JC3	08/25/06	08/10/09	86.407	0.000	4.9993	15.12	0.119990	0.122743	0.125811	0.128956	0.132179	44.51	46.76
Freddie Mac	3128X5JD1	08/25/06	07/31/09	86.441	0.000	5.0282	15.21	0.120735	0.123367	0.126468	0.129648	0.132908	44.80	47.07
Freddie Mac	3128X5JX7	09/19/06	09/19/36	12.693	0.000	7.0001	2.52	0.024681	0.025545	0.026439	0.027365	0.028322	9.22	9.88
Freddie Mac	3128X5LH9	09/29/06	02/29/12	77.393	0.000	4.7840		0.102279	0.102633	0.106242	0.107601	0.112001	37.88	39.84
Freddie Mac	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	3.09	0.034729	0.035605	0.036503	0.037424	0.038368	12.82	13.47
Freddie Mac	3128X5MX3	10/20/06	05/28/10	83.869	0.000	4.9375	8.19	0.115629	0.118484	0.121409	0.124407	0.127478	42.33	44.45
Freddie Mac	3128X5MY1	10/25/06	05/30/14	68.360	0.000	5.0693	6.37	0.096737	0.099189	0.101703	0.104280	0.106924	35.42	37.24
Freddie Mac	3128X5MZ8	10/26/06	10/31/08	90.425	0.000	5.0602	8.39	0.127194	0.130412	0.133712	0.137095		46.77	40.59
Freddie Mac	3128X5ND6	11/01/06	03/10/09	89.333	0.000	4.8381	7.20	0.120052	0.122139	0.125093	0.128119	0.131219	44.15	46.26
Freddie Mac	3128X5P69	03/09/07	09/15/15	66.760	0.000	4.8010		0.089013	0.089104	0.091243	0.093433	0.095676	26.24	33.71
Freddie Mac	3128X5PN2	11/14/06	05/30/08	92.725	0.000	4.9492	6.00	0.127757	0.130919	0.134159			46.76	19.99
Freddie Mac	3128X5Q43	03/14/07	12/01/12	76.253	0.000	4.8003		0.101674	0.102721	0.105187	0.107711	0.110297	29.47	38.47
Freddie Mac	3128X5Q50	03/14/07	06/01/08	94.213	0.000	4.9653		0.129941	0.131326	0.134586			37.68	20.19
Freddie Mac	3128X5Q68	03/14/07	12/01/08	92.106	0.000	4.8516		0.124128	0.125418	0.128461	0.131577		35.99	42.95
Freddie Mac	3128X5Q76	03/14/07	06/01/12	78.159	0.000	4.7812		0.103799	0.104867	0.107374	0.109941	0.112569	30.09	39.27
Freddie Mac	3128X5Q84	03/14/07	12/01/11	80.074	0.000	4.7686		0.106062	0.107150	0.109705	0.112320	0.114998	30.74	40.12
Freddie Mac	3128X5Q92	03/14/07	06/01/11	82.025	0.000	4.7562		0.108369	0.109473	0.112076	0.114742	0.117471	31.41	40.99
Freddie Mac	3128X5Q04	11/22/06	04/12/10	85.169	0.000	4.7921	4.42	0.113372	0.115485	0.118252	0.121085	0.123987	41.58	43.53
Freddie Mac	3128X5R26	03/14/07	06/01/13	74.414	0.000	4.8117		0.099454	0.100485	0.102903	0.105378	0.107914	28.83	37.64
Freddie Mac	3128X5R34	03/14/07	06/01/09	90.056	0.000	4.7842		0.119669	0.120904	0.123796	0.126758	0.129790	34.69	45.28
Freddie Mac	3128X5R42	03/14/07	12/01/09	88.010	0.000	4.7594		0.116345	0.117539	0.120336	0.123199	0.126131	33.73	44.01
Freddie Mac	3128X5R59	03/14/07	06/01/10	85.999	0.000	4.7465		0.113385	0.114540	0.117258	0.120041	0.122890	32.87	42.88
Freddie Mac	3128X5R67	03/14/07	12/01/10	83.993	0.000	4.7505		0.110838	0.111964	0.114624	0.117347	0.120134	32.13	41.92
Freddie Mac	3128X5R99	12/01/06	04/30/09	89.288	0.000	4.7476	3.53	0.117752	0.120066	0.122916	0.125834	0.128821	43.12	45.14
Freddie Mac	3128X5SF6	12/22/06	12/22/36	14.804	0.000	6.4700	.24	0.026606	0.027467	0.028355	0.029273	0.030220	9.75	10.39
Freddie Mac	3128X5T24	03/13/07	06/30/09	89.760	0.000	4.7554		0.118567	0.120245	0.123104	0.126031	0.129027	34.45	44.85
Freddie Mac	3128X5T32	03/13/07	07/31/09	89.470	0.000	4.7213			0.117335	0.119463	0.122283	0.125170	34.23	44.38
Freddie Mac	3128X5UN6	12/19/06	11/28/12	75.500	0.000	4.7858	1.20	0.100367	0.102491	0.104943	0.107455	0.110026	36.67	38.40
Freddie Mac	3128X5XD5	01/17/07	01/17/12	100.000	VARIABLE	5.1899			0.144165	0.143364	0.142544	0.142729	49.46	51.36
Freddie Mac	3128X5Y93	03/28/07	11/10/09	88.508	0.000	4.7183		0.115988	0.116641	0.119392	0.122209	0.125092	31.96	43.78
Freddie Mac	3128X5YP7	02/09/07	02/09/37	14.675	0.000	6.5001			0.026497	0.027358	0.028247	0.029166	8.65	10.27
Freddie Mac	3128X5Z43	04/03/07	04/03/37	14.675	0.000	6.5001			0.026497	0.027358	0.028247	0.029166	7.18	10.17
Freddie Mac	3128X5ZD3	01/26/07	06/09/10	84.810	0.000	4.9482		0.116572	0.118704	0.121640	0.124650	0.127734	39.55	44.47
Freddie Mac	3128X6AX4	05/24/07	09/30/14	69.050	0.000	5.1017			0.097848	0.099601	0.102141	0.104747	21.39	36.78
Freddie Mac	3128X6BB1	05/25/07	06/10/08	94.817	0.000	5.1726		0.136220	0.136530	0.140061			29.56	22.27
Freddie Mac	3128X6BZ8	06/07/07	06/07/28	26.771	0.000	6.3749			0.047407	0.048918	0.050477	0.052086	9.71	17.97
Freddie Mac	3128X6CP9	06/19/07	06/19/37	13.648	0.000	6.7499			0.025590	0.026454	0.027346	0.028269	4.92	9.71

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Freddie Mac	3128X6DK9	06/15/07	06/15/37	13.258	0.000	6.8499				0.025227	0.026091	0.026984	0.027909	4.96	9.58
Freddie Mac	3128X6EC6	06/14/07	08/31/12	75.547	0.000	5.4515				0.111906	0.114451	0.116293	0.121443	22.81	43.09
Freddie Mac	3128X6J6	07/31/07	08/01/08	95.010	0.000	5.1702				0.134910	0.133503	0.138460		20.56	29.34
Freddie Mac	3128X6JK3	07/31/07	07/31/09	90.400	0.000	5.1104					0.128330	0.131609	0.134972	19.38	47.79
Freddie Mac	3128X6JL1	07/31/07	07/30/10	85.850	0.000	5.1555					0.120270	0.124711	0.126535	18.52	45.80
Freddie Mac	3128X6JM9	07/31/07	08/01/11	81.360	0.000	5.2205				0.117970	0.118001	0.121081	0.124241	17.82	43.97
Freddie Mac	3128X6JN7	07/31/07	08/01/12	77.040	0.000	5.2825				0.112470	0.113063	0.116049	0.119114	17.07	42.15
Freddie Mac	3128X6JY3	08/03/07	09/01/11	81.672	0.000	5.0260				0.114020	0.114470	0.117347	0.120296	16.93	42.43
Freddie Mac	3128X6JZ0	08/03/07	10/06/11	81.295	0.000	5.0204				0.113361	0.114367	0.117238	0.120181	16.86	42.18
Freddie Mac	3128X6KX3	08/22/07	02/28/12	80.662	0.000	4.8063				0.105308	0.106633	0.108009	0.112438	14.06	39.99
Freddie Mac	3128X6NN2	10/02/07	05/10/13	77.376	0.000	4.6276				0.099448	0.099949	0.102262	0.104628	8.88	36.64
Freddie Mac	3128X6PP5	10/11/07	07/02/15	68.530	0.000	4.9512					0.094250	0.095302	0.097661	7.54	34.73
Freddie Mac	3128X6QB5	10/19/07	08/31/15	68.362	0.000	4.8939					0.091908	0.092539	0.096375	6.80	34.30
Freddie Mac	3128X6QE9	10/19/07	08/30/13	76.143	0.000	4.7019					0.097818	0.099491	0.102390	7.24	36.67
Freddie Mac	3128X6QQ2	11/01/07	06/28/13	77.875	0.000	4.4676				0.096633	0.097328	0.099502	0.101724	5.80	35.44
Freddie Mac	3128X6RD0	11/20/07	11/20/37	14.463	0.000	6.5502					0.026316	0.027177	0.028068	1.08	9.70
Freddie Mac	3128X6RF5	12/18/07	02/15/12	84.080	0.000	4.2125					0.098374	0.099044	0.101130	1.28	35.91
Freddie Mac	3129023V9	10/30/00	05/15/07	67.060	0.000	6.2019	307.01		0.167094					22.39	
Freddie Mac	3129026G9	12/06/00	03/30/10	56.100	0.000	6.3003	256.66		0.140854	0.145291	0.149868	0.154589	0.159459	52.33	55.68
Freddie Mac	312902FT1	10/12/99	07/01/07	60.216	0.000	6.6781	365.53		0.179511					32.31	
Freddie Mac	312902FU8	10/12/99	08/01/08	55.888	0.000	6.7184	341.85		0.163519	0.169011	0.174689	0.180557		61.53	37.74
Freddie Mac	312902FY0	10/12/99	06/01/07	60.546	0.000	6.6786	367.61		0.179523					26.93	
Freddie Mac	312902FZ7	10/12/99	07/01/08	56.244	0.000	6.7083	343.33		0.168784	0.174445	0.180296			61.78	32.45
Freddie Mac	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	82.61		0.041174	0.042533	0.043936	0.045386	0.046884	15.11	16.12
Freddie Mac	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	141.60		0.071567	0.073959	0.076432	0.078987	0.081627	27.06	28.89
Freddie Mac	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6795	132.61		0.067012	0.069250	0.071563	0.073953	0.076423	25.33	27.05
Freddie Mac	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	124.19		0.062753	0.064848	0.067012	0.069248	0.071560	23.72	25.33
Freddie Mac	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	116.35		0.058775	0.060734	0.062759	0.064850	0.067012	22.22	23.72
Freddie Mac	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	109.23		0.055112	0.056937	0.058823	0.060771	0.062783	20.83	22.23
Freddie Mac	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	102.39		0.051650	0.053358	0.055123	0.056947	0.058831	19.52	20.83
Freddie Mac	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6033	96.03		0.048424	0.050023	0.051674	0.053380	0.055143	18.30	19.52
Freddie Mac	312902VS5	04/25/00	01/04/12	46.161	0.000	6.7212	256.54		0.129789	0.134151	0.138659	0.143319	0.148136	49.08	52.43
Freddie Mac	312902VT3	04/25/00	01/04/13	43.203	0.000	6.7221	240.14		0.121497	0.125580	0.129801	0.134164	0.138673	45.94	49.08
Freddie Mac	312902VU0	04/25/00	01/04/14	40.436	0.000	6.7227	224.78		0.113728	0.117551	0.121503	0.125587	0.129808	43.01	45.95
Freddie Mac	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7034	172.51		0.087235	0.090158	0.093180	0.096303	0.099531	32.98	35.23
Freddie Mac	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7017	161.50		0.081664	0.084401	0.087229	0.090152	0.093173	30.88	32.98
Freddie Mac	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6997	151.20		0.076452	0.079013	0.081660	0.084395	0.087222	28.91	30.87
Freddie Mac	312902WE5	04/25/00	01/04/07	64.216	0.000	6.7276	357.30		0.180798					.54	
Freddie Mac	312902WF2	04/25/00	01/04/08	59.995	0.000	6.7521	335.29		0.169777	0.175509	0.181434			64.21	.54
Freddie Mac	312902WG0	04/25/00	01/04/09	56.172	0.000	6.7454	313.55		0.158737	0.164091	0.169625	0.175346	0.181260	60.04	64.15
Freddie Mac	312902WH8	04/25/00	01/04/10	52.605	0.000	6.7376	293.22		0.148415	0.153414	0.158583	0.163925	0.169447	56.13	59.97
Freddie Mac	312902WJ4	04/25/00	01/04/11	49.272	0.000	6.7297	274.25		0.138784	0.143454	0.148281	0.153271	0.158428	52.48	56.08
Freddie Mac	312902WK1	04/25/00	01/04/15	37.975	0.000	6.6992	210.21		0.106285	0.109846	0.113525	0.117328	0.121258	40.18	42.92

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Freddie Mac	312902WL9	04/25/00	01/04/16	35.607	0.000	6.6893	196.74	0.099451	0.102777	0.106215	0.109767	0.113438	37.60	40.16
Freddie Mac	312902WM7	04/25/00	01/04/17	33.256	0.000	6.7048	184.27	0.093187	0.096311	0.099539	0.102876	0.106325	35.23	37.64
Freddie Mac	312923CN3	01/10/01	08/17/12	61.750	1.000	5.5038	167.09	0.090324	0.092810	0.095364	0.097988	0.100685	33.64	35.52
Freddie Mac	312924TN3	11/19/01	11/19/20	100.000	5.881	N/A	0.183442	0.188836	0.163363	0.168166	0.173111	66.17	60.08	
Freddie Mac	312925S5	09/19/02	09/14/07	84.361	0.000	3.4399	132.74	0.092350	0.093938				23.65	
Freddie Mac	312925UB4	06/21/02	06/21/32	12.693	0.000	7.0001	46.40	0.033638	0.034816	0.036034	0.037295	0.038601	12.35	13.22
Freddie Mac	312925ZY9	07/26/02	01/26/07	83.786	0.000	3.9700	159.44	0.108134					2.70	
Federal Home Loan Banks	31339X6F6	06/12/03	06/12/23	100.000	VARIES	3.1248		0.082422	0.081757	0.081081	0.080395	0.079698	29.53	29.04
Federal Home Loan Banks	31339XA53	06/09/03	06/09/28	22.811	0.000	5.9999	53.46	0.046757	0.048160	0.049605	0.051093	0.052626	17.15	18.19
Federal Home Loan Banks	31339XAF1	06/09/03	06/09/33	15.782	0.000	6.2500	38.68	0.033985	0.035047	0.036142	0.037272	0.038436	12.47	13.26
Federal Home Loan Banks	31339XBL7	06/10/03	06/10/33	15.108	0.000	6.4000	37.97	0.033485	0.034557	0.035662	0.036804	0.037981	12.29	13.09
Federal Home Loan Banks	31339XDQ4	06/16/03	06/16/33	15.554	0.000	6.3000	38.22	0.033820	0.034885	0.035984	0.037117	0.038286	12.40	13.19
Federal Home Loan Banks	31339XGE8	06/16/03	06/16/33	15.967	0.000	6.2099	38.62	0.034117	0.035176	0.036268	0.037394	0.038555	12.50	13.29
Federal Home Loan Banks	31339XKS2	06/23/03	06/23/28	23.714	0.000	5.8400	53.31	0.047056	0.048430	0.049845	0.051300	0.052798	17.21	18.23
Federal Home Loan Banks	31339XKT0	06/19/03	06/19/18	100.000	VARIES	3.1035		0.083217	0.082762	0.082301	0.081832	0.081356	29.87	29.53
Federal Home Loan Banks	31339XMN1	06/18/03	06/18/18	44.966	0.000	5.4000	93.25	0.081278	0.083472	0.085726	0.088041	0.090418	29.71	31.34
Federal Home Loan Banks	31339XMW1	06/26/03	06/26/23	31.870	0.000	5.8000	70.92	0.062722	0.064541	0.066412	0.068338	0.070320	22.93	24.27
Federal Home Loan Banks	31339XN42	06/26/03	06/26/08	100.000	VARIES	3.0378		0.085871	0.085515	0.085010			30.85	14.88
Federal Home Loan Banks	31339XQ72	07/03/03	07/03/23	32.181	0.000	5.7500	70.50	0.060930	0.062682	0.064484	0.066338	0.068245	22.88	24.22
Federal Home Loan Banks	31339XRT3	06/30/03	06/30/23	33.134	0.000	5.6000	70.72	0.062534	0.064285	0.066084	0.067935	0.069837	22.83	24.13
Federal Home Loan Banks	31339XSM7	07/02/03	07/02/18	100.000	VARIES	2.9907		0.080337	0.079856	0.079368	0.078872	0.078369	28.66	28.30
Federal Home Loan Banks	31339XUQ5	06/30/03	07/02/18	46.694	0.000	5.1400	90.85	0.077656	0.079652	0.081699	0.083798	0.085952	29.04	30.55
Federal Home Loan Banks	31339Y4A7	07/16/03	07/16/18	100.000	VARIES	2.9616		0.079608	0.079141	0.078668	0.078188	0.077700	28.42	28.07
Federal Home Loan Banks	31339YBR2	07/07/03	07/07/23	32.181	0.000	5.7500	70.26	0.060930	0.062682	0.064484	0.066338	0.068245	22.87	24.20
Federal Home Loan Banks	31339YMR0	07/28/03	07/28/23	30.656	0.000	5.9999	68.82	0.061008	0.062838	0.064723	0.066665	0.068664	22.86	24.25
Federal Home Loan Banks	31339YPD8	07/29/03	07/29/19	39.750	0.000	5.8499	86.74	0.076791	0.079037	0.081349	0.083728	0.086177	28.74	30.45
Federal Home Loan Banks	31339YQP0	08/07/03	08/07/08	100.000	VARIES	2.7564		0.036721	0.036653	0.036584	0.035748		13.15	7.75
Federal Home Loan Banks	3133M2JB4	12/18/97	12/18/12	33.623	0.000	7.4000	312.13	0.132918	0.137836	0.142936	0.148225	0.153709	48.87	52.55
Federal Home Loan Banks	3133M4JQ7	06/05/98	06/05/28	12.678	0.000	7.0041	101.98	0.044284	0.045834	0.047440	0.049101	0.050820	16.30	17.47
Federal Home Loan Banks	3133M4T86	07/07/98	07/07/28	13.648	0.000	6.7499	103.22	0.043523	0.044992	0.046510	0.048080	0.049703	16.45	17.58
Federal Home Loan Banks	3133M5ER7	09/08/98	09/08/28	13.727	0.000	6.7301	100.76	0.043579	0.045045	0.046561	0.048128	0.049747	16.29	17.40
Federal Home Loan Banks	3133M5LN8	09/18/98	09/18/28	13.928	0.000	6.6800	100.83	0.043718	0.045178	0.046687	0.048247	0.049858	16.31	17.41
Federal Home Loan Banks	3133M5QZ6	09/29/98	09/29/28	14.934	0.000	6.4399	102.71	0.044358	0.045787	0.047261	0.048783	0.050354	16.49	17.57
Federal Home Loan Banks	3133M95W8	07/13/99	07/13/29	12.331	0.000	7.0999	84.30	0.039633	0.041040	0.042496	0.044005	0.045567	15.00	16.09
Federal Home Loan Banks	3133M9CD2	08/17/99	08/17/29	11.806	0.000	7.2501	81.55	0.039144	0.040562	0.042033	0.043557	0.045136	14.73	15.82
Federal Home Loan Banks	3133MCF83	10/27/00	04/27/10	79.882	0.000	N/A		0.026309	0.019697	0.020324	0.016004	0.016513	7.90	6.30
Federal Home Loan Banks	3133MLRW7	02/22/02	02/22/07	100.000	VARIES	4.7828		0.134297					6.85	
Federal Home Loan Banks	3133MQDM3	08/05/02	08/05/08*	100.000	VARIES	4.1772		0.119011	0.118560				14.72*	
Federal Home Loan Banks	3133MS3B4	09/19/02	09/14/07	84.850	0.000	3.3220	128.64	0.089289	0.090772				22.86	
Federal Home Loan Banks	3133MSHD5	10/17/02	10/19/09	76.775	0.000	3.8083	132.04	0.094468	0.096267	0.098100	0.099968	0.101871	34.59	35.92
Federal Home Loan Banks	3133MSHE3	10/17/02	10/19/09	76.745	0.000	3.8140	132.20	0.094593	0.096397	0.098235	0.100109	0.102018	34.64	35.97

* Called in 2007; 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 Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008		
Federal Home Loan Banks	3133MSRX0	10/15/02	10/05/07	85.446	0.000	3.1883	121.78	0.085806	0.087174						23.76	
Federal Home Loan Banks	3133MSYC8	11/05/02	11/05/32	14.255	0.000	6.6001	44.18	0.033886	0.035004	0.036159	0.037353	0.038585	12.53	13.37		
Federal Home Loan Banks	3133MTES3	11/15/02	11/15/32	13.648	0.000	6.7499	43.04	0.033373	0.034499	0.035664	0.036867	0.038112	12.32	13.17		
Federal Home Loan Banks	3133MUP74	12/27/02	12/27/32	15.241	0.000	6.3699	43.59	0.034656	0.035760	0.036899	0.038074	0.039287	12.68	13.50		
Federal Home Loan Banks	3133MUSN6	01/13/03	01/13/33	14.675	0.000	6.5001	42.39	0.033146	0.034223	0.035336	0.036484	0.037670	12.49	13.32		
Federal Home Loan Banks	3133MW7G0	03/03/03	03/03/08	100.000	VARIES	3.2123		0.090717	0.090362	0.089860			32.49	5.57		
Federal Home Loan Banks	3133MWGF2	03/05/03	03/05/07	100.000	VARIES	3.2164		0.090072					5.76			
Federal Home Loan Banks	3133MWU90	03/24/03	03/24/08	100.000	VARIES	3.6243		0.102771	0.102272	0.101563			36.79	8.43		
Federal Home Loan Banks	3133MXEJ4	04/01/03	04/01/33	14.977	0.000	6.4300	40.14	0.033384	0.034457	0.035565	0.036708	0.037889	12.41	13.22		
Federal Home Loan Banks	3133MXWJ4	04/14/03	04/14/15	55.287	0.000	5.0000	111.35	0.091278	0.093560	0.095899	0.098297	0.100754	33.63	35.33		
Federal Home Loan Banks	3133X16J1	09/29/03	09/29/10	100.000	VARIES	4.5679		0.073098	0.073202	0.073065	0.072683	0.072050	26.34	26.15		
Federal Home Loan Banks	3133X1BR7	09/17/03	09/12/08	84.441	0.000	3.4206	99.68	0.088785	0.090304	0.091848	0.093419		32.57	23.34		
Federal Home Loan Banks	3133X1DT1	10/06/03	10/06/08*	100.000	VARIES	3.4569		0.098098	0.097849				18.13*			
Federal Home Loan Banks	3133X4UM1	03/30/04	03/30/11*	100.000	VARIES	5.0004		0.135253					12.04*			
Federal Home Loan Banks	3133X4UW9	03/11/04	03/11/11*	100.000	VARIES	5.0058		0.135418					9.48*			
Federal Home Loan Banks	3133X4V65	03/10/04	03/10/08	100.000	VARIES	3.2987		0.050681	0.050302	0.049695			17.76	3.42		
Federal Home Loan Banks	3133X4V81	03/09/04	01/23/09	100.000	1.560	N/A		0.050179	0.050035	0.049715	0.049214	0.048725	17.99	17.68		
Federal Home Loan Banks	3133X5BL1	04/08/04	10/08/09*	100.000	VARIES	2.7208		0.075037					7.28*			
Federal Home Loan Banks	3133X5C30	04/08/04	04/08/09*	100.000	VARIES	2.6580		0.073186					7.10*			
Federal Home Loan Banks	3133X5FD5	03/18/04	03/18/09	100.000	VARIES	2.7977		0.077172	0.077059	0.077220	0.077383	0.077548	27.77	27.86		
Federal Home Loan Banks	3133X5GD4	04/14/04	10/14/09*	100.000	VARIES	2.5545		0.070331					7.24*			
Federal Home Loan Banks	3133X5GW2	04/14/04	10/14/09*	100.000	VARIES	2.5677		0.070718					7.28*			
Federal Home Loan Banks	3133X5HB7	04/16/04	10/16/09*	100.000	VARIES	2.5545		0.070331					7.38*			
Federal Home Loan Banks	3133X5HN1	04/16/04	10/16/09*	100.000	VARIES	2.6111		0.071808					7.54*			
Federal Home Loan Banks	3133X5JF6	04/08/04	10/08/09*	100.000	VARIES	2.7339		0.075425					7.32*			
Federal Home Loan Banks	3133X5KQ0	03/25/04	03/25/09	100.000	VARIES	2.7853		0.076846	0.076736	0.076892	0.077050	0.077210	27.65	27.74		
Federal Home Loan Banks	3133X5MR6	04/21/04	04/21/14*	100.000	VARIES	2.4268		0.066423					7.31*			
Federal Home Loan Banks	3133X5PZ5	04/23/04	04/23/13	100.000	VARIES	3.5104		0.096277	0.096017	0.095752	0.095482	0.095208	34.58	34.39		
Federal Home Loan Banks	3133X5R59	04/22/04	10/22/09*	100.000	VARIES	2.6243		0.072195					8.01*			
Federal Home Loan Banks	3133X5SZ2	04/06/04	04/06/09	100.000	VARIES	2.6889		0.074002	0.073858	0.074063	0.074270	0.074481	26.62	26.74		
Federal Home Loan Banks	3133X5VL9	04/23/04	04/23/14	100.000	VARIES	3.6511		0.100504	0.100310	0.100113	0.099913	0.099708	36.12	35.98		
Federal Home Loan Banks	3133X5YM4	04/23/04	10/23/09*	100.000	VARIES	2.7166		0.074612					8.36*			
Federal Home Loan Banks	3133X63U8	04/26/04	10/26/09*	100.000	VARIES	2.7832		0.076325					8.78*			
Federal Home Loan Banks	3133X64C7	04/30/04	10/30/09*	100.000	VARIES	2.8800		0.078827					9.38*			
Federal Home Loan Banks	3133X64S2	04/30/04	10/30/09*	100.000	VARIES	2.8957		0.079250					9.43*			
Federal Home Loan Banks	3133X64Y9	04/15/04	04/15/09	100.000	VARIES	2.9488		0.080857	0.080636	0.080948	0.081265	0.081587	29.08	29.25		
Federal Home Loan Banks	3133X65D4	04/28/04	04/28/09	100.000	VARIES	3.0683		0.084380	0.084545	0.084713	0.084884	0.085056	30.43	30.55		
Federal Home Loan Banks	3133X6DJ2	04/23/04	10/23/09*	100.000	VARIES	2.9243		0.079985					8.96*			
Federal Home Loan Banks	3133X6P42	05/12/04	05/12/14*	100.000	VARIES	3.4919		0.095409					12.50*			
Federal Home Loan Banks	3133X8C75	09/03/04	03/03/10*	100.000	VARIES	3.4593		0.094988	0.094700				22.94*			
Federal Home Loan Banks	3133X8FZ0	09/03/04	09/03/13*	61.428	0.000	5.4884	82.57	0.104362	0.107226				25.77*			

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Federal Home Loan Banks	3133X8G22	09/09/04	03/09/10*	100.000	VARIABLES	3.4514		0.094991	0.094761					23.52*	
Federal Home Loan Banks	3133X9GW4	11/18/04	05/18/10	100.000	VARIABLES	3.6949		0.101993	0.101825	0.101653	0.101843	0.102036		36.67	36.65
Federal Home Loan Banks	3133X9HG8	11/24/04	05/24/10	100.000	VARIABLES	3.6376		0.100501	0.100359	0.100214	0.100374	0.100538		36.14	36.12
Federal Home Loan Banks	3133XAD95	01/12/05	01/12/07	93.670	0.000	3.2964	62.31	0.090084						.99	
Federal Home Loan Banks	3133XBNM3	04/29/05	04/29/15	100.000	VARIABLES	4.6920		0.129620	0.129370	0.129114	0.128852	0.128584		46.59	46.40
Federal Home Loan Banks	3133XC6C2	06/30/05	06/30/20	100.000	VARIABLES	4.9759		0.051863	0.050907	0.050100	0.049273	0.048598		18.50	17.89
Federal Home Loan Banks	3133XEJQ1	02/24/06	02/24/11	100.000	VARIABLES	5.3280		0.147504	0.146994	0.146470	0.146672	0.146879		52.88	52.82
Federal Home Loan Banks	3133XERA9	02/23/06	03/07/07	100.000	0.000	4.8592		0.138519						9.14	
Federal Home Loan Banks	3133XEYQ6	03/29/06	03/29/11	100.000	VARIABLES	5.4106		0.149664	0.149016	0.148351	0.148607	0.148870		53.64	53.50
Federal Home Loan Banks	3133XEZB8	03/28/06	03/28/11	100.000	VARIABLES	5.3280		0.147504	0.146994	0.146470	0.146672	0.146879		52.91	52.80
Federal Home Loan Banks	3133XF6G6	03/29/06	04/02/07	100.000	0.000	4.9745		0.141679						12.89	
Federal Home Loan Banks	3133XFAB2	04/03/06	04/30/07	100.000	0.000	5.1495		0.147293						17.53	
Federal Home Loan Banks	3133XFBZ8	04/18/06	05/18/07	100.000	0.000	5.1199		0.146485						20.07	
Federal Home Loan Banks	3133XFD52	04/21/06	05/21/07	100.000	0.000	5.1384		0.147030						20.58	
Federal Home Loan Banks	3133XFE51	05/05/06	06/05/07	100.000	0.000	5.1675		0.147887						22.77	
Federal Home Loan Banks	3133XFET9	05/08/06	06/05/07	100.000	0.000	5.2174		0.149292						22.99	
Federal Home Loan Banks	3133XFVN3	06/12/06	06/15/07	100.000	0.000	5.3272		0.151988						24.93	
Federal Home Loan Banks	3133XFVP8	06/12/06	09/14/07	100.000	0.000	5.3154		0.149658	0.153636					38.58	
Federal Home Loan Banks	3133XFWE2	06/29/06	06/29/26	25.257	0.000	7.0000	8.94	0.050830	0.052609	0.054451	0.056356	0.058329		18.63	19.95
Federal Home Loan Banks	3133XFXP6	07/07/06	08/07/07	100.000	0.000	5.4096		0.150945	0.155027					33.34	
Federal Home Loan Banks	3133XGDT8	07/28/06	08/30/07	100.000	0.000	5.5439		0.156497	0.159048					37.55	
Federal Home Loan Banks	3133XGGN8	08/14/06	08/14/36	12.331	0.000	7.0999	3.33	0.024319	0.025183	0.026077	0.027002	0.027961		9.15	9.81
Federal Home Loan Banks	3133XGND2	08/30/06	09/28/07	100.000	0.000	5.3719		0.149845	0.153870					40.73	
Federal Home Loan Banks	3133XGNN0	08/30/06	09/04/07	100.000	0.000	5.3266		0.148051	0.151994					36.69	
Federal Home Loan Banks	3133XH2J0	09/28/06	11/15/07	100.000	0.000	5.1599		0.144298	0.148021					45.98	
Federal Home Loan Banks	3133XHAL6	09/29/06	10/26/07	100.000	0.000	5.3143		0.148209	0.152147					44.43	
Federal Home Loan Banks	3133XHB68	09/29/06	10/26/07	100.000	0.000	5.3143		0.148209	0.152147					44.43	
Federal Home Loan Banks	3133XJ3E6	12/12/06	02/01/08	100.000	0.000	4.9619		0.137832	0.138763	0.142205				50.44	4.27
Federal Home Loan Banks	3133XJDZ8	12/19/06	01/15/08	100.000	0.000	5.2760		0.146558	0.147116	0.150997				53.60	2.11
Federal Home Loan Banks	3133XJE20	12/21/06	01/15/08*	100.000	0.000	N/A		0.145777	0.146287					24.86*	
Federal Home Loan Banks	3133XJKZ0	01/09/07	04/09/08	100.000	0.000	5.0474		0.140207	0.141976	0.145559				50.11	14.26
Federal Home Loan Banks	3133XJNF1	01/19/07	02/12/08*	100.000	0.000	N/A		0.147004	0.147501	0.151404				40.08*	
Federal Home Loan Banks	3133XJNN4	01/17/07	02/13/08	100.000	0.000	5.3148		0.147635	0.148202	0.152140				51.51	6.39
Federal Home Loan Banks	3133XJTY4	02/02/07	02/29/08*	100.000	0.000	N/A		0.146206	0.144369	0.149818				39.80*	
Federal Home Loan Banks	3133XJYH5	02/21/07	03/17/08*	100.000	VARIABLES	5.3145		0.147627	0.148193					12.88*	
Federal Home Loan Banks	3133XJZW1	03/15/07	08/28/08	100.000	0.000	5.1125			0.142015	0.145303	0.149017			41.02	35.11
Federal Home Loan Banks	3133XK4D4	03/06/07	04/11/08	100.000	0.000	4.9376		0.137156	0.137814	0.141216				40.90	14.12
Federal Home Loan Banks	3133XK6Y6	03/14/07	04/09/08	100.000	0.000	5.2959		0.147110	0.147651	0.151561				42.68	14.85
Federal Home Loan Banks	3133XK7E9	03/14/07	04/09/08	100.000	0.000	5.3153		0.147649	0.148194	0.152132				42.84	14.91
Federal Home Loan Banks	3133XKFP5	04/27/07	04/27/22	100.000	VARIABLES	5.4093			0.150259	0.149045	0.147798	0.146518		36.59	53.27
Federal Home Loan Banks	3133XKGN9	04/10/07	04/30/08*	100.000	0.000	N/A		0.143678	0.144091					25.93*	

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008		
Federal Home Loan Banks	3133XKGY5	04/11/07	05/05/08*	100.000	0.000	N/A		0.146989	0.147508						26.54*	
Federal Home Loan Banks	3133XKHL6	04/19/07	05/19/08	100.000	0.000	5.1288		0.142468	0.143077	0.146746					36.19	20.25
Federal Home Loan Banks	3133XKWL3	05/01/07	05/30/08	100.000	0.000	5.0477		0.140216	0.140786	0.144340					33.88	21.51
Federal Home Loan Banks	3133XKSN6	05/17/07	05/29/08	100.000	0.000	5.0937		0.141494	0.141734	0.145344					31.86	21.51
Federal Home Loan Banks	3133XKZL2	05/25/07	06/02/08	100.000	0.000	5.2033		0.144539	0.144685	0.148449					31.36	22.42
Federal Home Loan Banks	3133XL3U5	05/29/07	06/02/08	100.000	0.000	5.1958		0.144328	0.144391	0.148142					30.72	22.37
Federal Home Loan Banks	3133XL4J9	05/29/07	06/02/08	100.000	0.000	5.2006		0.144462	0.144525	0.148283					30.75	22.39
Federal Home Loan Banks	3133XLCW1	06/18/07	12/18/08	100.000	0.000	5.2129			0.144804	0.148578	0.152451				28.00	52.25
Federal Home Loan Banks	3133XLEC3	06/13/07	06/10/11	79.498	0.000	5.8311			0.128764	0.132460	0.136322	0.140296			25.57	48.55
Federal Home Loan Banks	3133XLGA5	06/18/07	07/18/08	100.000	0.000	5.2838			0.146772	0.147419	0.151313				28.43	29.74
Federal Home Loan Banks	3133XLGC1	06/18/07	07/18/08	100.000	0.000	5.2860			0.146025	0.144273	0.149714				28.47	29.70
Federal Home Loan Banks	3133XLSB0	07/27/07	07/27/37	12.331	0.000	7.0999				0.024319	0.025183	0.026077			3.75	9.18
Federal Home Loan Banks	3133XLTU7	07/30/07	07/30/37	11.807	0.000	7.2499				0.023778	0.024640	0.025533			3.59	8.98
Federal Home Loan Banks	3133XLUT8	08/07/07	08/15/08	100.000	0.000	5.1405			0.142793	0.142956	0.146631				20.58	32.68
Federal Home Loan Banks	3133XLV26	08/09/07	08/11/08	100.000	0.000	5.1622			0.143397	0.143438	0.147141				20.37	32.22
Federal Home Loan Banks	3133XMBZ3	09/11/07	03/11/10	100.000	VARIABLES	5.3243				0.147899	0.147562	0.147216			16.27	53.11
Federal Home Loan Banks	3133XMC25	09/17/07	03/17/10	100.000	VARIABLES	5.3326				0.148130	0.147784	0.147429			15.41	53.19
Federal Home Loan Banks	3133XMCN9	09/24/07	10/08/08	100.000	0.000	4.7375			0.131598	0.131840	0.134963				12.79	37.08
Federal Home Loan Banks	3133XMK26	10/02/07	10/28/08	100.000	0.000	4.7080			0.130779	0.131224	0.134313				11.67	39.53
Federal Home Loan Banks	3133XMKX8	10/16/07	10/28/08	100.000	0.000	4.7140			0.130945	0.131151	0.134242				9.83	39.51
Federal Home Loan Banks	3133XMTG6	10/30/07	10/28/11	100.000	VARIABLES	4.5881				0.127449	0.127001	0.126537			7.77	45.74
Federal Home Loan Banks	3133XMUN9	11/01/07	11/28/08	100.000	0.000	4.5181			0.125503	0.125929	0.128773				7.54	41.69
Federal Home Loan Banks	3133XMUJ3	11/05/07	11/28/08	100.000	0.000	4.5097			0.125272	0.125633	0.128466				7.03	41.59
Federal Home Loan Banks	3133XMFV5	11/02/07	11/28/08	100.000	0.000	4.5087			0.125244	0.125652	0.128485				7.40	41.60
Federal Home Loan Banks	3133XMVJ7	11/05/07	11/28/08	100.000	0.000	4.5098			0.125274	0.125635	0.128468				7.03	41.59
Federal Home Loan Banks	3133XMW56	11/07/07	11/28/08	100.000	0.000	4.5106			0.125295	0.125625	0.128458				6.78	41.59
Federal Home Loan Banks	3133XMXA4	11/09/07	12/02/08	100.000	0.000	4.5098			0.125274	0.125635	0.128468				6.52	42.10
Federal Home Loan Banks	3133XMZ53	11/08/07	11/28/08	100.000	0.000	4.4914			0.124761	0.125073	0.127882				6.62	41.40
Federal Home Loan Banks	3133XN4Y2	11/23/07	12/08/08	100.000	0.000	4.4445			0.123461	0.123690	0.126438				4.70	42.18
Federal Home Loan Banks	3133XNAN9	11/27/07	12/15/08	100.000	0.000	4.4142			0.122617	0.122888	0.125600				4.17	42.76
Freddie Mac	3134A12K5	02/04/98	02/04/28	13.067	0.000	6.8999	108.47	0.044580	0.046118	0.047709	0.049355	0.051057			16.79	17.96
Freddie Mac	3134A1BU3	09/25/96	06/01/16	23.214	0.000	7.5580	265.19	0.103759	0.107680	0.111749	0.115972	0.120355			38.30	41.25
Freddie Mac	3134A1CT5	10/21/96	09/15/16	23.550	0.000	7.3996	258.58	0.099391	0.103068	0.106882	0.110836	0.114937			37.24	40.04
Freddie Mac	3134A1DL1	11/01/96	02/01/16	25.038	0.000	7.3237	269.97	0.102723	0.106485	0.110384	0.114426	0.118616			38.81	41.70
Freddie Mac	3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	209.49	0.079557	0.082359	0.085261	0.088264	0.091373			29.82	31.96
Freddie Mac	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8126	143.15	0.058596	0.060592	0.062655	0.064790	0.066997			21.57	23.06
Freddie Mac	3134A1HH6	12/23/96	12/01/15	26.483	0.000	7.1396	270.20	0.105482	0.109247	0.113147	0.117186	0.121370			38.88	41.71
Freddie Mac	3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	203.48	0.079747	0.082621	0.085598	0.088682	0.091878			29.40	31.55
Freddie Mac	3134A1JD3	12/31/96	12/01/14	28.804	0.000	7.0673	289.05	0.112629	0.116609	0.120729	0.124995	0.129412			41.51	44.49
Freddie Mac	3134A1MX5	02/12/97	02/01/14	30.030	0.000	7.2159	304.99	0.117786	0.122036	0.126439	0.131001	0.135727			44.47	47.73
Freddie Mac	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	198.74	0.077031	0.079845	0.082762	0.085785	0.088919			29.10	31.26

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Freddie Mac	3134A1MZ0	02/12/97	03/01/16	25.716	0.000	7.2560	263.21	0.102407	0.106123	0.109973	0.113963	0.118097	38.44	41.28
Freddie Mac	3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2857	214.84	0.082734	0.085748	0.088872	0.092109	0.095465	31.43	33.76
Freddie Mac	3134A1X39	12/11/97	06/01/15	33.207	0.000	6.4099	255.97	0.104146	0.107483	0.110928	0.114483	0.118152	38.30	40.79
Freddie Mac	3134A2EX2	05/22/98	05/22/28	12.511	0.000	7.0499	102.07	0.044151	0.045708	0.047319	0.048987	0.050714	16.30	17.47
Freddie Mac	3134A2FE3	06/02/98	06/02/28	12.879	0.000	6.9499	102.69	0.044439	0.045983	0.047581	0.049234	0.050945	16.37	17.52
Freddie Mac	3134A2FR4	06/09/98	06/09/28	12.602	0.000	7.0249	101.58	0.044224	0.045777	0.047385	0.049049	0.050772	16.27	17.43
Freddie Mac	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4198	108.19	0.046424	0.047682	0.048974	0.050301	0.051664	17.06	17.99
Freddie Mac	3134A2GC6	06/05/98	06/05/28	12.804	0.000	6.9700	102.34	0.044381	0.045928	0.047529	0.049185	0.050899	16.34	17.50
Freddie Mac	3134A2GJ1	06/12/98	06/12/28	12.712	0.000	6.9949	101.77	0.044310	0.045860	0.047464	0.049124	0.050842	16.29	17.45
Freddie Mac	3134A2HF8	06/30/98	11/24/14	38.078	0.000	5.9744	247.46	0.103625	0.106720	0.109908	0.113191	0.116573	38.09	40.40
Freddie Mac	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9699	129.16	0.054233	0.055852	0.057519	0.059236	0.061004	19.88	21.09
Freddie Mac	3134A2NQ7	07/30/98	08/15/14	37.992	0.000	6.1246	251.52	0.104998	0.108213	0.111527	0.114943	0.118463	39.27	41.71
Freddie Mac	3134A2QA9	09/08/98	09/08/28	14.152	0.000	6.6250	101.82	0.043869	0.045322	0.046823	0.048374	0.049977	16.39	17.49
Freddie Mac	3134A2QP6	09/18/98	09/18/28	14.078	0.000	6.6431	101.20	0.043819	0.045275	0.046779	0.048333	0.049938	16.34	17.45
Freddie Mac	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	96.34	0.046048	0.047643	0.049293	0.051000	0.052766	17.31	18.52
Freddie Mac	3134A3ZJ8	09/14/99	09/14/29	12.656	0.000	7.0101	82.71	0.039920	0.041319	0.042767	0.044266	0.045818	14.93	15.99
Freddie Mac	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2410	89.32	0.042177	0.043493	0.044851	0.046250	0.047694	15.47	16.45
Fannie Mae	31359MEL3	01/29/99	06/01/17	34.790	0.000	5.8405	201.12	0.088640	0.091229	0.093893	0.096635	0.099457	32.53	34.46
Fannie Mae	31359MZQ9	12/21/05	03/21/10	83.248	0.000	N/A	N/A	0.109876	0.109655	0.109429	0.109198		39.52	39.35
Fannie Mae	31364KF21	12/21/00	12/28/07	78.513	0.000	N/A	N/A	0.048315	0.048492				17.28	
Fannie Mae	31364KSS0	08/17/00	08/17/12	60.070	2.000	6.9636	171.47	0.091438	0.094622	0.097916	0.101326	0.104854	34.36	36.79
Fannie Mae	3136F12V1	06/21/02	06/15/07	80.050	0.000	4.5153	179.38	0.122656					20.12	
Fannie Mae	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	60.10	0.038560	0.039757	0.040991	0.042264	0.043576	14.35	15.25
Fannie Mae	3136F1KN9	01/29/02	02/01/09	87.729	0.000	N/A	N/A	0.017063	0.017042	0.013724	0.013706	0.010236	5.64	4.41
Fannie Mae	3136F1MG2	02/08/02	01/31/07	78.566	0.000	4.9023	210.48	0.132919					3.85	
Fannie Mae	3136F2B31	12/20/02	12/30/32	19.252	0.000	5.5626	47.65	0.037106	0.038138	0.039198	0.040289	0.041409	13.55	14.31
Fannie Mae	3136F2B49	12/20/02	12/28/07	84.684	0.000	3.3375	120.87	0.089692	0.091189				32.29	
Fannie Mae	3136F2C63	12/24/02	12/30/09	76.570	0.000	3.8410	126.53	0.095187	0.097015	0.098878	0.100778	0.102713	34.60	35.94
Fannie Mae	3136F2C71	12/24/02	12/28/07	85.056	0.000	3.2561	117.92	0.087575	0.089001				31.52	
Fannie Mae	3136F2FZ6	09/04/02	09/15/07	85.596	0.000	N/A	N/A	0.074434	0.072900				18.63	
Fannie Mae	3136F2KY3	09/19/02	09/14/07	84.258	0.000	3.4648	133.60	0.092996	0.094607				23.82	
Fannie Mae	3136F2NT1	10/15/02	10/05/07	85.661	0.000	3.1369	120.01	0.084467	0.085792				23.38	
Fannie Mae	3136F2W20	01/30/03	01/22/08	84.961	0.000	3.3009	116.35	0.087299	0.088739	0.090204			32.15	1.89
Fannie Mae	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	43.88	0.035858	0.036809	0.037784	0.038785	0.039813	13.25	13.96
Fannie Mae	3136F3QM1	04/28/03	04/22/08	85.266	0.000	3.2241	106.39	0.085365	0.086741	0.088140			31.17	9.78
Fannie Mae	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A	N/A	0.037347	0.038245	0.039164	0.040105	0.041069	13.64	14.30
Fannie Mae	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	32.55	0.033224	0.034150	0.035101	0.036079	0.037084	12.16	12.84
Fannie Mae	3136F5NZ0	04/01/04	04/01/07	93.380	0.000	2.2961	60.52	0.063059					5.68	
Fannie Mae	3136F5XH9	05/04/04	05/04/07	90.900	0.000	3.2057	80.22	0.087644					10.78	
Fannie Mae	3136F66E4	05/13/05	02/15/09	98.144	3.600	4.1385	7.73	0.013503	0.013782	0.014067	0.014358	0.014656	4.99	5.20
Fannie Mae	3136F6E62	03/01/05	05/01/10	92.689	0.000	N/A	N/A	0.037382	0.035377	0.026555	0.026329	0.026063	12.45	9.49
Fannie Mae	3136F6G86	02/24/05	02/15/15	63.549	0.000	4.5968	55.87	0.086773	0.088768	0.090808	0.092895	0.095030	32.15	33.64
Fannie Mae	3136F6GT0	10/05/04	12/28/07	90.250	0.000	3.1998	66.51	0.086108	0.087485				30.99	

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Fannie Mae	3136F75Q6	11/14/06	11/14/36	12.693	0.000	7.0001	1.16	0.024681	0.025545	0.026439	0.027365	0.028322	9.12	9.77
Fannie Mae	3136F75W3	11/03/06	12/01/11	78.531	0.000	4.8158	6.10	0.105447	0.107986	0.110586	0.113249	0.115976	38.57	40.45
Fannie Mae	3136F7B55	05/09/06	11/28/08	87.740	0.000	5.1884	29.52	0.130090	0.133465	0.136927	0.140480		47.67	45.41
Fannie Mae	3136F7DC8	06/29/05	12/01/10	87.017	0.000	N/A		0.096499	0.087252	0.069080	0.063759	0.053487	32.25	23.44
Fannie Mae	3136F7H75	06/27/06	06/27/36	11.469	0.000	7.3502	4.31	0.024277	0.025170	0.026095	0.027054	0.028048	8.91	9.57
Fannie Mae	3136F7J24	06/27/06	06/27/36	11.807	0.000	7.2499	4.38	0.024640	0.025533	0.026458	0.027417	0.028411	9.04	9.71
Fannie Mae	3136F7J73	06/16/06	07/10/11	84.228	0.000	N/A		0.119539	0.112553	0.105431	0.098174	0.090722	39.36	34.13
Fannie Mae	3136F7M53	06/30/06	06/30/36	11.637	0.000	7.3000	4.27	0.024459	0.025351	0.026277	0.027236	0.028230	8.97	9.63
Fannie Mae	3136F7M61	07/10/06	07/10/36	10.982	0.000	7.5002	3.91	0.022880	0.023738	0.024628	0.025552	0.026510	8.69	9.35
Fannie Mae	3136F7MB0	11/17/05	06/07/12	73.724	0.000	4.7041	39.54	0.101185	0.103565	0.106001	0.108495	0.111047	36.97	38.73
Fannie Mae	3136F7NJ2	11/15/05	02/28/14	67.000	0.000	4.8887	37.67	0.094009	0.094736	0.098119	0.099424	0.103543	34.95	36.82
Fannie Mae	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	16.44	0.041921	0.043035	0.044179	0.045353	0.046559	15.40	16.23
Fannie Mae	3136F7NQ6	11/17/05	03/10/10	81.307	0.000	4.8534	45.07	0.113986	0.116752	0.119586	0.122488	0.125460	42.15	44.23
Fannie Mae	3136F7P35	07/03/06	05/30/08	90.240	0.000	5.4516	24.42	0.139698	0.143506	0.147417			51.22	21.97
Fannie Mae	3136F7PA9	11/28/05	06/10/08	88.990	0.000	4.6571	45.91	0.120734	0.123546	0.126423			44.09	20.10
Fannie Mae	3136F7PG6	12/05/05	06/10/10	80.940	0.000	4.7398	41.72	0.111752	0.114400	0.117111	0.119887	0.122728	40.82	42.78
Fannie Mae	3136F7Q34	07/14/06	10/31/14	63.950	0.000	5.4603	16.39	0.098571	0.101262	0.104027	0.106867	0.109784	36.30	38.31
Fannie Mae	3136F7QP5	12/22/05	10/31/07	91.770	0.000	4.6794	44.67	0.124110	0.127014				37.63	
Fannie Mae	3136F7QX8	01/06/06	10/10/13	69.750	0.000	4.6951	32.76	0.094246	0.096458	0.098723	0.101040	0.103412	34.69	36.34
Fannie Mae	3136F7UM7	02/22/06	10/01/12	96.825	4.318	4.8859	3.58	0.011808	0.012097	0.012392	0.012695	0.013005	4.36	4.57
Fannie Mae	3136F8BF1	12/12/06	12/12/36	14.464	0.000	6.5499	.50	0.026316	0.027178	0.028068	0.028988	0.029937	9.66	10.31
Fannie Mae	3136F8JD8	03/16/07	05/31/13	74.650	0.000	4.7639		0.098777	0.099765	0.102142	0.104575	0.107066	28.53	37.36
Fannie Mae	3136F8JY2	03/30/07	04/10/13	75.160	0.000	4.7935		0.100037	0.100212	0.102614	0.105073	0.107592	27.35	37.79
Fannie Mae	3136F8KC8	04/02/07	01/29/10	87.515	0.000	4.7745		0.116066	0.117870	0.120683	0.123565		31.50	43.81
Fannie Mae	3136F8LJ2	05/16/07	10/01/29	60.778	0.000	N/A		0.085692	0.082848	0.082804	0.080367		19.02	29.59
Fannie Mae	3136F8LW3	05/03/07	06/01/15	75.398	0.000	N/A		0.104245	0.098768	0.098609	0.095305	0.095123	23.66	34.80
Fannie Mae	3136F8MZ5	05/22/07	07/15/08	94.320	0.000	5.1478			0.134126	0.132955	0.137876		29.85	26.95
Fannie Mae	3136F8NZ4	06/11/07	12/10/14	66.600	0.000	5.4956			0.101667	0.104448	0.107318	0.110267	20.39	38.24
Fannie Mae	3136F8QH1	07/11/07	02/28/14	69.767	0.000	5.4960			0.104185	0.106143	0.107875	0.112676	18.37	39.97
Fannie Mae	3136F8QL2	07/19/07	10/29/10	84.360	0.000	5.2540			0.123115	0.124918	0.128199	0.131567	20.06	45.97
Fannie Mae	3136F8QM0	07/30/07	07/30/37	12.693	0.000	7.0001			0.024681	0.025545	0.026439		3.73	9.31
Fannie Mae	3136F8RD9	08/09/07	04/10/12	79.420	0.000	4.9945			0.110172	0.111117	0.113892	0.116736	15.72	40.96
Fannie Mae	3136F8SE6	08/29/07	06/30/10	87.435	0.000	4.7840			0.116188	0.118075	0.120900	0.123792	14.29	43.02
Fannie Mae	3136F8SH9	09/07/07	07/31/09	91.845	0.000	4.5334				0.113139	0.116445	0.117790	13.12	42.73
Fannie Mae	3136F8UT0	11/06/07	05/01/14	95.257	0.000	N/A				0.119275	0.026563	0.026527	6.56	12.95
Fannie Mae	3136F8XP5	11/20/07	07/10/12	82.235	0.000	4.2600				0.097300	0.097889	0.099974	3.99	35.59
Fannie Mae	3136F8YZ2	12/13/07	02/15/12	85.070	0.000	3.9122				0.092438	0.093072	0.094893	1.66	33.73
Financial Federal Corp	317492AE6	04/12/04	04/15/34	100.000	VARIES	7.3755		0.234628	0.241232	0.248079	0.255179	0.262541	86.68	91.69
Financial Federal Corp	317492AF3	04/12/04	04/15/34	100.000	VARIES	7.3755		0.234628	0.241232	0.248079	0.255179	0.262541	86.68	91.69
The Finova Group Inc.	317928AA7	08/22/01	11/15/09	76.270	7.500	N/A		0.164294	0.160758	0.164972	0.174297	0.179451	58.54	61.73
First Data Corporation	319963AN4	10/24/07	09/24/15	94.796	9.875	10.8718				0.011974	0.012517	0.013197	.80	4.53
First Data Corporation	319963AP9	10/24/07	09/24/15	94.796	9.875	10.8718				0.011974	0.012517	0.013197	.80	4.53
First Hrzn Pharma Corp.	32051KAA4	03/08/04	03/08/24	100.000	VARIES	9.1500		0.305691	0.317453	0.329752	0.342614	0.356065	114.88	124.00

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
First Hrnz Pharma Corp.	32051KAB2	03/08/04	03/08/24	100.000	VARIABLES	9.1500		0.305691	0.317453	0.329752	0.342614	0.356065	114.88	124.00
First Hrnz Pharma Corp.	32051KAC0	03/08/04	03/08/24	100.000	VARIABLES	9.1500		0.305691	0.317453	0.329752	0.342614	0.356065	114.88	124.00
Frnkln & Hamltn HSD #103	35241RAE5	03/15/06	11/01/10	76.493	0.000	5.8733	36.14	0.129426	0.133227	0.137139	0.141167	0.145312	47.74	50.59
Frnkln & Hamltn HSD #103	35241RAF2	03/15/06	11/01/11	71.698	0.000	5.9985	34.60	0.123995	0.127714	0.131544	0.135490	0.139554	45.76	48.55
Franklin Cnty SD #47	352730CF0	02/15/07	12/01/13	68.938	0.000	5.5487		0.106256	0.107992	0.110988	0.114067	0.117232	34.03	40.70
Franklin Cnty SD #47	352730CG8	02/15/07	12/01/14	65.167	0.000	5.5688		0.100806	0.102459	0.105312	0.108245	0.111259	32.29	38.62
Franklin Cnty SD #47	352730CH6	02/15/07	12/01/15	61.525	0.000	5.5989		0.095683	0.097266	0.099989	0.102788	0.105666	30.65	36.67
Franklin Cnty SD #47	352730CJ2	02/15/07	12/01/16	57.942	0.000	5.6491		0.090920	0.092436	0.095047	0.097731	0.100492	29.13	34.86
Fremont Genl Fin I	356905208	03/06/96	03/31/26	100.000	9.000	8.9999		0.247253	0.245902	0.245902	0.245902	0.247253	89.87	90.13
Community College 534 IL	360395DF1	06/13/05	12/01/07	103.900	VARIABLES	4.2735		0.120637	0.119683				39.64	
GGP Limited Partnership	36170XAA3	04/16/07	04/15/12	98.000	3.980	4.4305			0.009889	0.010107	0.010331	0.010618	2.59	3.78
Gabelli Asset Management	36239YAA0	02/06/02	02/17/07	100.000	VARIABLES	6.8583		0.191574					8.81	
GATX Financial Corp.	36804PAC0	10/25/04	06/15/11	95.703	6.273	7.0956	12.01	0.016697	0.017290	0.017903	0.018538	0.019196	6.14	6.58
GATX Financial Corp.	36804PAD8	10/25/04	06/15/11	95.703	6.273	7.0956	12.01	0.016697	0.017290	0.017903	0.018538	0.019196	6.14	6.58
GATX Financial Corp.	36804PAE6	10/25/04	06/15/11	95.703	6.273	7.0956	12.01	0.016697	0.017290	0.017903	0.018538	0.019196	6.14	6.58
General Electric Capital	36962FTF3	04/14/94	04/01/08	99.800	VARIABLES	7.2406		0.203616	0.202816	0.201988			73.01	18.18
General Mills, Inc.	370334AT1	10/28/02	10/28/22*	67.165	VARIABLES	N/A		0.163625					18.65*	
General Mills, Inc.	370334AU8	10/28/02	10/28/22*	67.165	VARIABLES	N/A		0.163625					18.65*	
GMAC	37042FDA3	01/16/97	01/15/07	50.115	0.000	7.0311	496.21	0.188677					2.64	
GMAC	37042FDC9	01/16/97	01/15/12	34.258	0.000	7.2720	355.18	0.136375	0.141334	0.146473	0.151799	0.157318	51.66	55.49
GMAC	37042FMH8	09/30/97	09/15/07	52.157	0.000	6.6439	433.49	0.172877	0.178620				44.94	
General Motors Corp.	370442AT2	03/20/96	03/15/36	19.874	VARIABLES	8.0787		0.102331	0.106464	0.110765	0.115239	0.119894	38.48	41.65
Globe Holdings, Inc.	379432AA5	08/06/98	08/01/09	49.672	VARIABLES	14.2895		0.394205	0.394585	0.394992	0.395428	0.395895	142.10	142.41
Globe Holdings, Inc.	379432AB3	08/06/98	08/01/09	49.672	VARIABLES	14.2895		0.394205	0.394585	0.394992	0.395428	0.395895	142.10	142.41
Globe Holdings, Inc.	379432AC1	08/06/98	08/01/09	49.672	VARIABLES	14.2895		0.394205	0.394585	0.394992	0.395428	0.395895	142.10	142.41
Globe Holdings, Inc.	379432AD9	08/06/98	08/01/09	49.672	VARIABLES	14.2895		0.394205	0.394585	0.394992	0.395428	0.395895	142.10	142.41
Globe Holdings, Inc.	379432AE7	08/06/98	08/01/09	49.672	VARIABLES	14.2895		0.394205	0.394585	0.394992	0.395428	0.395895	142.10	142.41
Globe Holdings, Inc.	379432AF4	08/06/98	08/01/09	49.672	VARIABLES	14.2895		0.394205	0.394585	0.394992	0.395428	0.395895	142.10	142.41
Goldman Sachs Group, Inc.	38141G310	04/21/03	04/18/08	100.000	0.000	3.7499		0.118595	0.120819	0.123084			43.42	13.17
Goldman Sachs Group, Inc.	38141GAJ3	01/13/00	01/13/07	100.000	0.500	7.6799		0.339398					4.07	
Goldman Sachs Group, Inc.	38141GAM6	03/22/00	03/22/07	99.000	0.250	7.8629		0.352452					28.55	
Goldman Sachs Group, Inc.	38141GAS3	07/25/01	10/26/07	90.813	VARIABLES	6.1001		0.205568	0.211414				61.69	
Goldman Sachs Group, Inc.	38141GAX2	01/12/01	01/12/08	100.000	0.250	6.6999		0.264382	0.273006	0.281919			99.69	3.10
Goldman Sachs Group, Inc.	38141GAY0	01/16/01	01/16/08	100.000	0.250	6.9299		0.276844	0.286196	0.295872			104.49	4.44
Goldman Sachs Group, Inc.	38141GBB9	02/23/01	02/23/08	100.000	1.000	6.7050		0.255541	0.263177	0.271069			95.36	14.10
Goldman Sachs Group, Inc.	38141GBC7	05/17/01	05/17/08	100.000	0.000	6.5499		0.259350	0.267844	0.276615			95.65	37.62
Goldman Sachs Group, Inc.	38141GBD5	05/24/01	05/24/08	100.000	1.000	6.6499		0.252686	0.260164	0.267891			92.88	38.31
Goldman Sachs Group, Inc.	38141GBF0	07/12/01	07/12/08	100.000	3.500	6.6000		0.216364	0.220295	0.224357	0.228552		79.95	43.61
Goldman Sachs Group, Inc.	38141GBH6	09/04/01	09/04/08	100.000	3.500	6.3349		0.204789	0.208197	0.211712	0.215338		75.15	52.10
Goldman Sachs Group, Inc.	38141GBJ2	10/05/01	10/05/08	100.000	3.000	5.7949		0.186639	0.189633	0.192713	0.195882		68.25	53.37
Goldman Sachs Group, Inc.	38141GBK9	10/05/01	10/05/08	100.000	2.000	5.7949		0.195823	0.199887	0.204069	0.208372		71.94	56.69

* Called in 2007; reportable OID is computed to call date.

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Goldman Sachs Group, Inc.	38141GBL7	10/16/01	09/04/08	100.000	VARIABLES	5.7699		0.193335	0.197310	0.201400	0.205607		71.26	49.70
Goldman Sachs Group, Inc.	38141GBN3	10/30/01	10/05/08	101.920	2.000	5.6336		0.192255	0.196106	0.200065	0.204135		70.58	55.55
Goldman Sachs Group, Inc.	38141GBP8	11/09/01	11/09/08	100.000	1.250	5.7999		0.202936	0.207814	0.212834	0.217999		74.45	66.48
Goldman Sachs Group, Inc.	38141GBQ6	11/09/01	11/09/08	100.000	0.000	5.7999		0.214427	0.220645	0.227044	0.233628		78.97	71.11
Goldman Sachs Group, Inc.	38141GBV5	01/15/02	01/15/09	100.000	3.500	5.9499		0.185825	0.188461	0.191176	0.193971	0.196849	68.26	70.27
Goldman Sachs Group, Inc.	38141GBW3	02/01/02	02/01/12	100.000	0.000	6.6999		0.250361	0.258748	0.267416	0.276375	0.285633	94.20	100.61
Goldman Sachs Group, Inc.	38141GBX1	01/22/02	09/04/08	102.800	2.000	6.0249		0.208787	0.213403	0.218158	0.223056		77.09	53.89
Goldman Sachs Group, Inc.	38141GBY9	02/08/02	02/08/09	100.000	1.000	6.0499		0.211209	0.216757	0.222474	0.228364	0.234431	78.64	82.86
Goldman Sachs Group, Inc.	38141GBZ6	02/12/02	02/12/09	100.000	2.000	6.2499		0.211282	0.216148	0.221167	0.226342	0.231679	78.31	82.01
Goldman Sachs Group, Inc.	38141GCA0	03/08/02	03/08/09	100.000	2.000	6.4250		0.218937	0.224185	0.229603	0.235194	0.240965	80.97	84.95
Goldman Sachs Group, Inc.	38141GCB8	04/08/02	04/08/12	100.000	2.000	6.6499		0.228936	0.234700	0.240657	0.246812	0.253171	84.43	88.78
Goldman Sachs Group, Inc.	38141GCC6	04/10/02	04/10/12	100.000	2.500	6.7200		0.227272	0.232575	0.238056	0.243721	0.249577	83.65	87.65
Goldman Sachs Group, Inc.	38141GCD4	04/29/02	04/29/12	100.000	3.500	6.8099		0.221502	0.225733	0.230109	0.234634	0.239313	81.04	84.22
Goldman Sachs Group, Inc.	38141GCE2	07/03/02	07/03/12	100.000	3.000	6.3397		0.202411	0.206186	0.210080	0.214098	0.218243	74.91	77.80
Goldman Sachs Group, Inc.	38141GCH5	08/27/02	08/27/09	100.000	0.000	5.1749		0.176345	0.180908	0.185589	0.190391	0.195317	65.45	68.88
Goldman Sachs Group, Inc.	38141GCJ1	09/16/02	09/16/12	100.000	2.500	5.5999		0.176844	0.179851	0.182943	0.186121	0.189388	64.85	67.11
Goldman Sachs Group, Inc.	38141GCK8	10/28/02	10/28/12	100.000	3.000	5.7299		0.178394	0.181118	0.183919	0.186801	0.189765	65.06	67.10
Goldman Sachs Group, Inc.	38141GCL6	10/30/02	10/30/07	100.000	1.000	4.1999		0.132745	0.134949				40.09	
Goldman Sachs Group, Inc.	38141GCT9	02/11/03	02/11/10	100.000	0.500	4.7499		0.153026	0.156331	0.159714	0.163177	0.166722	56.62	59.10
Goldman Sachs Group, Inc.	38141GCV4	02/28/03	02/28/13	100.000	0.000	5.1699		0.170753	0.172311	0.178708	0.181335	0.189105	63.59	67.17
Goldman Sachs Group, Inc.	38141GCW2	02/27/03	02/27/13	100.000	0.500	5.1499		0.168216	0.172189	0.176266	0.180447	0.184736	62.27	65.26
Goldman Sachs Group, Inc.	38141GCX0	03/05/03	03/05/13	100.000	0.000	5.0499		0.167031	0.171249	0.175573	0.180006	0.184551	61.88	65.05
Goldman Sachs Group, Inc.	38141GCZ5	04/21/03	04/18/13	100.000	0.000	5.1500		0.170850	0.175249	0.179762	0.184390	0.189138	62.95	66.23
Goldman Sachs Group, Inc.	38141GDC5	04/21/03	04/21/13	100.000	2.250	5.1500		0.158747	0.161225	0.163767	0.166375	0.169050	57.95	59.80
Goldman Sachs Group, Inc.	38141GDD3	05/09/03	05/09/10	100.000	2.500	4.1499		0.122364	0.123462	0.124583	0.125727	0.126895	44.36	45.18
Goldman Sachs Group, Inc.	38141GDF8	05/30/03	05/30/13	100.000	0.000	4.6300		0.150957	0.154452	0.158027	0.161686	0.165429	55.19	57.78
Goldman Sachs Group, Inc.	38141GDG6	06/11/03	06/11/13	100.000	3.000	4.2499		0.123561	0.124416	0.125289	0.126180	0.127091	44.67	45.30
Goldman Sachs Group, Inc.	38141GDH4	06/20/03	06/20/13	100.000	0.250	4.3500		0.139347	0.142226	0.145169	0.148175	0.151247	50.75	52.87
Goldman Sachs Group, Inc.	38141GDJ0	07/08/03	07/08/10	100.000	0.000	4.1500		0.130395	0.133101	0.135863	0.138682	0.141560	48.38	50.40
Goldman Sachs Group, Inc.	38141GDL5	08/07/03	08/07/11	100.000	0.000	5.0600		0.163288	0.167419	0.171655	0.175998	0.180450	60.73	63.84
Goldman Sachs Group, Inc.	38141GDM3	08/04/03	08/04/10	100.000	0.000	5.0799		0.164029	0.168196	0.172468	0.176848	0.181340	61.04	64.18
Goldman Sachs Group, Inc.	38141GDN1	08/25/03	08/25/10	100.000	1.000	4.8700		0.151971	0.154996	0.158093	0.161266	0.164517	56.03	58.29
Goldman Sachs Group, Inc.	38141GDP6	08/28/03	08/28/10	100.000	1.500	4.9500		0.152642	0.155388	0.158203	0.161087	0.164043	56.13	58.19
Goldman Sachs Group, Inc.	38141GDR2	01/21/04	04/06/10	100.000	0.000	3.9420		0.121717	0.124116	0.126562	0.129057	0.131600	44.66	46.44
Goldman Sachs Group, Inc.	38141GDS0	04/13/04	06/13/11	100.000	0.000	4.6749		0.146901	0.150334	0.153848	0.157445	0.161125	53.63	56.16
Goldman Sachs Group, Inc.	38141GDT8	04/16/04	04/16/09	100.000	0.250	4.0750		0.124469	0.126864	0.129307	0.131800	0.134344	45.60	47.38
Goldman Sachs Group, Inc.	38141GDW1	11/23/04	11/23/11	100.000	2.000	4.5999		0.134655	0.136474	0.138335	0.140239	0.142187	48.94	50.29
Goldman Sachs Group, Inc.	38141GDY7	01/11/05	01/11/12	100.000	1.000	4.7300		0.138916	0.141544	0.144234	0.146989	0.149808	51.39	53.37
Goldman Sachs Group, Inc.	38141GEB6	02/15/05	02/15/12	100.000	2.000	4.5499		0.131334	0.133058	0.134821	0.136625	0.138469	48.06	49.36
Goldman Sachs Group, Inc.	38141GEC4	06/29/05	06/29/12	100.000	1.000	4.6499		0.136404	0.138930	0.141514	0.144158	0.146864	49.57	51.43
Goldman Sachs Group, Inc.	38141GED2	08/30/05	08/30/08	100.000	0.250	4.3049		0.123116	0.124932	0.127474	0.130071		45.81	31.32
Goldman Sachs Group, Inc.	38141GEH3	04/13/06	04/13/10	100.000	0.000	5.5399		0.158151	0.162532	0.167034	0.171661	0.176416	58.42	61.70
Goldman Sachs Group, Inc.	38141GEN0	06/28/06	06/28/11	100.000	0.125	5.8999		0.168621	0.173493	0.178509	0.183672	0.188988	61.61	65.22

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Goldman Sachs Group, Inc.	38141GEB6	02/21/07	02/29/08	100.000	0.000	5.3223		0.147025	0.144777	0.150263			46.15	8.87
Goldman Sachs Group, Inc.	38143U457	04/16/04	10/16/11	100.000	0.000	4.7359		0.147887	0.151389	0.154974	0.158644	0.162400	54.40	57.01
Goldman Sachs Group, Inc.	38143U648	02/05/04	02/05/09	100.000	0.000	3.7999		0.115972	0.118175	0.120420	0.122708	0.125040	42.80	44.44
Goldman Sachs Group, Inc.	38143U739	12/24/03	12/24/07	100.000	0.000	3.4700		0.106869	0.108723				38.06	
Goldman Sachs Group, Inc.	38143U812	11/28/03	11/29/07	100.000	0.000	3.5999		0.111307	0.113311				36.87	
Goldman Sachs Group, Inc.	38143UAD3	03/09/04	03/09/09	100.000	2.000	3.3500		0.096303	0.096986	0.097680	0.098385	0.099103	34.95	35.45
Goldman Sachs Group, Inc.	38143UAF8	04/08/04	04/08/09	100.000	1.250	3.9200		0.116448	0.118050	0.119683	0.121348	0.123046	42.48	43.66
Goldman Sachs Group, Inc.	38143UAG6	04/08/04	04/08/09	100.000	0.250	3.9199		0.119279	0.121480	0.123725	0.126014	0.128348	43.71	45.34
Goldman Sachs Group, Inc.	38143UAH4	04/12/04	04/12/09	100.000	0.750	3.8700		0.116216	0.118062	0.119943	0.121861	0.123816	42.46	43.83
Goldman Sachs Group, Inc.	38143UAJ0	04/12/04	04/12/09*	100.000	0.250	N/A		0.117613	0.119754				29.96*	
Goldman Sachs Group, Inc.	38143UAK7	09/21/04	09/21/09	100.000	VARIES	3.9198		0.114159	0.114363	0.114288	0.113963	0.113406	41.15	41.00
Goldman Sachs Group, Inc.	38143UAL5	05/20/04	05/20/14	100.000	VARIES	5.9515		0.185693	0.188636	0.191667	0.194395	0.197205	67.62	69.72
Goldman Sachs Group, Inc.	38143UAM3	06/11/04	06/11/09	100.000	0.000	4.8500		0.151869	0.155552	0.159324	0.163188	0.167145	55.48	58.21
Goldman Sachs Group, Inc.	38143UAN1	07/22/04	07/22/09	100.000	1.500	4.5000		0.132757	0.134807	0.136902	0.139045	0.141236	48.82	50.36
Goldman Sachs Group, Inc.	38143UAQ4	09/10/04	09/10/11	100.000	VARIES	4.5701		0.131585	0.132986	0.134381	0.135782	0.137196	47.93	48.94
Goldman Sachs Group, Inc.	38143UAR2	09/01/04	09/01/09	100.000	1.000	4.0499		0.119574	0.121433	0.123329	0.125264	0.127238	43.83	45.22
Goldman Sachs Group, Inc.	38143UAS0	09/10/04	09/10/12	100.000	0.500	4.7699		0.144227	0.147335	0.150518	0.153777	0.157113	53.18	55.51
Goldman Sachs Group, Inc.	38143UAT8	09/20/04	09/20/11	100.000	VARIES	4.4505		0.130823	0.131365	0.131578	0.131563	0.131304	47.27	47.34
Goldman Sachs Group, Inc.	38143UAU5	09/28/04	09/28/09	100.000	VARIES	3.9299		0.114454	0.114761	0.114817	0.114653	0.114275	41.29	41.25
Goldman Sachs Group, Inc.	38143UAX9	10/08/04	10/08/11	100.000	1.500	4.5499		0.134366	0.136474	0.138631	0.140837	0.143093	49.11	50.67
Goldman Sachs Group, Inc.	38143UAZ4	12/15/04	12/15/09	120.000	0.000	4.0399		0.145882	0.148829	0.151835	0.154902	0.158031	53.14	55.31
Goldman Sachs Group, Inc.	38143UBA8	02/02/05	02/02/12	100.000	2.000	4.6199		0.133494	0.135295	0.137137	0.139021	0.140949	48.92	50.28
Goldman Sachs Group, Inc.	38143UBB6	03/16/05	03/16/12	100.000	1.000	5.0399		0.148699	0.151747	0.154871	0.158073	0.161357	54.73	57.01
Goldman Sachs Group, Inc.	38143UBC4	04/13/05	04/13/12	100.000	0.500	4.9999		0.148500	0.151865	0.155315	0.158850	0.162474	54.60	57.11
Goldman Sachs Group, Inc.	38143UBF7	08/18/05	08/18/11	100.000	0.000	4.8399		0.141030	0.144443	0.147938	0.151519	0.155185	52.30	54.87
Goldman Sachs Group, Inc.	38143UBH3	10/03/05	10/03/12	100.000	1.000	5.0999		0.147549	0.150603	0.153735	0.156947	0.160241	54.21	56.50
Goldman Sachs Group, Inc.	38143UBJ9	10/17/05	10/17/10	100.000	0.000	5.0229		0.146624	0.150307	0.154081	0.157951	0.161918	54.00	56.75
Goldman Sachs Group, Inc.	38143UBN0	03/16/07	03/16/14	100.000	0.000	5.7599		0.160000	0.164608	0.166408	0.169349	0.174226	46.08	61.12
Goldman Sachs Group, Inc.	38143UBU4	05/04/07	11/04/08	100.000	0.000	5.3599		0.148887	0.152877	0.156974			35.51	47.06
Goldman Sachs Group, Inc.	38143UCE9	10/03/07	10/03/10	100.000	0.000	5.0199				0.139444	0.142944	0.146532	12.27	51.45
Goldman Sachs Group, Inc.	38143UCG4	10/09/07	10/13/15	100.000	0.000	5.8199			0.161666	0.161771	0.166479	0.171323	13.26	59.83
Goldman Sachs Group, Inc.	38143Y145	04/07/06	01/07/09	100.000	0.000	5.3774		0.151382	0.155453	0.159632	0.163925	0.168332	56.67	59.75
Goldman Sachs Group, Inc.	38143YAA1	03/07/05	03/07/11	100.000	0.000	4.6499		0.138387	0.141605	0.144897	0.148266	0.151713	51.14	53.55
Goldman Sachs Group, Inc.	38144X203	09/28/05	06/18/08	100.000	0.000	4.5765		0.134362	0.137437	0.140582			49.00	23.48
Great Lakes Carbon Corp.	390559AC6	05/22/98	05/15/09	53.092	VARIES	13.1241		0.364566	0.364565	0.364564	0.364563	0.364562	131.24	131.24
Great Plains Energy, Inc.	391164605	06/14/04	02/16/09*	100.000	VARIES	5.0136		0.141677					6.38*	
Great Plains Energy, Inc.	391164AA8	06/14/04	02/16/09	100.000	VARIES	5.0136		0.141677	0.142269	0.141546	0.140805	0.140046	51.09	50.62
Greater Peoria Airport	392298KM6	11/22/06	12/01/07	103.332	0.000	4.2215		0.121301	0.123862				40.49	
Greater Peoria Airport	392298KQ7	10/11/07	12/01/08	102.889	0.000	5.1593			0.147456	0.148513	0.152344		11.83	49.70
Grey Global Group, Inc.	39787MAA6	03/07/05	10/15/33	100.000	VARIES	5.6502		0.158642	0.159200	0.159774	0.160364	0.160970	57.30	57.72
Grey Global Group, Inc.	39787MAB4	03/07/05	10/15/33	100.000	VARIES	5.6502		0.158642	0.159200	0.159774	0.160364	0.160970	57.30	57.72

* Called in 2007; reportable OID is computed to call date.

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Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIES	8.5003		0.271585	0.278405	0.285515	0.292928	0.300655	101.27	106.59
Griffon Corporation	398433AB8	07/18/03	07/18/23	100.000	VARIES	8.5003		0.271585	0.278405	0.285515	0.292928	0.300655	101.27	106.59
HCA Inc.	404119AY5	11/17/06	11/15/16	100.000	9.625	9.6249		0.267361	0.267361	0.267361	0.267361	0.267361	96.25	96.25
HCA Inc.	404119AZ2	11/17/06	11/15/16	100.000	9.625	9.6249		0.267361	0.267361	0.267361	0.267361	0.267361	96.25	96.25
HCA Inc.	404119BA6	11/17/06	11/15/16	100.000	9.625	9.6249		0.267361	0.267361	0.267361	0.267361	0.267361	96.25	96.25
HM Publishing Corp.	40425LAA4	10/03/03	10/15/13*	56.960	VARIES	11.4990		0.255424					10.47*	
HM Publishing Corp.	40425LAB2	10/03/03	10/15/13*	56.960	VARIES	11.4990		0.255424					10.47*	
HM Publishing Corp.	40425LAC0	10/03/03	10/15/13*	56.960	VARIES	11.4990		0.255424					10.47*	
HSBC USA, Inc.	40428HCU4	07/27/06	01/27/10	100.000	0.000	5.4266		0.150740	0.154830	0.159031	0.163346	0.167778	56.28	59.37
John Hancock Life Ins Co	41013MBT6	10/29/02	04/15/15	50.000	0.000	5.6403	130.68	0.097650	0.100404	0.103235	0.106147	0.109140	36.07	38.14
Harrisburg, PA	414738NN0	12/28/95	04/01/07	47.774	0.000	6.6688	506.13	0.179268					16.13	
Harrisburg, PA	414738NP5	12/28/95	04/01/08	44.423	0.000	6.7288	476.50	0.169249	0.174943	0.180829			63.00	16.27
Harrisburg, PA	414738NQ3	12/28/95	04/01/09	41.259	0.000	6.7889	448.05	0.159593	0.165010	0.170611	0.176403	0.182391	59.42	63.52
Harrisburg, PA	414738NR1	12/28/95	04/01/10	38.328	0.000	6.8391	420.51	0.150135	0.155269	0.160578	0.166069	0.171748	55.91	59.80
Harrisburg, PA	414738NS9	12/28/95	04/01/11	35.259	0.000	6.9490	395.54	0.141945	0.146877	0.151981	0.157261	0.162725	52.89	56.63
Harrisburg, PA	414738NT7	12/28/95	04/01/12	32.621	0.000	7.0092	370.40	0.133294	0.137965	0.142800	0.147805	0.152985	49.68	53.23
Harrisburg, PA	414738NU4	12/28/95	04/01/13	30.247	0.000	7.0491	346.20	0.124816	0.129215	0.133770	0.138484	0.143365	46.53	49.87
Harrisburg, PA	414738NV2	12/28/95	04/01/14	27.925	0.000	7.1092	323.46	0.116944	0.121101	0.125406	0.129864	0.134480	43.61	46.77
Harrisburg, PA	414738NW0	12/28/95	04/01/15	25.992	0.000	7.1193	301.67	0.109118	0.113002	0.117025	0.121190	0.125504	40.69	43.64
Harrisburg, PA	414738NX8	12/28/95	04/01/16	24.047	0.000	7.1593	281.31	0.101942	0.105591	0.109371	0.113286	0.117342	38.02	40.80
Harrisburg, PA	414738NY6	12/28/95	04/01/17	22.322	0.000	7.1792	262.16	0.095090	0.098504	0.102039	0.105702	0.109497	35.47	38.06
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2393	244.03	0.088762	0.091975	0.095304	0.098753	0.102328	33.12	35.56
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	227.28	0.082669	0.085661	0.088762	0.091975	0.095304	30.85	33.12
Town of Harrison, NJ	415342KR4	01/09/07	06/01/09	88.217	0.000	5.3025		0.129934	0.132656	0.136173	0.139784	0.143490	46.41	49.89
Town of Harrison, NJ	415342KS2	01/09/07	06/01/10	83.578	0.000	5.3535		0.124284	0.126912	0.130309	0.133797	0.137379	44.40	47.75
Town of Harrison, NJ	415342KY9	01/09/07	06/01/09	88.217	0.000	5.3025		0.129934	0.132656	0.136173	0.139784	0.143490	46.41	49.89
Town of Harrison, NJ	415342KZ6	01/09/07	06/01/10	83.578	0.000	5.3535		0.124284	0.126912	0.130309	0.133797	0.137379	44.40	47.75
Hartford Life Insurance	416515AH7	05/23/03	08/16/08	100.000	VARIES	3.5845		0.102407	0.101716	0.101014	0.100298		36.55	22.60
Hartford Life Insurance	41659LAS0	08/16/07	08/16/17	100.000	0.000	5.7021				0.158392	0.162908	0.167553	21.38	59.07
Hartford Life Insurance	4165X2AA4	12/22/06	12/22/11	100.000	0.000	4.8221		0.133948	0.137177	0.140485	0.143872	0.147341	48.86	51.25
Hartford Life Insurance	4165X2AB2	12/22/06	12/22/11	100.000	2.000	4.8220		0.133947	0.135837	0.137772	0.139754	0.141785	48.60	49.99
Hartford Life Insurance	4165X2AC0	01/23/07	01/23/13	100.000	0.000	4.9060			0.136279	0.139622	0.143047	0.146556	46.59	51.98
Hartford Life Insurance	4165X2AE6	02/06/07	02/06/13	100.000	0.000	4.9496			0.137490	0.140893	0.144380	0.147953	45.18	52.37
Hartford Life Insurance	4165X2AG1	02/20/07	02/20/13	100.000	0.000	4.8472			0.134645	0.137908	0.141251	0.144674	42.30	51.13
Hartford Life Insurance	4165X2AJ5	03/05/07	03/05/13	100.000	0.000	4.6977			0.130494	0.133560	0.136697	0.139908	38.98	49.38
Hartford Life Insurance	4165X2AL0	03/06/07	09/20/12	100.000	0.000	4.6360		0.128780	0.129012	0.132002	0.135062	0.138193	38.36	48.70
Hartford Life Insurance	4165X2AM8	03/19/07	03/19/13	100.000	0.000	4.8023			0.133398	0.136601	0.139881	0.143240	37.95	50.44
Hartford Life Insurance	4165X2AP1	04/23/07	04/23/14	100.000	0.000	4.5737			0.127048	0.129953	0.132925	0.135965	31.71	47.73
Hartford Life Insurance	4165X2AQ9	04/23/07	04/23/12	100.000	0.000	4.5578			0.126606	0.129491	0.132442	0.135461	31.59	47.55
Hartford Life Insurance	4165X2AR7	05/07/07	05/07/13	100.000	0.000	4.6205			0.128349	0.131314	0.134348	0.137452	30.19	48.15
Hartford Life Insurance	4165X2AT3	06/11/07	06/11/14	100.000	0.000	5.0297			0.139716	0.143230	0.146832	0.150525	28.01	52.36

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008		
Hartford Life Insurance	4165X2AU0	07/02/07	07/02/14	100.000	0.000	5.2090					0.144696	0.148464	0.152331	25.90	54.14	
Hartford Life Insurance	4165X2AW6	08/13/07	08/13/14	100.000	0.000	5.1603					0.143344	0.147043	0.150837	19.78	53.30	
Hartford Life Insurance	4165X2AX4	09/04/07	09/04/14	100.000	0.000	5.1515					0.143099	0.146785	0.150566	16.74	53.05	
Hartford Life Insurance	4165X2AZ9	10/29/07	10/29/12	100.000	0.000	4.3252					0.120146	0.122744	0.125399	7.45	44.05	
Hartford Life Insurance	4165X2BA3	11/19/07	11/19/12	100.000	0.000	4.3476					0.120769	0.123394	0.126077	5.07	44.17	
Hartford Life Insurance	4165X2BB1	12/10/07	12/10/12	100.000	0.000	4.1902					0.116396	0.118834	0.121324	2.44	42.44	
Hasbro, Inc.	418056AM9	11/30/01	12/01/21	100.000	VARIES	8.2395				0.304593	0.313906	0.323603	0.333700	0.344212	111.90	118.93
Hasbro, Inc.	418056AN7	11/30/01	12/01/21	100.000	VARIES	8.2395				0.304593	0.313906	0.323603	0.333700	0.344212	111.90	118.93
Headwaters, Inc.	42210PAA0	06/01/04	06/01/16	100.000	VARIES	7.9999				0.253064	0.259993	0.267198	0.274691	0.282484	92.77	98.00
Headwaters, Inc.	42210PAB8	06/01/04	06/01/16	100.000	VARIES	7.9999				0.253064	0.259993	0.267198	0.274691	0.282484	92.77	98.00
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1397			50.54	0.047077	0.048758	0.050498	0.052301	0.054168	17.56	18.83
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1396			47.11	0.043888	0.045455	0.047077	0.048758	0.050498	16.37	17.56
City of Hoboken	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397			43.92	0.040914	0.042375	0.043888	0.045454	0.047077	15.26	16.37
City of Hoboken	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397			40.95	0.038143	0.039504	0.040914	0.042375	0.043888	14.23	15.26
City of Hoboken	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1397			38.17	0.035558	0.036828	0.038142	0.039504	0.040914	13.26	14.23
City of Hoboken	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398			35.59	0.033149	0.034332	0.035558	0.036827	0.038142	12.36	13.26
City of Hoboken	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1396			33.18	0.030904	0.032007	0.033150	0.034333	0.035559	11.53	12.36
Horace Mann Educ Corp	440327AF1	05/14/02	05/14/32*	47.500	1.426	6.8882				0.109156					14.52*	
Horace Mann Educ Corp	440327AG9	05/14/02	05/14/32*	47.500	1.426	6.8882				0.109156					14.52*	
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
Houghton Mifflin, LLC	441577AA1	05/15/06	05/15/11*	99.000	VARIES	12.7933				0.372254					7.07*	
Houghton Mifflin, LLC	441577AB9	05/15/06	05/15/11*	99.000	VARIES	12.7933				0.372254					7.07*	
Household Finance Corp.	441815AQ0	10/30/02	02/15/08	94.200	VARIES	11.0028				0.304470	0.304838	0.305226			109.78	13.43
Hynix Semiconductor, Inc	449130AD5	07/05/05	07/01/12	97.000	9.875	10.4913	4.73			0.009756	0.010268	0.010807	0.011374		3.60	3.99
Hynix Semiconductor, Inc	449130AE3	07/05/05	07/01/12	97.000	9.875	10.4913	4.73			0.009756	0.010268	0.010807	0.011374		3.60	3.99
Insilco Holdings Co.	457661AA4	08/17/98	08/15/08	49.411	VARIES	14.3566				0.396398	0.396937	0.397514	0.398133		142.95	89.15
Insilco Holdings Co.	457661AB2	08/17/98	08/15/08	49.411	VARIES	14.3566				0.396398	0.396937	0.397514	0.398133		142.95	89.15
Insilco Holdings Co.	457661AC0	08/17/98	08/15/08	49.411	VARIES	14.3566				0.396398	0.396937	0.397514	0.398133		142.95	89.15
Insignia Financing I	45766X304	11/01/96	09/30/16	100.000	6.500	6.4999				0.178571	0.177596	0.177596	0.177596	0.178571	64.91	65.09
Innophos Holdings Inc.	45773DAA9	02/10/05	02/15/15*	100.000	10.770	N/A				0.371617	0.371179				50.50*	
Innophos Holdings Inc.	45773DAB7	02/10/05	02/15/15*	100.000	10.770	N/A				0.371617	0.371179				50.50*	
Innophos Holdings Inc.	45773DAC5	02/10/05	02/15/15*	100.000	10.770	N/A				0.371617	0.371179				50.50*	
Intrmedia Commun Inc	458801BA4	02/24/99	03/01/09	55.057	VARIES	12.2493				0.340265	0.340264	0.340263	0.340262	0.340261	122.50	122.49
Intl Bnk for Reconstr	459056GE1	03/06/85	02/15/07	8.423	0.000	11.5963			902.37	0.297848					13.40	
Intl Bnk for Reconstr	459056GF8	03/06/85	08/15/07	7.962	0.000	11.5959			852.91	0.281517	0.302776				67.47	
Intl Bnk for Reconstr	459056GG6	03/06/85	02/15/08	7.690	0.000	11.4964			805.45	0.264177	0.283993	0.295421			104.35	13.29
Intl Bnk for Reconstr	459056GH4	03/06/85	08/15/08	7.272	0.000	11.4964			761.67	0.249817	0.268556	0.279363	0.298667		98.68	66.93
Intl Bnk for Reconstr	459056GJ0	03/06/85	02/15/09	6.955	0.000	11.4464			720.27	0.235489	0.253093	0.263215	0.281338	0.294206	92.99	103.94
Intl Bnk for Reconstr	459056GK7	03/06/85	08/15/09	6.732	0.000	11.3467			681.59	0.221426	0.237867	0.247264	0.264163	0.276116	87.39	97.58
Intl Bnk for Reconstr	459056GL5	03/06/85	02/15/10	6.446	0.000	11.2968			645.29	0.208963	0.224425	0.233236	0.249118	0.260328	82.44	92.02

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Intl Bnk for Reconstr	459056GM3	03/06/85	08/15/10	6.175	0.000	11.2470	611.20	0.197291	0.211839	0.220104	0.235036	0.245555	77.82	86.81
Intl Bnk for Reconstr	459056GN1	03/06/85	02/15/11	5.992	0.000	11.1468	579.70	0.185914	0.199529	0.207215	0.221169	0.230957	73.28	81.68
Intl Bnk for Reconstr	459056GP6	03/06/85	08/15/11	5.676	0.000	11.1466	549.09	0.176098	0.188994	0.196274	0.209490	0.218761	69.41	77.37
Intl Bnk for Reconstr	459056GQ4	03/06/85	02/15/12	5.445	0.000	11.0969	520.81	0.166488	0.178639	0.185476	0.197918	0.206629	65.61	73.09
Intl Bnk for Reconstr	459056GR2	03/06/85	08/15/12	5.159	0.000	11.0967	493.43	0.157735	0.169247	0.175725	0.187513	0.195765	62.16	69.25
Intl Bnk for Reconstr	459056GS0	03/06/85	02/15/13	5.019	0.000	10.9967	469.18	0.149012	0.159811	0.165849	0.176891	0.184589	58.68	65.32
Intl Bnk for Reconstr	459056GT8	03/06/85	08/15/13	4.757	0.000	10.9970	444.72	0.141247	0.151483	0.157207	0.167674	0.174971	55.63	61.91
Intl Bnk for Reconstr	459056GU5	03/06/85	02/15/14	4.634	0.000	10.8975	423.44	0.133616	0.143231	0.148573	0.158390	0.165205	52.59	58.48
Intl Bnk for Reconstr	459056GV3	03/06/85	08/15/14	4.395	0.000	10.8971	401.57	0.126711	0.135829	0.140895	0.150204	0.156667	49.87	55.45
Intl Bnk for Reconstr	459056GW1	03/06/85	02/15/15	4.349	0.000	10.7474	383.91	0.119952	0.128493	0.133190	0.141890	0.147890	47.17	52.37
Intl Bnk for Reconstr	459056HY6	01/07/86	02/15/16	5.299	0.000	9.9989	357.73	0.107535	0.114783	0.118556	0.125852	0.130707	42.09	46.41
Intl Bnk for Reconstr	459056JE8	01/07/86	02/15/07	11.305	0.000	10.5986	874.64	0.273513					12.31	
Intl Bnk for Reconstr	459056JF5	01/07/86	02/15/08	10.303	0.000	10.5488	788.22	0.245691	0.262937	0.272292			96.50	12.25
Intl Bnk for Reconstr	459056JG3	01/07/86	02/15/09	9.297	0.000	10.5486	711.22	0.221684	0.237245	0.245686	0.261486	0.272286	87.07	96.49
Intl Bnk for Reconstr	459056JH1	01/07/86	02/15/10	8.388	0.000	10.5490	641.73	0.200033	0.214074	0.221691	0.235948	0.245694	78.56	87.07
Intl Bnk for Reconstr	459056JJ7	01/07/86	02/15/11	7.569	0.000	10.5487	579.04	0.180488	0.193157	0.200030	0.212894	0.221687	70.89	78.56
Intl Bnk for Reconstr	459056JK4	01/07/86	02/15/12	6.915	0.000	10.4986	523.06	0.162507	0.173873	0.180016	0.191548	0.199411	63.81	70.68
Intl Bnk for Reconstr	459056JL2	01/07/86	02/15/13	6.323	0.000	10.4488	472.93	0.146455	0.156661	0.162158	0.172505	0.179544	57.49	63.65
Intl Bnk for Reconstr	459056JM0	01/07/86	02/15/14	5.865	0.000	10.3490	428.87	0.131945	0.141073	0.145954	0.155193	0.161450	51.76	57.25
Intl Bnk for Reconstr	459056JN8	01/07/86	02/15/15	5.604	0.000	10.1490	391.55	0.118883	0.126987	0.131255	0.139431	0.144914	46.58	51.43
Intl Fin Corp	45950K209	12/08/03	12/08/10	100.000	0.000	3.9408		0.123064	0.125488	0.127961	0.130482	0.133053	44.85	46.64
International Game Tech	459902AK8	01/29/03	01/29/33*	59.291	0.000	N/A		0.166558					1.50*	
International Game Tech	459902AL6	01/29/03	01/29/33*	59.291	0.000	N/A		0.166558					1.50*	
International Game Tech	459902AM4	01/29/03	01/29/33*	59.291	0.000	N/A		0.166558					1.50*	
International Game Tech	459902AN2	12/20/06	12/15/36	98.625	VARIES	6.5404		0.179180	0.182581	0.186190	0.189917	0.193766	65.23	67.82
International Game Tech	459902AP7	12/20/06	12/15/36	98.625	VARIES	6.5404		0.179180	0.182581	0.186190	0.189917	0.193766	65.23	67.82
Ionica, PLC.	462213AK5	03/19/97	05/01/07	47.688	VARIES	14.9992		0.416646					50.00	
Ionica, PLC.	462213AL3	03/19/97	05/01/07	47.688	VARIES	14.9992		0.416646					50.00	
Irvington Township, NJ	464080JN1	12/21/06	07/15/11	79.066	0.000	5.2093	1.14	0.114382	0.114809	0.117800	0.120868	0.124016	41.82	43.99
Irvington Township, NJ	464080JP6	12/21/06	07/15/12	75.184	0.000	5.1894	1.08	0.108359	0.108753	0.111575	0.114470	0.117440	39.61	41.66
Irvington Township, NJ	464080JQ4	12/21/06	07/15/13	71.337	0.000	5.2095	1.03	0.103230	0.103591	0.106289	0.109058	0.111899	37.74	39.69
Irvington Township, NJ	464080JR2	12/21/06	07/15/14	67.412	0.000	5.2795	.99	0.098843	0.099211	0.101830	0.104518	0.107278	36.15	38.05
Irvington Township, NJ	464080JS0	12/21/06	07/15/15	63.882	0.000	5.2996	.94	0.094040	0.094375	0.096875	0.099442	0.102078	34.39	36.20
Irvington Township, NJ	464080JT8	12/21/06	07/15/16	60.176	0.000	5.3796	.90	0.089913	0.090247	0.092674	0.095167	0.097727	32.89	34.65
Irvington Township, NJ	464080JU5	12/21/06	07/15/17	56.947	0.000	5.3997	.85	0.085397	0.085724	0.088039	0.090415	0.092857	31.24	32.92
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4396	.81	0.081207	0.081512	0.083729	0.086006	0.088345	29.71	31.32
Irvington Township, NJ	464080JY7	12/21/06	07/15/10	83.153	0.000	5.2389	1.21	0.120988	0.121431	0.124612	0.127876	0.131226	44.24	46.55
Itron Inc.	465741AJ5	08/04/06	08/01/26	100.000	VARIES	7.3789		0.204969	0.209886	0.215068	0.220440	0.226011	76.19	80.03
Ivax Corporation	465823AH5	03/03/04	03/01/24	100.000	VARIES	7.0001		0.223055	0.229404	0.235975	0.242776	0.249815	82.99	87.84
Ivax Corporation	465823AJ1	03/03/04	03/01/24	100.000	VARIES	7.0001		0.223055	0.229404	0.235975	0.242776	0.249815	82.99	87.84
Ivax Corporation	465823AK8	12/22/04	12/15/24	98.500	VARIES	5.7510		0.169866	0.173253	0.176737	0.180322	0.184009	61.87	64.39

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Ivax Corporation	465823AL6	03/03/04	03/01/24	100.000	VARIABLES	7.0001		0.223055	0.229404	0.235975	0.242776	0.249815	82.99	87.84
Ivax Corporation	465823AM4	03/03/04	03/01/24	100.000	VARIABLES	7.0001		0.223055	0.229404	0.235975	0.242776	0.249815	82.99	87.84
Ivax Corporation	465823AN2	12/22/04	12/15/24	98.500	VARIABLES	5.7510		0.169866	0.173253	0.176737	0.180322	0.184009	61.87	64.39
Ivax Corporation	465823AP7	05/09/05	05/15/25	100.000	VARIABLES	6.9833		0.210696	0.216598	0.222706	0.229027	0.235569	77.47	81.90
Ivax Corporation	465823AQ5	05/09/05	05/15/25	100.000	VARIABLES	6.9833		0.210696	0.216598	0.222706	0.229027	0.235569	77.47	81.90
JDS Uniphase Corporation	46612JAA9	10/31/03	11/15/10	98.000	0.000	0.2871	8.95	0.007884	0.007896	0.007907	0.007918	0.007930	2.84	2.85
JDS Uniphase Corporation	46612JAB7	10/31/03	11/15/10	98.000	0.000	0.2871	8.95	0.007884	0.007896	0.007907	0.007918	0.007930	2.84	2.85
JL French Automotive	46620QAC9	12/27/02	12/31/07	97.410	12.000	N/A		0.725573	0.753613				265.53	
JP Morgan Chase & Co.	46623EBY4	11/01/04	11/01/11	100.000	VARIABLES	4.4004		0.122382	0.122238	0.122201	0.122223	0.122228	44.02	44.00
JP Morgan Chase & Co.	46625HAQ3	11/26/02	11/26/07	100.000	0.000	3.6399		0.116804	0.118930				38.34	
JP Morgan Chase & Co.	46625HAU4	03/12/03	03/12/08	100.000	0.000	3.2111		0.099720	0.101321	0.102948			36.54	7.31
JP Morgan Chase & Co.	46625HAY6	09/18/03	09/22/08	100.000	0.000	3.8017		0.118286	0.120534	0.122825	0.125160		43.44	32.48
JP Morgan Chase & Co.	46625HAZ3	10/30/03	10/30/08	100.000	0.000	3.7816		0.117541	0.119764	0.122028	0.124336		42.99	36.90
JP Morgan Chase & Co.	46625HBB5	12/17/03	01/21/09	100.000	0.000	3.8081		0.116661	0.118882	0.121146	0.123452	0.125803	43.12	44.77
JP Morgan Chase & Co.	46625HBG4	03/31/04	03/31/09	100.000	0.000	3.3591		0.101415	0.103118	0.104850	0.106611	0.108402	37.13	38.39
JP Morgan Chase & Co.	46625HBT6	06/25/04	07/07/09	100.000	0.000	4.7504		0.145178	0.148626	0.152156	0.155770	0.159470	54.10	56.70
JP Morgan Chase & Co.	46625HBU3	09/21/04	09/21/09	100.000	0.000	4.0042		0.120409	0.122820	0.125279	0.127787	0.130345	44.27	46.06
JP Morgan Chase & Co.	46625HBW9	09/30/04	09/30/10	100.000	0.000	4.1218		0.124230	0.126790	0.129403	0.132070	0.134792	45.65	47.56
JP Morgan Chase & Co.	46625HBZ2	10/29/04	10/29/10	100.000	0.000	4.1314		0.124542	0.127114	0.129740	0.132420	0.135156	45.62	47.52
JP Morgan Chase & Co.	46625HCB4	01/31/05	01/29/10	100.000	VARIABLES	4.2977		0.117262	0.117199	0.117437	0.117679	0.118046	42.23	42.41
JP Morgan Chase & Co.	46625HCF5	03/23/05	03/22/12	100.000	0.000	4.9619		0.148328	0.152008	0.155780	0.159645	0.163605	54.80	57.55
JP Morgan Chase & Co.	46625HCG3	03/31/05	04/02/08	100.000	0.000	4.6146		0.137300	0.140468	0.143709			50.57	13.08
JP Morgan Chase & Co.	46625HCH1	04/29/05	05/01/08	100.000	0.000	4.3834		0.129977	0.132825	0.135736			47.65	16.29
JP Morgan Chase & Co.	46625HCH7	04/27/05	04/27/10	100.000	0.000	4.5824		0.136242	0.139364	0.142557	0.145823	0.149165	50.01	52.33
JP Morgan Chase & Co.	46625HCL2	05/31/05	05/31/12	100.000	0.000	4.6009		0.136829	0.139976	0.143197	0.146491	0.149861	50.02	52.35
JP Morgan Chase & Co.	46625HCN8	05/25/05	05/24/07	100.000	0.000	4.2732		0.125761					17.98	
JP Morgan Chase & Co.	46625HCQ1	06/22/05	06/22/11	100.000	0.000	4.6504		0.138403	0.141621	0.144914	0.148284	0.151731	50.46	52.84
JP Morgan Chase & CO	46625HCZ1	09/26/05	09/24/10	100.000	0.000	4.5627		0.132558	0.135583	0.138676	0.141839	0.145075	48.86	51.11
JP Morgan Chase & CO.	46625HDP2	11/29/05	11/29/11	100.000	0.000	5.1216		0.149649	0.153481	0.157412	0.161443	0.165577	54.81	57.66
JP Morgan Chase & Co.	46625HFT2	04/28/06	04/28/11	100.000	0.000	5.6132		0.160301	0.164800	0.169425	0.174181	0.179069	59.09	62.46
JP Morgan Chase & Co.	46625HFU9	04/26/06	04/26/13	100.000	0.000	5.6025		0.159986	0.164467	0.169074	0.173811	0.178679	58.99	62.34
JP Morgan Chase & Co.	46625HGC8	05/31/06	05/28/10	100.000	0.000	5.5328		0.157896	0.162264	0.166753	0.171366	0.176107	57.92	61.17
JP Morgan Chase & Co.	46625HGD6	05/31/06	11/28/08	100.000	0.000	5.4437		0.155285	0.159512	0.163854	0.168314		56.95	54.38
JP Morgan Chase & Co.	4662AONW7	08/08/05	09/03/10	100.000	0.000	4.7413		0.138479	0.141762	0.145122	0.148563	0.152085	51.23	53.68
JP Morgan Chase & Co.	4662AORR4	12/02/05	12/12/07	100.000	0.000	4.7790		0.139356	0.142686				48.12	
JP Morgan Chase & Co.	4662AOVA6	04/04/06	07/11/07	100.000	0.000	5.1588		0.145292	0.149040				28.28	
JP Morgan Chase & Co.	4662AOVF5	04/05/06	08/29/07	100.000	0.000	5.1876		0.144688	0.149256				35.56	
Jackson, TN	468826GP1	07/09/98	07/01/12	40.347	0.000	6.5999	296.21	0.128273	0.132506	0.136879	0.141396		46.94	50.09
Community College	521,IL 474070FZ7	11/30/07	12/01/08	102.532	0.000	4.6480		0.132381	0.132399	0.133299	0.135476		4.10	44.25
Community College	521,IL 474070GA1	11/30/07	12/01/09	103.928	VARIABLES	4.6992		0.135660	0.135679	0.138867	0.132867		4.21	49.33
Community College	521,IL 474070GB9	11/30/07	12/01/10	105.367	VARIABLES	4.7158		0.138026	0.138046	0.141301	0.135408		4.28	50.20
Community College	521,IL 474070GC7	11/30/07	12/01/11	106.275	VARIABLES	4.8730		0.143854	0.143875	0.147381	0.141440		4.46	52.35
Community College	521,IL 474070GD5	11/30/07	12/01/12	106.872	VARIABLES	4.9279		0.146293	0.146315	0.149920	0.144123		4.54	53.26

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008	
Community College 521,IL	474070GE3	11/30/07	12/01/13	107.171	VARIABLES	5.0310				0.149771	0.149793	0.153561	0.147811	4.64	54.54
Community College 521,IL	474070GF0	11/30/07	12/01/14	105.427	VARIABLES	5.1337				0.150343	0.150366	0.154226	0.148915	4.66	54.78
Jersey & Greene Counties	476538CR2	06/26/03	02/01/07	100.000	0.000	3.2493			0.099738					2.99	
Jersey & Greene Counties	476538CS0	06/26/03	02/01/08	100.000	0.000	3.7993			0.118589	0.120842	0.123137			43.78	3.69
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	6.5496	144.86		0.092476	0.095505	0.098632	0.101862	0.105198	34.02	36.29
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6996	136.11		0.087222	0.090144	0.093163	0.096284	0.099510	32.10	34.29
Josephine County, OR	480890AG7	10/30/01	06/01/07	74.256	0.000	5.3991	235.53		0.146033					21.90	
Josephine County, OR	480890AH5	10/30/01	06/01/08	69.953	0.000	5.4992	226.54		0.140818	0.144689	0.148668			51.63	22.30
Josephine County, OR	480890AJ1	10/30/01	06/01/09	65.529	0.000	5.6493	218.79		0.136523	0.140379	0.144345	0.148422	0.152614	50.08	52.95
Josephine County, OR	480890AK8	10/30/01	06/01/10	61.462	0.000	5.7494	209.36		0.130968	0.134733	0.138606	0.142590	0.146689	48.06	50.86
Josephine County, OR	480890AL6	10/30/01	06/01/11	57.805	0.000	5.7994	198.85		0.124554	0.128166	0.131882	0.135706	0.139642	45.71	48.40
Josephine County, OR	480890AM4	10/30/01	06/01/12	54.034	0.000	5.8995	189.54		0.119024	0.122535	0.126150	0.129871	0.133702	43.69	46.31
Josephine County, OR	480890AN2	10/30/01	06/01/13	50.411	0.000	5.9995	180.26		0.113487	0.116892	0.120398	0.124010	0.127730	41.68	44.21
Josephine County, OR	480890AP7	10/30/01	06/01/14	46.941	0.000	6.0994	171.06		0.107966	0.111259	0.114652	0.118148	0.121752	39.66	42.12
Josephine County, OR	480890AQ5	10/30/01	06/01/15	43.624	0.000	6.1996	161.97		0.102489	0.105666	0.108942	0.112319	0.115800	37.66	40.03
Josephine County, OR	480890AR3	10/30/01	06/01/16	40.464	0.000	6.2995	153.03		0.097076	0.100133	0.103287	0.106541	0.109896	35.68	37.97
Jostens Holding Corp.	481086AA4	12/02/03	12/01/13	60.682	VARIABLES	10.2499			0.233129	0.245077	0.257637	0.270841	0.284721	86.81	95.94
Jostens Holding Corp.	481086AB2	12/02/03	12/01/13	60.682	VARIABLES	10.2499			0.233129	0.245077	0.257637	0.270841	0.284721	86.81	95.94
Jostens Holding Corp.	481086AC0	12/02/03	12/01/13	60.682	VARIABLES	10.2499			0.233129	0.245077	0.257637	0.270841	0.284721	86.81	95.94
JP Morgan Chase & Co.	48123JBA6	06/30/06	06/28/11	100.000	0.000	5.8597			0.167486	0.172393	0.177444	0.182643	0.187994	61.21	64.85
JP Morgan Chase & Co.	48123JBH1	06/30/06	06/30/09	100.000	0.000	5.7900			0.165492	0.170283	0.175212	0.180285	0.185504	60.45	64.00
JP Morgan Chase & Co.	48123JDG1	08/31/06	02/26/10	100.000	0.000	5.3940			0.149835	0.153786	0.157934	0.162194	0.166568	55.66	58.70
JP Morgan Chase & Co.	48123JDR7	08/31/06	08/28/09	100.000	0.000	5.3334			0.148152	0.152059	0.156114	0.160277	0.164551	55.02	57.99
JP Morgan Chase & Co.	48123JEW5	09/29/06	09/30/09	100.000	0.000	5.0954			0.141559	0.145166	0.148864	0.152657	0.156546	52.28	54.97
JP Morgan Chase & Co.	48123JEX3	09/29/06	03/31/10	100.000	0.000	5.1046			0.141817	0.145436	0.149148	0.152955	0.156859	52.37	55.08
JP Morgan Chase & Co.	48123JEY1	09/29/06	09/30/13	100.000	0.000	5.3723			0.149255	0.153264	0.157381	0.161609	0.165950	55.19	58.20
JP Morgan Chase & Co.	48123JGD5	10/31/06	10/31/11	100.000	0.000	5.2930			0.147028	0.150920	0.154914	0.159013	0.163222	54.11	57.01
JP Morgan Chase & Co.	48123JGS2	10/31/06	04/30/14	100.000	0.000	5.3122			0.147562	0.151481	0.155505	0.159635	0.163875	54.31	57.24
JP Morgan Chase & Co.	48123JHL6	11/30/06	11/28/08	100.000	0.000	5.1347			0.142632	0.146253	0.150008	0.153859		52.24	49.75
JP Morgan Chase & Co.	48123JHM4	11/30/06	05/28/10	100.000	0.000	5.0425			0.140072	0.143564	0.147184	0.150895	0.154699	51.29	53.90
JP Morgan Chase & Co.	48123JHN2	11/30/06	11/29/13	100.000	0.000	5.2614			0.146152	0.149976	0.153921	0.157970	0.162126	53.55	56.40
JP Morgan Chase & Co.	48123JHP7	11/30/06	11/30/11	100.000	0.000	5.0819			0.141165	0.144752	0.148430	0.152201	0.156069	51.69	54.35
JP Morgan Chase & Co.	48123JJK6	11/30/06	05/30/08	100.000	0.000	5.1457			0.142939	0.146617	0.150389			52.35	22.41
JP Morgan Chase & Co.	48123JJU4	11/16/06	11/16/09	100.000	0.000	5.1839			0.143998	0.147730	0.151559	0.155488	0.159518	52.85	55.63
JP Morgan Chase & Co.	48123JVV2	12/13/06	12/11/08	100.000	0.000	5.0728			0.140914	0.144448	0.148112	0.151869		51.51	51.03
JP Morgan Chase & Co.	48123JKP3	12/29/06	06/30/08	100.000	0.000	5.1402			0.142824	0.146495	0.150260			52.08	26.90
JP Morgan Chase & Co.	48123JKQ1	12/29/06	05/31/10	100.000	0.000	5.0786			0.139524	0.141724	0.145323	0.149013	0.153637	51.51	54.13
JP Morgan Chase & Co.	48123JKR9	12/29/06	05/30/14	100.000	0.000	5.2900			0.146946	0.150206	0.154179	0.158257	0.162443	53.71	56.49
JP Morgan Chase & Co.	48123JKS7	12/29/06	12/31/08	100.000	0.000	5.0726			0.140947	0.144522	0.148187	0.151946		51.39	53.88
JP Morgan Chase & Co.	48123JKT5	12/29/06	12/30/11	100.000	0.000	5.1198			0.142238	0.145879	0.149613	0.153443	0.157371	51.87	54.56
JP Morgan Chase & Co.	48123JKV0	12/29/06	06/29/12	100.000	0.000	5.1597			0.143327	0.147025	0.150818	0.154709	0.158700	52.28	55.01
JP Morgan Chase & Co.	48123JML0	01/31/07	07/30/10	100.000	0.000	5.3770				0.148537	0.150022	0.155748	0.158197	49.99	57.22
JP Morgan Chase & Co.	48123JMM8	01/31/07	01/30/15	100.000	0.000	5.6332				0.155614	0.157364	0.163574	0.166354	52.40	60.12

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008		
JP Morgan Chase & Co.	48123JMP1	01/31/07	07/31/08	100.000	0.000	5.3970				0.149918	0.153964	0.158118			50.23	32.93
JP Morgan Chase & Co.	48123JMQ9	01/31/07	07/31/12	100.000	0.000	5.4520				0.151447	0.155576	0.159817	0.164174		50.75	58.07
KFW	48245AAH4	05/05/06	05/06/08	100.000	0.000	5.2163			0.148699	0.152577	0.156556				54.66	19.57
KFW	48245ABB6	06/22/07	06/22/37	12.693	0.000	7.0001				0.024681	0.025545	0.026439	0.027365		4.67	9.37
KI Holdings, Inc.	48247EAA9	11/18/04	11/15/14	61.808	VARIES	9.8747			0.205422	0.215564	0.226207	0.237376	0.249096		76.73	84.50
KI Holdings, Inc.	48247EAB7	11/18/04	11/15/14	61.808	VARIES	9.8747			0.205422	0.215564	0.226207	0.237376	0.249096		76.73	84.50
KI Holdings, Inc.	48247EAC5	11/18/04	11/15/14	61.808	VARIES	9.8747			0.205422	0.215564	0.226207	0.237376	0.249096		76.73	84.50
Kaydon Corporation	486587AA6	05/23/03	05/23/23	100.000	VARIES	8.5032			0.278532	0.285650	0.293070	0.300807	0.308872		102.11	107.50
Kaydon Corporation	486587AB4	05/23/03	05/23/23	100.000	VARIES	8.5032			0.278532	0.285650	0.293070	0.300807	0.308872		102.11	107.50
Kendall, Kane & Will IL	488764NN7	04/22/03	10/01/08	105.843	VARIES	3.7947			0.107835	0.107246	0.106646	0.106034			38.61	28.68
Kendall, Kane & Will IL	488764NP2	04/22/03	10/01/09	105.260	VARIES	4.0565			0.115657	0.115186	0.114705	0.114215	0.113715		41.47	41.12
Kendall, Kane & Will IL	488764NQ0	04/22/03	10/01/10	100.839	VARIES	4.3594			0.121714	0.121643	0.121570	0.121495	0.121418		43.79	43.74
Kendall, Kane & Will IL	488764NR8	04/22/03	10/01/11	106.125	VARIES	4.6066			0.133016	0.132561	0.132096	0.131619	0.131132		47.72	47.38
Kendall, Kane & Will IL	488764NS6	04/22/03	10/01/12	100.093	VARIES	4.7793			0.132902	0.132892	0.132881	0.132870	0.132859		47.84	47.83
Kendall, Kane & Will IL	488764NT4	04/22/03	10/01/13	100.778	VARIES	4.8954			0.136820	0.136769	0.136717	0.136664	0.136609		49.24	49.20
Keyspan Corporation	49337WAE0	05/06/02	05/16/08	100.000	VARIES	5.6455			0.158499	0.157955	0.157395				56.91	21.25
KFW	500769BR4	04/19/06	04/18/36	19.778	0.000	5.4761	7.64		0.030904	0.031751	0.032620	0.033513	0.034431		11.40	12.04
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800				0.029056	0.029896	0.030760	0.031649		5.29	10.92
L-3 Commun Hldgs, Inc	502413AW7	07/29/05	08/01/35	100.000	VARIES	6.3295			0.181803	0.184920	0.188135	0.191451	0.194873		66.96	69.34
L-3 Commun Hldgs, Inc	502424AE4	07/29/05	08/01/35	100.000	VARIES	6.3295			0.181803	0.184920	0.188135	0.191451	0.194873		66.96	69.34
LaSalle County, IL	504570DC3	04/01/04	12/01/07	104.125	VARIES	3.0655			0.086183	0.085673					28.35	
LaSalle Cnty, IL SD #141	504588EA8	05/12/06	12/01/07	102.832	0.000	5.4064			0.159060	0.163360					53.26	
LaSalle Cnty, IL SD #141	504588EB6	05/12/06	12/01/08	104.303	VARIES	5.5244			0.164960	0.169516	0.156219	0.154856			59.94	51.31
LaSalle Cnty, IL SD #141	504588EC4	05/12/06	12/01/09	105.939	VARIES	5.5982			0.169855	0.174609	0.161030	0.159706	0.158345		61.74	57.65
LaSalle Cnty, IL SD #141	504588ED2	05/12/06	12/01/10	107.147	VARIES	5.6677			0.173988	0.178919	0.165294	0.164074	0.162820		63.26	59.21
LaSalle County, IL	504597AS4	11/17/03	12/01/07	105.602	VARIES	3.9327			0.110801	0.110030					36.43	
LaSalle County, IL	504597AT2	11/17/03	12/01/08	105.395	VARIES	4.3341			0.123055	0.122411	0.121753	0.121080			44.14	40.06
Lake County IL SD #187	509262CS8	04/09/03	01/01/08	83.406	0.000	3.8740	128.30		0.103561	0.105567					37.64	
Lake County IL SD #187	509262CT6	04/09/03	01/01/09	78.814	0.000	4.1991	132.11		0.107340	0.109593	0.111894	0.114243			39.05	40.70
Lake County IL SD #187	509262CU3	04/09/03	01/01/10	74.126	0.000	4.4992	133.78		0.109361	0.111822	0.114337	0.116909			39.81	41.62
Lake County IL SD #187	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9694	86.45		0.072777	0.074949	0.077186	0.079490			26.59	28.20
Lamar Media Corporation.	513075AN1	08/17/06	08/15/15	92.809	6.625	7.7500	2.11		0.015770	0.016375	0.017009	0.017669	0.018353		5.95	6.42
Lamar Media Corporation.	513075AP6	08/17/06	08/15/15	92.809	6.625	7.7500	2.11		0.015770	0.016375	0.017009	0.017669	0.018353		5.95	6.42
Lamar Media Corporation.	513075AQ4	08/17/06	08/15/15	92.809	6.625	7.7500	2.11		0.015770	0.016375	0.017009	0.017669	0.018353		5.95	6.42
Language Ln Hldgs II Inc	515860AA2	06/11/04	06/15/13	50.460	VARIES	14.1249			0.278932	0.298632	0.319722	0.342303	0.366478		104.61	119.91
Language Ln Hldgs II Inc	515860AB0	06/11/04	06/15/13	50.460	VARIES	14.1249			0.278932	0.298632	0.319722	0.342303	0.366478		104.61	119.91
Language Ln Hldgs II Inc	515860AC8	06/11/04	06/15/13	50.460	VARIES	14.1249			0.278932	0.298632	0.319722	0.342303	0.366478		104.61	119.91
Language Ln Hldgs II Inc	515861AA0	06/11/04	06/15/12	97.432	11.125	11.6262	5.84		0.007479	0.007914	0.008374	0.008861	0.009376		2.78	3.12
Language Ln Hldgs II Inc	515861AB8	06/11/04	06/15/12	97.432	11.125	11.6262	5.84		0.007479	0.007914	0.008374	0.008861	0.009376		2.78	3.12
Language Ln Hldgs II Inc	515861AC6	06/11/04	06/15/12	97.432	11.125	11.6262	5.84		0.007479	0.007914	0.008374	0.008861	0.009376		2.78	3.12
Lee & Ogle Counties, IL	523372AE0	07/02/03	04/01/07	100.510	VARIES	3.3831			0.094029						8.46	
Lee & Ogle Counties, IL	523372AF7	07/02/03	04/01/08	100.396	VARIES	3.8822			0.107945	0.107911	0.107876				38.85	9.71
Lee & Ogle Counties, IL	523372AG5	07/02/03	04/01/09	100.704	VARIES	4.2319			0.117881	0.117818	0.117754	0.117689	0.117623		42.41	42.37

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Lee & Ogle Counties, IL	523372AH3	07/02/03	04/01/10	101.077	VARIABLE	4.4821		0.125175	0.125086	0.124994	0.124901	0.124805	45.03	44.96
Lee & Ogle Counties, IL	523372AT7	06/09/05	04/01/07	88.783	0.000	6.6710	96.03	0.179325					16.14	
Lee & Ogle Counties, IL	523372AU4	06/09/05	04/01/08	83.138	0.000	6.6736	89.96	0.167995	0.173601	0.179393			62.51	16.15
Lee & Ogle Counties, IL	523372AV2	06/09/05	04/01/09	77.853	0.000	6.6745	84.25	0.157338	0.162589	0.168015	0.173622	0.179416	58.55	62.52
Lee & Ogle Counties, IL	523372AW0	06/09/05	04/01/10	72.903	0.000	6.6753	78.91	0.147353	0.152271	0.157354	0.162605	0.168033	54.83	58.55
Lee & Ogle Counties, IL	523372AX8	06/09/05	04/01/11	68.268	0.000	6.6757	73.90	0.137995	0.142601	0.147361	0.152280	0.157362	51.35	54.84
Lehman Bros Hldgs Inc	524908779	02/05/02	02/05/07	100.000	0.000	5.6499		0.201666					6.86	
Lehman Bros Hldgs Inc	524908CH1	02/24/00	02/24/07	100.000	0.250	8.1500		0.375777					19.92	
Lehman Bros Hldgs Inc	524908CS7	11/14/00	11/14/07	100.000	0.250	7.7500		0.335717	0.348457				107.37	
Lehman Bros Hldgs Inc	524908CT5	11/14/00	11/14/07	100.000	0.250	7.7500		0.335717	0.348457				107.37	
Lehman Bros Hldgs Inc	524908DH0	06/01/01	06/01/08	100.000	0.250	6.7534		0.267255	0.276045	0.285132			98.33	42.77
Lehman Bros Hldgs Inc	524908EF3	06/19/02	06/19/09	100.000	0.250	4.6000		0.155220	0.158630	0.162119	0.165688	0.169339	56.58	59.09
Lehman Bros Hldgs Inc	524908EK2	08/05/02	08/05/07	100.000	0.000	4.9999		0.169220	0.173450				36.97	
Lehman Bros Hldgs Inc	524908EN6	08/05/02	08/05/08	100.000	0.000	5.2499		0.179423	0.184133	0.188967	0.193927		66.83	41.33
Lehman Bros Hldgs Inc	524908EP1	09/27/02	09/27/07	100.000	0.000	3.9999		0.130182	0.132785				35.10	
Lehman Bros Hldgs Inc	524908ES5	10/02/02	10/02/07	100.000	0.250	2.9999		0.092994	0.094285				25.43	
Lehman Bros Hldgs Inc	524908FJ4	04/29/03	04/29/10	100.000	0.000	4.4000		0.142335	0.145467	0.148667	0.151938	0.155280	52.20	54.52
Lehman Bros Hldgs Inc	524908FL9	05/01/03	05/01/10	100.000	0.250	4.3999		0.141190	0.144144	0.147162	0.150247	0.153400	51.72	53.91
Lehman Bros Hldgs Inc	524908FN5	05/08/03	05/08/10	100.000	0.250	4.2499		0.135674	0.138409	0.141203	0.144056	0.146970	49.63	51.65
Lehman Bros Hldgs Inc	524908FP0	05/13/03	05/13/10	100.000	0.250	4.1999		0.133847	0.136512	0.139233	0.142011	0.144847	48.92	50.89
Lehman Bros Hldgs Inc	524908FR6	05/27/03	05/27/08	100.000	0.250	3.0600		0.093754	0.095082	0.096431			34.08	14.08
Lehman Bros Hldgs Inc	524908JE1	09/10/03	06/10/10	100.000	0.000	4.5589		0.146629	0.149971	0.153390	0.156886	0.160462	53.53	56.00
Lehman Bros Hldgs Inc	524908JJ0	10/09/03	10/09/10	100.000	1.600	4.3099		0.129994	0.131837	0.133720	0.135644	0.137610	47.44	48.80
Lehman Bros Hldgs Inc	524908JK7	11/06/03	11/06/09	100.000	0.000	4.2300		0.133223	0.136041	0.138918	0.141856	0.144857	48.78	50.87
Lehman Bros Hldgs Inc	524908LS7	02/11/04	02/11/11	100.000	0.750	4.3200		0.131184	0.133568	0.136003	0.138491	0.141032	48.33	50.11
Lehman Bros Hldgs Inc	524908MJ6	10/06/04	10/06/11	100.000	0.250	4.4000		0.132707	0.135474	0.138301	0.141191	0.144145	48.75	50.81
Lehman Bros Hldgs Inc	524908NL0	06/21/05	06/21/10	100.000	0.750	4.4580		0.130878	0.133331	0.135838	0.138402	0.141022	47.61	49.41
Lehman Bros Hldgs Inc	524908NM8	06/29/05	06/29/12	100.000	0.250	4.4344		0.131084	0.133836	0.136650	0.139526	0.142465	47.70	49.72
Lehman Bros Hldgs Inc	524908NW6	09/26/05	09/26/08	107.550	0.250	4.3840		0.136470	0.139310	0.142211	0.145176		50.19	38.22
Lehman Bros Hldgs Inc	524908NX4	10/13/05	10/13/15	100.000	5.175	5.1749		0.143750	0.143750	0.143750	0.143750	0.143750	51.75	51.75
Lehman Bros Hldgs Inc	524908NY2	10/28/05	10/28/12	100.000	3.000	4.9995		0.141688	0.143147	0.144642	0.146175	0.147745	51.46	52.54
Lehman Bros Hldgs Inc	524908PA2	11/17/05	11/17/12	100.000	3.000	5.2215		0.148306	0.150003	0.151743	0.153529	0.155362	53.85	55.11
Lehman Bros Hldgs Inc	524908PG9	01/06/06	01/06/12	100.000	0.250	5.0450		0.143499	0.146944	0.150475	0.154096	0.157807	53.50	56.11
Lehman Bros Hldgs Inc	524908PK0	03/08/06	03/03/09	100.000	2.000	5.1001		0.143805	0.146056	0.148363	0.150730	0.153157	52.71	54.40
Lehman Bros Hldgs Inc	524908PL8	03/23/06	03/23/09	100.000	1.000	5.0091		0.141931	0.144790	0.147721	0.150725	0.153804	52.18	54.32
Lehman Bros Hldgs Inc	524908PN4	03/29/06	03/29/13	100.000	1.500	5.4019		0.152983	0.155989	0.159077	0.162249	0.165505	56.18	58.43
Lehman Bros Hldgs Inc	524908SH4	08/01/06	08/01/13	100.000	2.000	5.4200		0.150556	0.153130	0.155775	0.158490	0.161280	55.45	57.39
Lehman Bros Hldgs Inc	524908SK7	08/09/06	08/09/09	100.000	0.000	5.4269		0.150748	0.154839	0.159040	0.163356	0.167788	56.18	59.27
Lehman Bros Hldgs Inc	524908TX8	10/12/06	10/12/11	100.000	0.250	5.5099		0.153055	0.157081	0.161217	0.165467	0.169835	56.47	59.48
Lehman Bros Hldgs Inc	524908TZ3	10/17/06	10/17/13	100.000	1.000	5.3799		0.149445	0.152717	0.156078	0.159530	0.163074	54.88	57.33
Lehman Bros Hldgs Inc	524908UC2	12/12/06	12/12/13	100.000	0.250	5.0399		0.140000	0.143353	0.146790	0.150315	0.153928	51.13	53.61
Lehman Bros Hldgs Inc	524908UE8	12/11/06	12/11/11	104.625	0.000	5.0399		0.146475	0.150166	0.153950	0.157830	0.161807	53.54	56.28
Lehman Bros Hldgs Inc	524908UH1	12/21/06	12/21/11	100.000	0.000	5.2200		0.145001	0.148785	0.152669	0.156653	0.160742	52.96	55.76

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Lehman Bros Hldgs Inc	524908UL2	12/27/06	12/27/13	100.000	0.450	5.1200											
Lehman Bros Hldgs Inc	524908UU2	02/06/07	02/06/14	100.000	1.250	5.5630											
Lehman Bros Hldgs Inc	524908UY4	02/16/07	02/16/12	100.000	0.250	5.3845											
Lehman Bros Hldgs Inc	524908VU1	03/29/07	03/29/14	100.000	1.000	5.6108											
Lehman Bros Hldgs Inc	52517P2J9	05/24/07	05/24/24	100.000	VARIES	5.5681											
Lehman Bros Hldgs Inc	52517P3N9	10/02/07	04/02/09	100.000	0.000	5.4000											
Lehman Bros Hldgs Inc	52517P4H1	09/28/07	09/28/09	100.000	0.000	5.3300											
Lehman Bros Hldgs Inc	52517P4P3	08/31/07	03/05/09	100.000	0.000	5.6999											
Lehman Bros Hldgs Inc	52517P4Q1	08/31/07	08/31/10	100.000	0.000	6.2200											
Lehman Bros Hldgs Inc	52517P4T5	08/29/07	08/29/22	100.000	VARIES	6.2092											
Lehman Bros Hldgs Inc	52517P4W8	08/31/07	08/31/10	100.000	0.000	6.2200											
Lehman Bros Hldgs Inc	52517P4X6	08/21/07	08/21/37	100.000	VARIES	7.1259											
Lehman Bros Hldgs Inc	52517P5M9	10/02/07	10/04/10	100.000	0.000	5.4599											
Lehman Bros Hldgs Inc	52517P5P2	10/02/07	10/04/10	100.000	0.000	5.4599											
Lehman Bros Hldgs Inc	52517P5Q0	09/27/07	09/28/09	100.000	0.000	5.3299											
Lehman Bros Hldgs Inc	52517P5R8	09/28/07	09/28/22	100.000	VARIES	5.5817											
Lehman Bros Hldgs Inc	52517P5S6	09/26/07	09/26/22	100.000	VARIES	5.7211											
Lehman Bros Hldgs Inc	52517P6Q9	10/12/07	10/13/09	100.000	0.000	5.4700											
Lehman Bros Hldgs Inc	52517P6Y2	10/12/07	10/13/09	100.000	0.000	5.4700											
Lehman Bros Hldgs Inc	52517P7A3	10/11/07	10/11/11	80.899	0.000	5.3700											
Lehman Bros Hldgs Inc	52517PAE1	10/15/93	10/15/23	100.000	VARIES	6.9789											
Lehman Bros Hldgs Inc	52517PB26	08/31/05	08/31/07	100.000	0.000	4.2018											
Lehman Bros Hldgs Inc	52517PB91	09/30/05	10/01/07	100.000	0.000	4.1916											
Lehman Bros Hldgs Inc	52517PC25	10/20/05	10/20/20	100.000	VARIES	5.2456											
Lehman Bros Hldgs Inc	52517PC90	11/25/05	11/26/07	100.000	0.000	4.7882											
Lehman Bros Hldgs Inc	52517PD73	12/21/05	12/20/09	82.123	0.000	4.9883											
Lehman Bros Hldgs Inc	52517PE56	02/22/06	02/22/13	100.000	VARIES	5.1644											
Lehman Bros Hldgs Inc	52517PE64	02/07/06	08/07/07	100.000	0.000	4.7883											
Lehman Bros Hldgs Inc	52517PE80	03/07/06	09/07/07	100.000	0.000	4.9806											
Lehman Bros Hldgs Inc	52517PE98	03/15/06	03/15/11	100.000	0.000	5.2946											
Lehman Bros Hldgs Inc	52517PF22	03/22/06	03/24/08	100.000	0.000	5.0310											
Lehman Bros Hldgs Inc	52517PF30	03/22/06	03/24/08	100.000	0.000	5.0310											
Lehman Bros Hldgs Inc	52517PG62	04/25/06	04/25/07	100.000	0.000	5.0515											
Lehman Bros Hldgs Inc	52517PG70	04/20/06	04/20/07	100.000	0.000	5.0818											
Lehman Bros Hldgs Inc	52517PG88	04/24/06	04/24/08	100.000	0.000	5.1629											
Lehman Bros Hldgs Inc	52517PH46	05/17/06	05/17/21	100.000	VARIES	5.8803											
Lehman Bros Hldgs Inc	52517PH79	05/19/06	11/19/07	100.000	0.000	5.2642											
Lehman Bros Hldgs Inc	52517PH87	05/19/06	11/19/07	100.000	0.000	5.2642											
Lehman Bros Hldgs Inc	52517PJ93	06/26/06	12/27/07	100.000	0.000	5.5782											
Lehman Bros Hldgs Inc	52517PK26	06/30/06	06/30/08	100.000	0.000	5.6797											
Lehman Bros Hldgs Inc	52517PK42	07/26/06	07/26/21	100.000	VARIES	4.6197											
Lehman Bros Hldgs Inc	52517PL66	09/14/06	09/14/21	95.000	VARIES	5.7713											
Lehman Bros Hldgs Inc	52517PL74	09/12/06	09/12/11	100.000	0.000	5.4399											

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Lehman Bros Hldgs Inc	52517PM24	09/29/06	09/29/21	95.500	VARIES	5.8013		0.153898	0.153729	0.153555	0.153376	0.153192	55.34	55.21
Lehman Bros Hldgs Inc	52517PM65	10/06/06	10/08/07	100.000	0.000	5.1399		0.142816	0.146486				40.22	
Lehman Bros Hldgs Inc	52517PM99	10/27/06	10/27/16	94.650	VARIES	5.6132		0.147583	0.147632	0.147683	0.147734	0.147788	53.15	53.18
Lehman Bros Hldgs Inc	52517PN64	11/07/06	11/07/16	100.000	VARIES	5.5099		0.153056	0.148854	0.144537	0.144693	0.144853	53.88	52.08
Lehman Bros Hldgs Inc	52517PN80	11/17/06	05/19/08	100.000	0.000	5.1698		0.143649	0.147362	0.151171			52.70	20.86
Lehman Bros Hldgs Inc	52517PP54	11/28/06	11/30/07	100.000	0.000	5.1399		0.142816	0.146486				47.65	
Lehman Bros Hldgs Inc	52517PQ20	12/28/06	12/28/21	100.000	VARIES	5.1185		0.142182	0.141555	0.140912	0.140253	0.139577	51.07	50.61
Lehman Bros Hldgs Inc	52517PQ79	12/26/06	12/27/07	100.000	0.000	5.2300		0.145299	0.149099				52.41	
Lehman Bros Hldgs Inc	52517PQ87	12/21/06	12/21/21	97.500	VARIES	5.3886		0.145944	0.143327	0.140640	0.137881	0.135047	52.02	50.08
Lehman Bros Hldgs Inc	52517PQ95	12/28/06	12/28/21	100.000	VARIES	5.1988		0.144413	0.140947	0.137390	0.137531	0.137677	51.34	49.49
Lehman Bros Hldgs Inc	52517PS93	02/05/07	02/05/17	97.100	VARIES	5.7419			0.154872	0.154533	0.154704	0.154878	50.44	55.71
Lehman Bros Hldgs Inc	52517PT27	02/15/07	02/15/22	97.500	VARIES	5.4901			0.148692	0.148198	0.147691	0.147171	46.92	53.12
Lehman Bros Hldgs Inc	52517PT43	02/28/07	08/28/08	100.000	0.000	5.3502			0.148618	0.152594	0.156676		45.52	36.90
Lehman Bros Hldgs Inc	52517PT68	02/16/07	02/16/17	100.000	VARIES	5.6999			0.158333	0.155784	0.153162	0.150466	49.53	54.89
Lehman Bros Hldgs Inc	52517PTP6	02/18/03	02/18/08	100.000	0.000	4.1715	0.130980		0.135928	0.136501			49.45	6.55
Lehman Bros Hldgs Inc	52517PU41	03/30/07	03/30/09	100.000	0.000	5.2100			0.144722	0.148492	0.152361	0.156330	39.56	54.87
Lehman Bros Hldgs Inc	52517PU66	03/07/07	03/07/22	100.000	VARIES	5.1589			0.143303	0.139834	0.136276	0.136424	41.74	49.31
Lehman Bros Hldgs Inc	52517PU74	03/30/07	03/30/09	100.000	0.000	5.2100			0.144722	0.148492	0.152361	0.156330	39.56	54.87
Lehman Bros Hldgs Inc	52517PU82	03/05/07	03/05/22	100.000	VARIES	5.5000			0.152779	0.150869	0.148907	0.146891	45.00	53.50
Lehman Bros Hldgs Inc	52517PU90	03/09/07	04/15/08	100.000	0.000	5.3000		0.147222	0.148003	0.151925			43.49	15.80
Lehman Bros Hldgs Inc	52517PUH2	06/12/03	06/12/13	100.000	VARIES	4.5976		0.114927	0.112530	0.110720	0.108868	0.107562	41.43	40.12
Lehman Bros Hldgs Inc	52517PUK5	05/23/03	05/23/13	100.000	VARIES	4.3487		0.116087	0.113575	0.113885	0.111699	0.112566	41.82	41.23
Lehman Bros Hldgs Inc	52517PUL3	06/12/03	06/12/18	100.000	VARIES	5.2471		0.140551	0.138791	0.137415	0.136002	0.135292	50.92	49.99
Lehman Bros Hldgs Inc	52517PUP4	07/03/03	07/03/18	100.000	VARIES	4.7451		0.117635	0.117507	0.113498	0.112579	0.109162	42.16	40.58
Lehman Bros Hldgs Inc	52517PUR0	07/17/03	07/17/15	100.000	VARIES	4.3972		0.108684	0.108511	0.104758	0.103858	0.100656	38.98	37.49
Lehman Bros Hldgs Inc	52517PUT6	07/16/03	01/16/09	100.000	VARIES	3.3194		0.085462	0.086028	0.085857	0.088241	0.088730	31.36	32.34
Lehman Bros Hldgs Inc	52517PUW9	07/30/03	07/30/07	100.000	VARIES	3.1498		0.082959	0.085662				17.91	
Lehman Bros Hldgs Inc	52517PUX7	08/07/03	08/07/08	100.000	VARIES	4.0000		0.103982	0.104850	0.104475	0.107736		38.18	23.47
Lehman Bros Hldgs Inc	52517PV65	03/28/07	03/28/22	100.000	VARIES	5.2488			0.145802	0.142339	0.138784	0.138927	39.48	50.28
Lehman Bros Hldgs Inc	52517PVC2	08/27/03	08/27/10	100.000	0.250	4.7000		0.149042	0.152382	0.155799	0.159298	0.162878	55.09	57.60
Lehman Bros Hldgs Inc	52517PVE8	09/25/03	09/25/10	100.000	0.250	4.3900		0.137947	0.140823	0.143761	0.146764	0.149833	50.74	52.88
Lehman Bros Hldgs Inc	52517PVG3	09/30/03	09/30/10	100.000	0.250	4.3099		0.135112	0.137874	0.140695	0.143577	0.146522	49.65	51.70
Lehman Bros Hldgs Inc	52517PVN8	12/17/03	12/17/18	100.000	VARIES	6.0028		0.173980	0.174508	0.175610	0.176744	0.178890	63.62	64.53
Lehman Bros Hldgs Inc	52517PVR9	01/13/04	01/13/11	100.000	0.250	4.3800		0.134793	0.137593	0.140454	0.143378	0.146366	49.98	52.08
Lehman Bros Hldgs Inc	52517PVX6	03/16/04	03/16/07	100.000	VARIES	2.7998		0.076276					5.64	
Lehman Bros Hldgs Inc	52517PW80	04/20/07	04/20/22	100.000	VARIES	5.1283			0.142455	0.141478	0.140476	0.139448	35.69	50.61
Lehman Bros Hldgs Inc	52517PW98	04/25/07	04/25/22	100.000	VARIES	5.1488			0.143025	0.139556	0.135997	0.136137	34.96	49.37
Lehman Bros Hldgs Inc	52517PWB3	04/08/04	04/08/14	100.000	VARIES	4.8469		0.119960	0.117561	0.115775	0.114607	0.114035	42.99	42.01
Lehman Bros Hldgs Inc	52517PWC1	04/08/04	04/08/11	100.000	VARIES	4.2283		0.104093	0.101987	0.100921	0.101900	0.104626	37.34	37.43
Lehman Bros Hldgs Inc	52517PWD9	04/14/04	04/14/11	100.000	VARIES	3.5801		0.097586	0.097131	0.097212	0.097294	0.097913	35.51	35.65
Lehman Bros Hldgs Inc	52517PWR8	05/13/04	09/16/10	90.250	1.000	4.8310		0.132156	0.134678	0.137260	0.139904	0.142613	48.57	50.45
Lehman Bros Hldgs Inc	52517PWX5	07/07/04	07/07/11	100.000	0.250	5.0499		0.154262	0.157982	0.161796	0.165706	0.169714	57.51	60.33
Lehman Bros Hldgs Inc	52517PWY3	07/29/04	07/29/14	100.000	VARIES	5.4675		0.140662	0.142183	0.139416	0.140483	0.138483	51.42	51.08

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Lehman Bros Hldgs Inc	52517PX30	04/30/07	05/01/08	100.000	0.000	5.1400		0.142777	0.142799	0.146469				34.63	17.58
Lehman Bros Hldgs Inc	52517PX55	04/27/07	04/27/22	100.000	VARIES	5.3982			0.149951	0.148075	0.146149	0.144171		36.47	52.71
Lehman Bros Hldgs Inc	52517PX71	04/17/07	04/17/37	100.000	VARIES	6.2486			0.173573	0.170621	0.167577	0.167606		43.87	60.65
Lehman Bros Hldgs Inc	52517PXB2	08/20/04	08/20/09	100.000	VARIES	4.6984		0.117584	0.118122	0.116352	0.120394	0.121883		42.85	44.06
Lehman Bros Hldgs Inc	52517PXD8	08/26/04	08/26/14	100.000	VARIES	5.4872		0.140451	0.141770	0.138812	0.139665	0.137464		51.29	50.79
Lehman Bros Hldgs Inc	52517PXF3	09/15/04	09/15/14	100.000	VARIES	5.2957		0.133890	0.128359	0.126295	0.122114	0.121939		47.03	44.98
Lehman Bros Hldgs Inc	52517PXG1	09/15/04	09/15/14	100.000	VARIES	5.2957		0.133890	0.128359	0.126295	0.122114	0.121939		47.03	44.98
Lehman Bros Hldgs Inc	52517PXJ5	10/25/04	10/25/11	100.000	VARIES	4.6584		0.121048	0.119373	0.118335	0.116636	0.115529		43.69	42.81
Lehman Bros Hldgs Inc	52517PXX2	10/27/04	10/27/14	100.000	VARIES	5.1472		0.133682	0.131803	0.130624	0.129064	0.128163		48.25	47.36
Lehman Bros Hldgs Inc	52517PXL0	10/25/04	10/25/11	100.000	VARIES	4.6577		0.116072	0.113035	0.110577	0.108319	0.111451		41.44	40.12
Lehman Bros Hldgs Inc	52517PXM8	10/25/04	10/25/17	100.000	VARIES	5.2494		0.137514	0.137642	0.138544	0.139469	0.140671		50.29	51.02
Lehman Bros Hldgs Inc	52517PXX9	11/01/04	11/01/14	100.000	VARIES	4.9383		0.134086	0.133624	0.133152	0.132324	0.131476		48.13	47.69
Lehman Bros Hldgs Inc	52517PXS5	10/29/04	10/29/19	100.000	VARIES	5.4644		0.142192	0.139307	0.137141	0.134916	0.133358		51.05	49.54
Lehman Bros Hldgs Inc	52517PXX8	11/18/04	11/18/11	100.000	VARIES	5.0706		0.131798	0.129147	0.130045	0.128104	0.129677		47.54	47.22
Lehman Bros Hldgs Inc	52517PXX6	11/22/04	11/22/19	100.000	VARIES	5.5393		0.142320	0.141243	0.144087	0.143834	0.147207		51.82	52.81
Lehman Bros Hldgs Inc	52517PXX9	12/07/04	12/07/16	100.000	VARIES	5.2285		0.142830	0.142570	0.142303	0.141666	0.141012		51.36	51.08
Lehman Bros Hldgs Inc	52517PY88	05/23/07	05/23/22	100.000	VARIES	5.3887			0.149687	0.146235	0.142691	0.142794		32.50	51.88
Lehman Bros Hldgs Inc	52517PYC9	12/06/04	12/06/11	100.000	VARIES	4.7277		0.118670	0.114901	0.111708	0.109684	0.112894		42.44	40.55
Lehman Bros Hldgs Inc	52517PYD7	12/23/04	12/23/11	100.000	VARIES	4.7678		0.120782	0.118426	0.117016	0.115571	0.115375		43.62	42.55
Lehman Bros Hldgs Inc	52517PYE5	12/23/04	12/23/19	100.000	VARIES	5.6986		0.143980	0.144330	0.145500	0.146703	0.148190		52.63	53.50
Lehman Bros Hldgs Inc	52517PYF2	12/23/04	06/23/08	100.000	VARIES	4.0195		0.107510	0.106765	0.107661				39.11	18.73
Lehman Bros Hldgs Inc	52517PYG0	12/30/04	12/30/19	100.000	VARIES	5.5380		0.141514	0.141971	0.142441	0.142924	0.143344		51.03	51.37
Lehman Bros Hldgs Inc	52517PYH8	01/06/05	01/06/20	100.000	VARIES	5.8754		0.160373	0.159373	0.158342	0.157282	0.156190		57.20	56.44
Lehman Bros Hldgs Inc	52517PYJ4	12/30/04	12/30/19	100.000	VARIES	5.8784		0.153120	0.153538	0.153969	0.154412	0.154868		55.20	55.51
Lehman Bros Hldgs Inc	52517PYK1	12/29/04	12/29/11	100.000	VARIES	4.7878		0.121999	0.118677	0.115958	0.112520	0.114128		43.90	41.81
Lehman Bros Hldgs Inc	52517PYL9	12/29/04	12/29/14	100.000	VARIES	5.2159		0.131893	0.128536	0.125832	0.122700	0.120144		47.51	45.46
Lehman Bros Hldgs Inc	52517PYM7	01/28/05	01/28/20	100.000	VARIES	5.9154		0.161566	0.160594	0.159593	0.158562	0.157501		57.69	56.95
Lehman Bros Hldgs Inc	52517PYR6	02/02/05	02/02/17	100.000	VARIES	5.4992		0.142990	0.145749	0.143765	0.145754	0.144584		52.81	53.10
Lehman Bros Hldgs Inc	52517PYT2	02/24/05	02/24/20	100.000	VARIES	5.1276		0.127150	0.127561	0.127983	0.128416	0.128859		45.95	46.26
Lehman Bros Hldgs Inc	52517PYU9	02/24/05	02/24/20	100.000	VARIES	5.0875		0.124783	0.125308	0.125845	0.126397	0.126962		45.15	45.55
Lehman Bros Hldgs Inc	52517PYW5	03/23/05	03/23/20	100.000	VARIES	5.1879		0.130199	0.130622	0.131056	0.131502	0.131958		47.03	47.35
Lehman Bros Hldgs Inc	52517PYX3	03/17/05	03/17/20	100.000	VARIES	5.2322		0.148657	0.149821	0.151016	0.152241	0.153499		53.97	54.84
Lehman Bros Hldgs Inc	52517PZ87	05/23/07	05/23/22	100.000	VARIES	5.5672			0.154645	0.150638	0.146519	0.142285		33.56	53.17
Lehman Bros Hldgs Inc	52517PZF1	04/19/05	04/19/10	100.000	VARIES	4.9000		0.136610	0.136554	0.136497	0.136438	0.136360		49.16	49.12
Lehman Bros Hldgs Inc	52520W549	04/30/07	04/30/09	100.000	0.000	5.1300			0.142501	0.146156	0.149905	0.153750		34.57	53.75
Lehman Bros Hldgs Inc	52520W564	03/30/07	03/31/11	100.000	0.000	5.0675			0.140766	0.144333	0.147990	0.151740		38.47	53.29
Lehman Bros Hldgs Inc	52520WAC5	06/05/06	06/15/09	100.000	1.383	5.4185		0.153726	0.156850	0.160059	0.163354	0.166739		56.00	58.32
Lehman Bros Hldgs Inc	52520WAD3	06/05/06	06/15/09	100.000	3.119	5.4192		0.152365	0.154146	0.155975	0.157854	0.159784		55.23	56.55
Lehman Bros Hldgs Inc	52520WAE1	06/05/06	06/15/09	100.000	2.070	5.4187		0.153185	0.155777	0.158440	0.161175	0.163984		55.70	57.62
Lehman Bros Hldgs Inc	52520WAF8	06/09/06	06/09/09	100.000	1.000	5.3910		0.153038	0.156415	0.159882	0.163443	0.167100		55.85	58.36
Lehman Bros Hldgs Inc	52520WAG6	06/23/06	06/23/11	100.000	0.250	5.8865		0.168123	0.172867	0.177751	0.182778	0.187953		61.46	64.98
Level 3 Communications	52729NAR1	02/29/00	03/15/10*	53.308	VARIES	12.8732		0.357608	0.357606					26.82*	

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Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0689		0.373020	0.384896	0.397311	0.410289	0.423855	137.54	146.59
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0689		0.373020	0.384896	0.397311	0.410289	0.423855	137.54	146.59
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.391717	0.405274	0.419471	0.434338	0.449905	147.23	157.82
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.391717	0.405274	0.419471	0.434338	0.449905	147.23	157.82
Liberty Media Corp.	530715AM3	01/11/01	01/15/31	100.000	3.500	9.4998		0.375186	0.388389	0.402219	0.416706	0.431881	141.93	152.33
Liberty Media Corp.	530715AN1	01/11/01	01/15/31	100.000	3.500	9.4998		0.375186	0.388389	0.402219	0.416706	0.431881	141.93	152.33
Liberty Media Corp.	530715AP6	03/08/01	03/15/31	100.000	3.250	10.3696		0.435834	0.453751	0.472596	0.492419	0.513269	164.02	178.01
Liberty Media Corp.	530715AQ4	03/08/01	03/15/31	100.000	3.250	10.3696		0.435834	0.453751	0.472596	0.492419	0.513269	164.02	178.01
Liberty Media Corp.	530715AR2	03/08/01	03/15/31	100.000	3.250	10.3696		0.435834	0.453751	0.472596	0.492419	0.513269	164.02	178.01
Liberty Media Corp.	530718AB1	03/26/03	03/30/23	98.500	0.750	5.6006		0.181579	0.186081	0.190708	0.195465	0.200355	67.01	70.39
Liberty Media Corp.	530718AF2	03/26/03	03/30/23	98.500	0.750	5.6006		0.181579	0.186081	0.190708	0.195465	0.200355	67.01	70.39
Lithia Motors, Inc.	536797AA1	05/03/04	05/01/14	100.000	VARIES	8.9998		0.291779	0.301315	0.311281	0.321695	0.332577	107.93	115.21
Lithia Motors, Inc.	536797AB9	05/03/04	05/01/14	100.000	VARIES	8.9998		0.291779	0.301315	0.311281	0.321695	0.332577	107.93	115.21
Lockheed Martin Corp.	539830AN9	08/13/03	08/15/33	98.500	VARIES	6.5721		0.199674	0.205476	0.204658	0.209551	0.209975	74.62	76.53
Lockheed Martin Corp.	539830AP4	08/13/03	08/15/33	98.500	VARIES	6.5721		0.199674	0.205476	0.204658	0.209551	0.209975	74.62	76.53
Lowe's Companies, Inc.	548661CD7	02/16/01	02/16/21	60.841	0.000	2.5000	95.63	0.048438	0.049043	0.049656	0.050277	0.050906	17.71	18.16
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
Macoupin County IL SD #1	556003DG3	06/28/06	12/01/08	104.791	7.950	5.8042		0.167675	0.166132	0.164545	0.162911		59.99	54.01
Marion County, OR	56913RAF5	03/28/02	06/01/07	73.606	0.000	6.0081	239.64	0.162026					24.30	
Marion County, OR	56913RAG3	03/28/02	06/01/08	68.057	0.000	6.3282	235.01	0.160101	0.165167	0.170393			58.86	25.56
Marion County, OR	56913RAH1	03/28/02	06/01/09	63.326	0.000	6.4683	224.21	0.153241	0.158197	0.163313	0.168595	0.174048	56.36	60.07
Marion County, OR	56913RAJ7	03/28/02	06/01/10	58.440	0.000	6.6784	214.61	0.147407	0.152329	0.157416	0.162672	0.168104	54.25	57.94
Marion County, OR	56913RAK4	03/28/02	06/01/11	53.951	0.000	6.8387	203.60	0.140364	0.145164	0.150127	0.155261	0.160570	51.69	55.28
Marion County, OR	56913RAL2	03/28/02	06/01/12	49.948	0.000	6.9388	191.67	0.132450	0.137045	0.141800	0.146719	0.151810	48.79	52.23
Marion County, OR	56913RAM0	03/28/02	06/01/13	46.303	0.000	7.0088	179.75	0.124417	0.128777	0.133290	0.137961	0.142795	45.84	49.11
Marion County, OR	56913RAN8	03/28/02	06/01/14	42.967	0.000	7.0588	168.18	0.116540	0.120653	0.124912	0.129320	0.133885	42.95	46.03
Marion County, OR	56913RAP3	03/28/02	06/01/15	39.329	0.000	7.2089	157.73	0.109682	0.113635	0.117731	0.121975	0.126372	40.44	43.41
Marion County, OR	56913RAQ1	03/28/02	06/01/16	36.142	0.000	7.3089	147.28	0.102655	0.106407	0.110295	0.114326	0.118504	37.86	40.68
Marion County, OR	56913RAR9	03/28/02	06/01/17	33.393	0.000	7.3590	137.16	0.095712	0.099234	0.102885	0.106671	0.110595	35.31	37.95
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3092	127.58	0.088926	0.092176	0.095545	0.099037	0.102656	32.80	35.24
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	118.70	0.082831	0.085879	0.089039	0.092316	0.095713	30.55	32.84
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	110.33	0.077076	0.079932	0.082893	0.085964	0.089148	28.44	30.58
Markel Corporation	570535AD6	05/23/02	08/15/07	92.756	7.200	8.9652	62.02	0.044917	0.046930				10.42	
Markel Corporation	570535AE4	05/23/02	05/15/08	90.005	7.000	9.2115	72.08	0.053670	0.056142	0.058727			20.00	7.87
Marquee Holdings, Inc.	57143VAA7	08/18/04	08/15/14	55.894	VARIES	11.9996		0.234985	0.249084	0.264028	0.279870	0.296661	91.08	102.34
Marquee Holdings, Inc.	57143VAB5	08/18/04	08/15/14	55.894	VARIES	11.9996		0.234985	0.249084	0.264028	0.279870	0.296661	91.08	102.34
Marquee Holdings, Inc.	57143VAC3	08/18/04	08/15/14	55.894	VARIES	11.9996		0.234985	0.249084	0.264028	0.279870	0.296661	91.08	102.34
Masco Corporation	574599AW6	07/20/01	07/20/31	39.445	VARIES	8.1251		0.132577	0.137963	0.143568	0.149401	0.155470	50.47	54.65
Masco Corporation	574599BB1	07/20/01	07/20/31	39.445	VARIES	8.1251		0.132577	0.137963	0.143568	0.149401	0.155470	50.47	54.65
Matria Healthcare, Inc.	576817AA8	07/09/01	05/01/08*	93.500	11.000	12.4422	47.83	0.033242	0.034734				4.44*	

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Matria Healthcare, Inc.	576817AB6	07/09/01	05/01/08*	93.500	11.000	12.4422	47.83	0.033242	0.034734						4.44*	
McCaw International LTD.	579472AC5	03/06/97	04/15/07	50.991	VARIES	13.3552		0.370361							38.52	
McCaw International LTD.	579472AD3	03/06/97	04/15/07	50.991	VARIES	13.3552		0.370361							38.52	
McHenry County, Illinois	581156AX4	03/11/04	12/01/07	100.444	VARIES	3.6095		0.100402	0.100334						33.12	
McHenry County, Illinois	581156AY2	03/11/04	12/01/08	104.812	VARIES	4.0993		0.116363	0.115759	0.115142	0.114513				41.75	37.88
McHenry County, Illinois	581156AZ9	03/11/04	12/01/09	106.159	VARIES	4.3520		0.125092	0.124429	0.123751	0.123059	0.122352			44.87	44.38
Medicis Pharma Corp.	584690AB7	08/14/03	06/04/33	93.000	VARIES	9.1499		0.303441	0.315417	0.327941	0.341038	0.354735			112.06	121.14
Medtronic, Inc.	585055AA4	09/11/01	09/15/21	100.000	VARIES	6.7187		0.240842	0.246835	0.253029	0.259431	0.266049			89.07	93.62
Medtronic, Inc.	585055AB2	09/11/01	09/15/21	100.000	VARIES	6.7187		0.240842	0.246835	0.253029	0.259431	0.266049			89.07	93.62
Medtronic, Inc.	585055AD8	09/11/01	09/15/21	100.000	VARIES	6.7187		0.240842	0.246835	0.253029	0.259431	0.266049			89.07	93.62
Cass & Sangamon Cntys IL	586362DK8	06/10/04	12/01/07	105.112	VARIES	4.0506		0.114265	0.113401						37.55	
Merisant Worldwide, Inc.	58985CAA8	11/12/03	05/15/14	55.131	VARIES	12.2495		0.268262	0.284692	0.302129	0.320634	0.340272			101.09	113.85
Merrill Lynch & Co., Inc.	590188249	09/13/00	09/13/07	100.000	0.000	7.2057		0.304388	0.310213						78.69	
Merrill Lynch & Co., Inc.	590188256	08/04/00	08/03/07	100.000	0.000	7.5474		0.319829	0.337400						71.62	
Merrill Lynch & Co., Inc.	590188264	08/04/00	08/03/07	100.000	0.000	7.5474		0.319829	0.337400						71.62	
Merrill Lynch & Co., Inc.	590188272	06/29/00	06/29/07	100.000	0.000	7.7715		0.350458							62.73	
Merrill Lynch & Co., Inc.	590188280	03/30/00	03/30/07	100.000	0.000	7.4814		0.334986							29.81	
Merrill Lynch & Co., Inc.	590188298	03/03/00	03/05/07	100.000	0.000	6.6838		0.284759							18.22	
Merrill Lynch & Co., Inc.	590188A65	05/23/01	05/23/31	51.108	VARIES	6.1331		0.121385	0.125108	0.128944	0.132898	0.136974			44.66	47.44
Merrill Lynch & Co., Inc.	590188A73	03/13/02	03/13/32	100.000	VARIES	5.7132		0.204488	0.210329	0.216338	0.222518	0.228874			75.95	80.35
Merrill Lynch & Co., Inc.	590188P44	09/30/03	09/30/08*	100.000	0.000	N/A		0.104466	0.106242	0.108047					28.75*	
Merrill Lynch & Co., Inc.	590188P51	10/03/03	10/03/08	100.000	0.000	3.6210		0.112019	0.114047	0.116112	0.118214				41.05	31.96
Merrill Lynch & Co., Inc.	590188V70	07/30/04	07/30/07	100.000	0.000	3.1570		0.093367	0.094841						19.78	
Merrill Lynch & Co., Inc.	590188V88	08/31/04	08/31/07	100.000	0.000	2.5168		0.074323	0.074422						17.63	
Merrill Lynch & Co., Inc.	590188V96	09/27/04	09/27/07	100.000	0.000	2.5168		0.073498	0.074422						19.72	
Merrill Lynch & Co., Inc.	590188W20	10/29/04	10/29/07	100.000	0.000	2.5190		0.073565	0.074491						22.09	
Merrill Lynch & Co., Inc.	590188W38	11/30/04	11/30/07	100.000	0.000	3.1654		0.093628	0.095110						31.07	
Merrill Lynch & Co., Inc.	590188W79	12/30/04	01/02/14	100.000	0.000	4.6291		0.137761	0.140950	0.144212	0.147550	0.150966			51.32	53.73
Merrill Lynch & Co., Inc.	590188X86	05/05/05	05/12/10	100.000	VARIES	4.2139		0.117158	0.117149	0.117136	0.117122	0.117112			42.17	42.17
Merrill Lynch & Co., Inc.	59018FBA9	05/16/03	05/17/10	100.000	0.250	4.0324		0.127783	0.130219	0.132704	0.135240	0.137827			46.66	48.46
Merrill Lynch & Co., Inc.	59018SB94	03/20/98	03/20/28	12.154	0.000	7.1498	103.71	0.043858	0.045425	0.047049	0.048731	0.050474			16.39	17.59
Merrill Lynch & Co., Inc.	59018SRZ9	02/25/97	02/25/27*	9.506	0.000	8.0000	110.83	0.044506	0.046286						2.45*	
Merrill Lynch & Co., Inc.	59018YDJ7	01/12/01	01/07/08	100.000	0.250	6.3524		0.245838	0.253426	0.261255					92.55	1.57
Merrill Lynch & Co., Inc.	59018YKD2	06/27/01	06/27/08	100.000	0.250	6.2204		0.239230	0.246455	0.253904					87.48	44.69
Merrill Lynch Bank USA	59020WA43	01/31/07	01/31/11	100.000	0.000	5.1147		0.142077	0.145710	0.149436	0.153258				47.58	54.27
Merrill Lynch Bank USA	59020WA68	01/31/07	01/31/12	100.000	0.000	5.1060		0.141834	0.145455	0.149168	0.152977				47.49	54.17
Merrill Lynch Bank USA	59020WA76	01/31/07	02/21/12	100.000	0.000	5.0982		0.141619	0.142040	0.145661	0.149374	0.153182			47.48	54.08
Merrill Lynch Bank USA	59020WA84	02/28/07	11/29/10	100.000	0.000	4.8296		0.133417	0.132817	0.137519	0.139309	0.145038			40.98	50.91
Merrill Lynch Bank USA	59020WA92	02/28/07	02/28/11	100.000	0.000	4.8250		0.131116	0.135755	0.137519	0.143171				40.82	50.92
Merrill Lynch Bank USA	59020WB42	03/15/07	03/15/13	100.000	0.000	4.8033		0.133427	0.136631	0.139913	0.143273				38.50	50.48
Merrill Lynch Bank USA	59020WC33	03/07/07	03/05/10	100.000	0.000	5.0065		0.139070	0.142513	0.146080	0.149737				41.29	52.78

* Called in 2007; reportable OID is computed to call date.

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008	
Merrill Lynch Bank USA	59020WC66	03/30/07	03/31/11	100.000	0.000	4.8134				0.133706	0.136924	0.140220	0.143594	36.53	50.49
Merrill Lynch Bank USA	59020WC74	03/30/07	03/30/12	100.000	0.000	4.8040				0.133445	0.136651	0.139933	0.143294	36.46	50.39
Merrill Lynch Bank USA	59020WC82	03/30/07	03/31/11	100.000	0.000	4.8134				0.133706	0.136924	0.140220	0.143594	36.53	50.49
Merrill Lynch Bank USA	59020WC90	04/30/07	04/30/12	100.000	0.000	4.7640				0.132336	0.135488	0.138716	0.142020	32.09	49.76
Merrill Lynch Bank USA	59020WD24	04/30/07	04/30/12	100.000	0.000	4.8440				0.134557	0.137816	0.141154	0.144573	32.63	50.63
Merrill Lynch Bank USA	59020WD32	04/30/07	04/29/11	100.000	0.000	4.8567				0.134910	0.138168	0.141524	0.144960	32.72	50.77
Merrill Lynch Bank USA	59020WD57	04/30/07	01/28/11	100.000	0.000	4.8369				0.134360	0.135948	0.139236	0.142604	32.62	50.55
Merrill Lynch Bank USA	59020WUH2	02/28/05	03/01/10	100.000	0.000	3.9130		0.114577		0.114915	0.118450	0.119455	0.123811	42.36	44.19
Merrill Lynch Bank USA	59020WVY4	08/26/05	08/26/10	100.000	0.000	4.2933		0.124436		0.127108	0.129836	0.132623	0.135470	45.95	47.95
Merrill Lynch Bank USA	59020WVA5	09/30/05	03/30/11	100.000	0.000	4.3666		0.126651		0.129416	0.132242	0.135129	0.138079	46.60	48.66
Merrill Lynch Bank USA	59020WWC1	09/30/05	03/31/14	100.000	0.000	4.4692		0.129757		0.132657	0.135621	0.138652	0.141750	47.77	49.93
Merrill Lynch Bank USA	59020WWD9	10/28/05	04/28/11	100.000	0.000	4.6987		0.136725		0.139937	0.143224	0.146589	0.150033	50.21	52.60
Merrill Lynch Bank USA	59020WVG2	11/27/05	05/27/11	100.000	0.000	4.7139		0.137190		0.140423	0.143733	0.147121	0.150588	50.19	52.59
Merrill Lynch Bank USA	59020WWH0	11/28/05	05/27/11	100.000	0.000	4.7163		0.137245		0.140481	0.143794	0.147185	0.150656	50.21	52.61
Merrill Lynch Bank USA	59020WXR2	06/30/06	06/30/11	100.000	0.000	4.5788		0.133082		0.136128	0.139245	0.142433	0.145694	48.46	50.71
Merrill Lynch Bank USA	59020WVQ0	01/30/06	07/31/09	100.000	0.000	4.5919		0.130481		0.133477	0.136542	0.139677	0.142884	48.43	50.68
Merrill Lynch Bank USA	59020WVV9	02/28/06	02/28/11	100.000	0.000	4.8559		0.137400		0.138442	0.143361	0.145246	0.151238	51.08	53.79
Merrill Lynch Bank USA	59020WXX2	04/28/06	04/30/12	100.000	0.000	5.2512		0.149741		0.153673	0.157708	0.161849	0.166098	55.10	58.03
Merrill Lynch Bank USA	59020WXL0	04/28/06	04/29/10	100.000	0.000	5.2516		0.149732		0.153664	0.157699	0.161840	0.166089	55.11	58.04
Merrill Lynch Bank USA	59020WXM8	05/31/06	05/31/12	100.000	0.000	5.2311		0.149111		0.153011	0.157013	0.161120	0.165334	54.63	57.52
Merrill Lynch Bank USA	59020WXN6	05/31/06	05/31/10	100.000	0.000	5.2117		0.148545		0.152416	0.156388	0.160463	0.164644	54.42	57.29
Merrill Lynch Bank USA	59020WXR7	06/30/06	06/30/10	100.000	0.000	5.4416		0.155269		0.159493	0.163833	0.168291	0.172869	56.67	59.79
Merrill Lynch Bank USA	59020WXU0	06/30/06	12/30/10	100.000	0.000	5.4415		0.155266		0.159490	0.163829	0.168287	0.172866	56.66	59.79
Merrill Lynch Bank USA	59020WYB1	07/31/06	07/29/10	100.000	0.000	5.2020		0.144501		0.148239	0.152095	0.156051	0.160110	53.85	56.68
Merrill Lynch Bank USA	59020WYC9	07/31/06	07/31/09	100.000	0.000	5.2674		0.146317		0.150171	0.154126	0.158185	0.162351	54.55	57.46
Merrill Lynch Bank USA	59020WYD7	07/28/06	07/28/11	100.000	0.000	5.2152		0.144868		0.148646	0.152522	0.156499	0.160580	54.00	56.86
Merrill Lynch Bank USA	59020WYE5	08/31/06	08/31/10	100.000	0.000	5.1348		0.141847		0.143117	0.148404	0.150560	0.156985	52.81	55.77
Merrill Lynch Bank USA	59020WYF2	08/31/06	08/31/10	100.000	0.000	5.1348		0.141847		0.143117	0.148404	0.150560	0.156985	52.81	55.77
Merrill Lynch Bank USA	59020WYG0	08/31/06	08/31/11	100.000	0.000	5.1359		0.141878		0.143148	0.148438	0.150595	0.157022	52.83	55.78
Merrill Lynch Bank USA	59020WYH8	09/15/06	09/15/10	100.000	0.000	4.9635		0.137876		0.141298	0.144804	0.148398	0.152081	50.99	53.55
Merrill Lynch Bank USA	59020WYJ4	09/07/06	09/07/10	100.000	0.000	5.0131		0.139255		0.142746	0.146324	0.149992	0.153751	51.57	54.18
Merrill Lynch Bank USA	59020WYK1	09/28/06	06/30/10	100.000	0.000	4.9465		0.139160		0.142602	0.146129	0.149743	0.153447	50.72	53.26
Merrill Lynch Bank USA	59020WYM7	09/28/06	09/30/10	100.000	0.000	4.9484		0.137496		0.140898	0.144384	0.147956	0.151617	50.74	53.28
Merrill Lynch Bank USA	59020WYU9	10/31/06	07/29/10	100.000	0.000	4.8869		0.135748		0.137388	0.140745	0.144184	0.147707	49.92	52.35
Merrill Lynch Bank USA	59020WYV7	10/31/06	10/31/12	100.000	0.000	4.8867		0.135743		0.139060	0.142457	0.145938	0.149504	49.87	52.34
Merrill Lynch Bank USA	59020WYW5	10/31/06	10/31/12	100.000	0.000	4.8867		0.135743		0.139060	0.142457	0.145938	0.149504	49.87	52.34
Merrill Lynch Bank USA	59020WZD6	11/10/06	11/10/11	100.000	0.000	4.8559		0.134888		0.138164	0.141518	0.144954	0.148474	49.49	51.92
Merrill Lynch Bank USA	59020WZE4	10/30/06	04/30/12	100.000	0.000	4.9187		0.136633		0.139993	0.143436	0.146964	0.150578	50.21	52.71
Merrill Lynch Bank USA	59020WZG9	12/06/06	12/06/10	100.000	0.000	4.6787		0.129964		0.133005	0.136116	0.139300	0.142559	47.49	49.74
Merrill Lynch Bank USA	59020WZH7	11/30/06	09/01/10	100.000	0.000	4.7482		0.131896		0.133479	0.136648	0.139892	0.143213	48.34	50.57
Merrill Lynch Bank USA	59020WZJ3	11/30/06	09/01/10	100.000	0.000	4.7482		0.131896		0.133479	0.136648	0.139892	0.143213	48.34	50.57
Merrill Lynch Bank USA	59020WZK0	11/30/06	12/03/08	100.000	0.000	4.8661		0.135227		0.138517	0.141887	0.145339		49.46	47.73
Merrill Lynch Bank USA	59020WZL8	11/30/06	12/03/08	100.000	0.000	4.8661		0.135227		0.138517	0.141887	0.145339		49.46	47.73

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Merrill Lynch Bank USA	59020WZV6	12/28/06	09/27/10	100.000	0.000	4.8737		0.135381	0.137012	0.140351	0.143771	0.147275	49.50	51.79
Merrill Lynch Bank USA	59020WZW4	12/28/06	12/28/10	100.000	0.000	4.8781		0.135503	0.138808	0.142194	0.145662	0.149215	49.40	51.84
Merrill Lynch Bank USA	59020WZX2	12/28/06	12/28/10	100.000	0.000	4.8781		0.135503	0.138808	0.142194	0.145662	0.149215	49.40	51.84
Merrill Lynch & Co., Inc.	59021J109	10/06/00	10/05/07	100.000	0.000	7.1085		0.296902	0.305775				83.87	
Merrill Lynch & Co., Inc.	59021J141	06/03/03	06/03/10	100.000	0.000	3.5047		0.109941	0.111868	0.113828	0.115823	0.117853	40.03	41.45
Merrill Lynch & Co., Inc.	59021J208	11/20/00	11/20/07	100.000	0.000	7.1557		0.303080	0.313924				98.63	
Merrill Lynch & Co., Inc.	59021J307	04/30/01	06/27/07	100.000	0.000	5.8990		0.227713					40.08	
Merrill Lynch & Co., Inc.	59021J315	06/03/03	09/03/08	100.000	0.000	3.0408		0.093176	0.094593	0.096031	0.097491		34.14	23.50
Merrill Lynch & Co., Inc.	59021J471	09/04/02	09/04/09	100.000	0.000	4.9830		0.168538	0.172737	0.177041	0.181452	0.185973	62.42	65.57
Merrill Lynch & Co., Inc.	59021J489	08/07/02	08/07/09	100.000	0.000	5.2540		0.179593	0.184311	0.189153	0.194122	0.199221	66.88	70.44
Merrill Lynch & Co., Inc.	59021J513	06/28/02	06/29/09	100.000	0.000	5.5167		0.195796	0.201197	0.206747	0.212450	0.218310	71.48	75.48
Merrill Lynch & Co., Inc.	59021J596	05/03/02	05/04/09	100.000	0.000	6.1464		0.224240	0.231131	0.238235	0.245556	0.253103	82.76	87.93
Merrill Lynch & Co., Inc.	59021J679	03/28/02	03/30/09	100.000	0.000	6.2915		0.231032	0.238300	0.245796	0.253529	0.261504	85.82	91.31
Merrill Lynch & Co., Inc.	59021J695	03/28/02	03/30/09	100.000	0.000	6.2915		0.231032	0.238300	0.245796	0.253529	0.261504	85.82	91.31
Merrill Lynch & Co., Inc.	59021J794	01/16/02	01/16/09	100.000	0.000	5.7015		0.203968	0.209782	0.215763	0.221914	0.228240	76.42	80.84
Merrill Lynch & Co., Inc.	59021J877	09/28/01	09/29/08	100.000	0.000	5.5124		0.200998	0.206538	0.212230	0.218080		74.39	57.93
Merrill Lynch & Co., Inc.	59021J885	08/31/01	08/29/08	100.000	0.000	5.6510		0.203953	0.210868	0.214469	0.222952		77.02	53.23
Merrill Lynch & Co., Inc.	59021JAA7	05/28/02	05/28/09*	100.000	1.000	N/A		0.216107					30.90*	
Merrill Lynch & Co., Inc.	59021S232	10/04/05	10/04/10	100.000	4.350	4.3499		0.120833	0.120833	0.120833	0.120833	0.120833	43.50	43.50
Merrill Lynch & Co., Inc.	59021S356	06/06/05	06/07/10	100.000	0.000	3.9710		0.117022	0.119345	0.121715	0.124132	0.126596	42.66	44.37
Merrill Lynch & Co., Inc.	59021S414	07/06/05	07/06/10	100.000	3.860	3.8599		0.107222	0.107222	0.107222	0.107222	0.107222	38.60	38.60
Merrill Lynch & Co., Inc.	59021S489	05/10/05	05/10/12	100.000	4.200	4.1999		0.116667	0.116667	0.116667	0.116667	0.116667	42.00	42.00
Merrill Lynch & Co., Inc.	59021S612	04/04/05	06/04/09	100.000	0.000	4.0607		0.120619	0.123068	0.125567	0.128116	0.130718	44.00	45.80
Merrill Lynch & Co., Inc.	59021S695	03/08/05	03/08/10	100.000	VARIES	4.7598		0.132276	0.132250	0.132225	0.132198	0.132171	47.61	47.59
Merrill Lynch & Co., Inc.	59021S752	02/04/05	02/05/07	100.000	0.000	3.1934		0.093033					3.16	
Merrill Lynch & Co., Inc.	59021S778	02/04/05	02/04/10	100.000	3.800	3.7999		0.105556	0.105556	0.105556	0.105556	0.105556	38.00	38.00
Merrill Lynch & Co., Inc.	59021S794	12/10/04	01/02/08	100.000	0.000	3.6215		0.106398	0.108325	0.110286			39.35	.11
Merrill Lynch & Co., Inc.	59021S844	11/30/04	01/22/10	100.000	0.000	3.7349		0.110262	0.112321	0.114419	0.116555	0.118732	40.73	42.26
Merrill Lynch & Co., Inc.	59021S877	11/30/04	11/30/09	100.000	VARIES	3.7116		0.103152	0.103160	0.103136	0.103144	0.103120	37.14	37.13
Merrill Lynch & Co., Inc.	59021V193	08/09/06	02/09/10	100.000	0.000	5.4163		0.150455	0.154530	0.158715	0.163013	0.167428	56.07	59.15
Merrill Lynch & Co., Inc.	59021V367	06/07/06	12/07/09	100.000	0.000	5.4822		0.156460	0.160749	0.165155	0.169682	0.174334	57.31	60.49
Merrill Lynch & Co., Inc.	59021V383	06/07/06	12/07/09	100.000	5.450	5.4499		0.151389	0.151389	0.151389	0.151389	0.151389	54.50	54.50
Merrill Lynch & Co., Inc.	59021V615	03/07/06	09/08/09	100.000	4.956	4.9559		0.137667	0.137667	0.137667	0.137667	0.137667	49.56	49.56
Merrill Lynch & Co., Inc.	59021V748	01/04/06	01/04/11	100.000	4.510	4.5099		0.125278	0.125278	0.125278	0.125278	0.125278	45.10	45.10
Merrill Lynch & Co., Inc.	59021V789	01/04/06	07/07/08	100.000	0.000	4.3723		0.124155	0.126869	0.129643	0.132477		46.14	24.62
Merrill Lynch & Co., Inc.	59021V805	12/07/05	06/05/09	100.000	0.000	4.4683		0.129697	0.132595	0.135557	0.138586	0.141682	47.36	49.51
Merrill Lynch & Co., Inc.	59021V870	12/07/05	12/07/10	100.000	4.530	4.5299		0.125833	0.125833	0.125833	0.125833	0.125833	45.30	45.30
Merrill Lynch & Co., Inc.	59021W159	09/29/04	09/29/09	100.000	VARIES	3.9634		0.110013	0.109991	0.109969	0.109946	0.109923	39.60	39.58
Merrill Lynch & Co., Inc.	59021W183	11/01/04	04/30/12	100.000	0.000	3.9886		0.119889	0.122280	0.124719	0.127206	0.129743	43.89	45.65
Merrill Lynch & Co., Inc.	59021W217	08/31/04	08/31/11	100.000	0.000	3.9615		0.120361	0.121382	0.124477	0.126238	0.130185	44.01	45.82
Merrill Lynch & Co., Inc.	59021W225	08/31/04	08/31/09	100.000	3.940	3.9399		0.110674	0.109444	0.110056	0.109444	0.110674	39.55	39.58

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Merrill Lynch & Co., Inc.	59021W290	08/04/04	08/04/09	100.000	VARIES	3.9817		0.110562	0.110551	0.110540	0.110528	0.110517	39.80	39.79
Merrill Lynch & Co., Inc.	59021W308	07/02/03	07/02/10	100.000	0.000	3.6451		0.112845	0.114902	0.116996	0.119128	0.121299	41.74	43.27
Merrill Lynch & Co., Inc.	59021W324	08/02/04	08/01/08	100.000	0.000	3.9642		0.119098	0.121459	0.123866	0.126321		44.02	26.45
Merrill Lynch & Co., Inc.	59021W464	05/14/04	02/14/12	100.000	0.000	3.1804		0.094849	0.096357	0.097890	0.099446	0.101028	34.83	35.95
Merrill Lynch & Co., Inc.	59021W555	07/30/04	07/29/11	100.000	0.000	4.1841		0.126248	0.128889	0.131585	0.134338	0.137149	46.74	48.71
Merrill Lynch & Co., Inc.	59021W571	03/01/04	03/28/11	100.000	0.000	3.5813		0.109004	0.110956	0.112943	0.114965	0.117024	39.96	41.40
Merrill Lynch & Co., Inc.	59021W613	03/30/04	03/21/07	100.000	0.000	1.8026		0.052346					4.19	
Merrill Lynch & Co., Inc.	59021W654	12/26/03	12/27/10	100.000	0.000	4.2588		0.134259	0.137118	0.140038	0.143020	0.146066	48.87	50.97
Merrill Lynch & Co., Inc.	59021W704	08/05/03	08/05/10	100.000	0.000	4.3986		0.139221	0.142283	0.145412	0.148611	0.151879	51.57	53.87
Merrill Lynch & Co., Inc.	59021W712	12/08/03	03/08/11	100.000	0.000	3.8789		0.119761	0.122084	0.124452	0.126865	0.129326	44.06	45.79
Merrill Lynch & Co., Inc.	59021W795	01/30/04	01/31/11	100.000	0.000	3.6710		0.111682	0.113732	0.115819	0.117945	0.120110	41.20	42.73
Merrill Lynch & Co., Inc.	59021W845	09/30/03	09/30/10	100.000	0.000	4.1291		0.129660	0.132337	0.135069	0.137858	0.140704	47.65	49.64
Merrill Lynch & Co., Inc.	59021W860	09/03/03	09/03/08	100.000	0.000	3.9328		0.122787	0.125202	0.127664	0.130174		45.21	31.35
Merrill Lynch & Co., Inc.	59021WAA8	07/15/04	07/15/11	100.000	0.000	4.1324		0.124575	0.127149	0.129776	0.132457	0.135194	46.17	48.10
Merrill Lynch & Co., Inc.	59022C301	10/04/06	10/04/11	100.000	5.310	5.3099		0.147500	0.147500	0.147500	0.147500	0.147500	53.10	53.10
Merrill Lynch & Co., Inc.	59022C590	12/28/06	06/28/10	100.000	0.000	5.0631		0.140642	0.144203	0.147853	0.151596	0.155434	51.29	53.92
Merrill Lynch & Co., Inc.	59022C640	12/22/06	12/22/11	100.000	5.190	5.1899		0.144167	0.144167	0.144167	0.144167	0.144167	51.90	51.90
Merrill Lynch & Co., Inc.	59022C806	10/05/06	04/05/10	100.000	0.000	5.0549		0.140417	0.143966	0.147604	0.151335	0.155160	51.81	54.46
United Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	16.69	0.010604	0.011102	0.011623	0.012168	0.012739	3.91	4.28
Michaels Stores, Inc.	594087AN8	10/31/06	11/01/16	50.110	VARIES	N/A		0.193136	0.206610	0.220944	0.236272	0.252664	73.62	84.20
Michaels Stores, Inc.	594087AP3	10/31/06	11/01/16	50.110	VARIES	N/A		0.193136	0.206610	0.220944	0.236272	0.252664	73.62	84.20
Microcell Telecomm	59501TAL0	05/25/99	06/01/09	55.731	VARIES	11.9993		0.333320	0.333319	0.333319	0.333318	0.333317	120.00	119.99
Mississippi Home Corp.	60535JAD8	06/17/93	12/01/08	34.265	0.000	7.0509	533.05	0.170513	0.176524	0.182748	0.189191		62.83	61.47
Mississippi Home Corp.	60535JAH9	07/22/93	06/01/09	36.262	0.000	6.4993	494.22	0.153859	0.158859	0.164022	0.169352	0.174855	56.59	60.33
Mississippi Home Corp.	60535MBC3	07/21/93	09/15/16	19.775	0.000	7.1244	309.23	0.098270	0.101771	0.105396	0.109151	0.113039	36.76	39.43
J.P. Morgan & Co., Inc.	61688AAF5	02/26/97	04/15/27*	10.165	0.000	7.7315	112.97	0.045352					4.72*	
J.P. Morgan & Co., Inc.	61688AAG3	04/24/97	04/24/27*	8.845	0.000	8.2500	105.13	0.043691					4.94*	
J.P. Morgan & Co., Inc.	61688AAH1	05/21/97	05/15/27*	9.170	0.000	8.1293	105.57	0.044088					5.91*	
J.P. Morgan & Co., Inc.	61688AAJ7	06/18/97	06/18/27*	9.169	0.000	8.1251	104.28	0.044101					7.36*	
J.P. Morgan & Co., Inc.	61688AAK4	07/01/97	07/01/27*	9.644	0.000	7.9500	105.82	0.044666					8.04*	
J.P. Morgan & Co., Inc.	61688AAW8	06/30/98	06/30/28	12.693	0.000	7.0001	100.91	0.044295					16.23	17.38
Morgan Stanley	6174462B4	12/13/07	12/14/09	100.000	0.000	4.0707		0.113075	0.113089	0.113089	0.115391	0.117739	2.04	41.21
Morgan Stanley	617446B24	12/29/06	09/29/10	100.000	0.000	4.9890		0.138584	0.140312	0.143812	0.147400	0.151076	50.68	53.09
Morgan Stanley	617446B65	01/31/07	07/31/09	100.000	0.000	5.2774			0.146596	0.150464	0.154434	0.158509	49.11	56.10
Morgan Stanley	617446C98	02/28/07	08/28/09	100.000	0.000	5.1429			0.142860	0.146534	0.150302	0.154167	43.74	54.37
Morgan Stanley	617446DZ9	07/19/00	07/30/07	100.000	0.250	7.1805		0.301553	0.312130				64.93	
Morgan Stanley	617446F20	02/27/07	08/27/10	100.000	0.000	5.1430			0.142863	0.146537	0.150305	0.154170	43.89	54.38
Morgan Stanley	617446F38	03/30/07	03/30/09	100.000	0.000	4.9470			0.137417	0.140816	0.144299	0.147868	37.55	51.96
Morgan Stanley	617446F53	03/09/07	03/09/09	100.000	0.000	4.9070			0.136308	0.139652	0.143079	0.146589	40.18	51.67
Morgan Stanley	617446F61	03/09/07	03/16/09	100.000	0.000	4.9162		0.136563	0.136693	0.140054	0.143496	0.147024	40.27	51.77
Morgan Stanley	617446F79	03/30/07	12/30/10	100.000	0.000	4.9794		0.138319	0.140041	0.143528	0.147101	0.150764	37.80	52.32

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Morgan Stanley	617446G52	04/30/07	04/30/09	100.000	0.000	4.9619			0.137831	0.141251	0.144755	0.148346	33.43	51.91
Morgan Stanley	617446GC7	11/17/00	11/30/07	100.000	0.250	6.8220	0.277545	0.285211					93.83	
Morgan Stanley	617446GD5	11/17/00	11/30/07	100.000	0.250	6.8220	0.277545	0.285211					93.83	
Morgan Stanley	617446GF0	01/24/01	01/30/08	100.000	0.250	6.0023	0.228376	0.235021	0.241866				85.45	7.01
Morgan Stanley	617446GK9	04/03/01	04/15/08	100.000	0.250	5.7767	0.217338	0.223415	0.229668				80.27	23.89
Morgan Stanley	617446GN3	05/02/01	05/30/08	100.000	0.250	5.8772	0.222888	0.229234	0.235766				81.78	35.13
Morgan Stanley	617446GQ6	05/30/01	05/30/08	100.000	0.250	5.9840	0.227234	0.233825	0.240613				83.41	35.85
Morgan Stanley	617446GR4	08/21/01	12/30/08	100.000	1.250	5.5918	0.196808	0.201339	0.205998	0.210787			71.68	74.82
Morgan Stanley	617446GT0	08/16/01	12/30/08	100.000	0.250	5.6289	0.208291	0.213958	0.219784	0.225775			76.02	79.98
Morgan Stanley	617446GU7	09/27/01	12/30/08	100.000	0.250	5.0459	0.180087	0.184455	0.188934	0.193525			65.63	68.65
Morgan Stanley	617446GV5	10/05/01	12/30/09	100.000	0.000	5.0404	0.181718	0.186298	0.190993	0.195806	0.200741		66.25	69.63
Morgan Stanley	617446GX1	11/08/01	12/30/08	100.000	0.000	4.4832	0.156448	0.159955	0.163541	0.167207			56.96	59.37
Morgan Stanley	617446GY9	12/11/01	12/30/09	92.281	0.000	5.3026	0.177076	0.181771	0.186590	0.191537	0.196616		64.60	68.07
Morgan Stanley	617446H28	04/27/07	04/27/37	100.000	VARIES	5.5782		0.154952	0.153076	0.151147	0.149165		37.69	54.51
Morgan Stanley	617446H69	05/30/07	06/26/17	100.000	0.000	5.8001	0.161114	0.161789	0.166481	0.171310	0.176278		34.14	60.85
Morgan Stanley	617446H85	05/22/07	05/22/10	100.000	0.000	5.1009		0.141692	0.145306	0.149012	0.152812		31.17	53.27
Morgan Stanley	617446HH5	08/05/02	12/15/09	100.000	1.000	5.6990	0.194569	0.199322	0.204210	0.209238	0.214409		71.05	74.58
Morgan Stanley	617446HP7	02/14/03	03/30/10	100.000	0.000	4.6889	0.154105	0.157718	0.161415	0.165200	0.169073		56.79	59.49
Morgan Stanley	617446HV4	03/12/03	03/31/08	100.000	0.000	3.6199	0.112968	0.114384	0.116454				41.82	10.48
Morgan Stanley	617446HX0	03/18/03	06/30/08	100.000	0.000	3.6414	0.115952	0.118063	0.120212				42.13	21.52
Morgan Stanley	617446HZ5	04/28/03	09/15/10	100.000	0.000	4.7477	0.154560	0.158229	0.161985	0.165831	0.169767		57.09	59.83
Morgan Stanley	617446J75	08/13/07	02/27/13	117.470	0.000	5.6319		0.183773	0.184175	0.189362	0.194694		25.41	68.54
Morgan Stanley	617446JB6	04/23/03	04/30/10	100.000	0.000	4.5948	0.149766	0.153207	0.156727	0.160328	0.164011		54.96	57.51
Morgan Stanley	617446JC4	04/25/03	04/30/08	100.000	0.000	3.8691	0.122969	0.125348	0.127773				44.99	15.20
Morgan Stanley	617446JE0	04/30/03	04/30/10	100.000	0.000	4.6430	0.151452	0.154968	0.158565	0.162246	0.166013		55.59	58.20
Morgan Stanley	617446JF7	05/28/03	12/30/10	100.000	0.000	3.9647	0.126800	0.129313	0.131877	0.134491	0.137157		46.11	47.95
Morgan Stanley	617446JG5	05/06/03	05/15/10	100.000	0.250	4.1168	0.130951	0.133503	0.136109	0.138767	0.141481		47.84	49.72
Morgan Stanley	617446JH3	05/21/03	05/30/10	100.000	0.000	3.5121	0.110298	0.112235	0.114206	0.116212	0.118252		40.18	41.60
Morgan Stanley	617446JJ9	07/10/03	06/30/08	100.000	0.000	3.3062	0.102925	0.104626	0.106356				37.36	19.04
Morgan Stanley	617446JL4	08/08/03	03/23/07	100.000	0.000	3.4662	0.107205						8.79	
Morgan Stanley	617446JP5	11/25/03	12/30/10	100.000	1.500	5.3753	0.168543	0.171953	0.175455	0.179050	0.182743		61.30	63.82
Morgan Stanley	617446JQ3	12/26/03	12/30/10	100.000	2.000	4.2373	0.126067	0.127561	0.129087	0.130644	0.132235		45.66	46.75
Morgan Stanley	617446MD8	12/22/03	12/30/08	115.000	0.000	3.6113	0.128543	0.130864	0.133227	0.135633			46.70	48.26
Morgan Stanley	617446MF3	01/28/04	01/30/11	100.000	1.000	4.0908	0.122803	0.124747	0.126731	0.128755	0.130820		45.15	46.60
Morgan Stanley	617446MG1	01/21/04	07/30/11	100.000	0.300	4.1284	0.126241	0.128675	0.131159	0.133694	0.136282		46.63	48.45
Morgan Stanley	617446MH9	02/25/04	04/30/11	100.000	2.000	4.1708	0.122918	0.124322	0.125756	0.127220	0.128715		44.68	45.72
Morgan Stanley	617446MJ5	02/17/04	07/30/11	102.625	0.300	4.1929	0.131442	0.134023	0.136658	0.139349	0.142095		48.57	50.50
Morgan Stanley	617446MK2	03/29/04	06/30/11	100.000	1.500	3.7482	0.110844	0.112141	0.113462	0.114807	0.116178		40.14	41.09
Morgan Stanley	617446ML0	03/22/04	05/15/10	121.125	0.250	3.5206	0.129254	0.131407	0.133598	0.135828	0.138096		47.12	48.70
Morgan Stanley	617446MM8	03/24/04	04/01/09	100.000	0.250	3.6404	0.110086	0.111963	0.113875	0.115821	0.117803		40.31	41.70
Morgan Stanley	617446MQ9	04/08/04	04/15/09	115.000	0.750	3.7735	0.130393	0.132460	0.134567	0.136712	0.138899		47.63	49.16
Morgan Stanley	617446N47	08/31/07	02/28/11	100.000	0.000	5.1183			0.140613	0.142644	0.148719		17.30	52.84
Morgan Stanley	617446N54	07/26/07	07/26/11	100.000	0.000	5.4412			0.151146	0.155259	0.159483		23.43	56.45

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Morgan Stanley	617446N88	08/10/07	11/16/10	100.000	0.000	4.9813			0.138371	0.140209	0.143701	0.147280	19.59	51.42
Morgan Stanley	617446R76	09/28/07	06/30/11	100.000	0.000	5.0267			0.139631	0.141445	0.145000	0.148644	13.13	51.57
Morgan Stanley	617446SX8	12/06/04	12/30/11	100.000	0.500	4.4990	0.135675		0.138415	0.141216	0.144080	0.147009	49.34	51.36
Morgan Stanley	617446T25	09/28/07	03/31/09	100.000	0.000	4.7592			0.132200	0.132235	0.135382	0.138603	12.30	48.75
Morgan Stanley	617446U49	11/02/07	10/30/09	100.000	0.000	4.5652			0.126812	0.129674	0.132634		7.48	46.52
Morgan Stanley	617446W70	11/30/07	12/31/10	100.000	0.000	4.2644			0.118458	0.118879	0.121414	0.124003	3.67	43.26
Morgan Stanley	617446X79	11/14/07	06/26/09	100.000	0.000	4.3579			0.121054	0.121670	0.124321	0.127030	5.69	44.31
Morgan Stanley	617446X95	11/28/07	01/07/11	100.000	0.000	4.4074			0.122430	0.123015	0.125726		4.04	44.75
Morgan Stanley	617446YM5	08/30/05	09/01/14	100.000	0.000	4.8471	0.141268		0.144691	0.148198	0.151790	0.155468	52.30	54.87
Morgan Stanley	617446Z36	11/29/07	11/30/09	100.000	0.000	4.1362			0.114894	0.114908	0.117285	0.119710	3.68	41.94
Morgan Stanley	61744Y132	07/29/02	07/30/09	100.000	0.000	4.4930	0.149100		0.152449	0.155874	0.159376	0.162956	55.30	57.81
Morgan Stanley	61744Y140	03/27/03	06/15/10	100.000	0.000	4.7690	0.157845		0.161609	0.165463	0.169408	0.173448	57.62	60.40
Morgan Stanley	61744Y173	01/28/03	12/30/09	100.000	0.000	4.5294	0.149988		0.153385	0.156859	0.160411	0.164044	54.61	57.12
Morgan Stanley	61744Y181	12/17/02	03/30/09	100.000	0.000	4.5118	0.148403		0.151751	0.155174	0.158675	0.162254	54.64	57.14
Morgan Stanley	61744Y199	11/26/02	03/30/09	100.000	0.000	4.8522	0.162076		0.166008	0.170036	0.174161	0.178386	59.78	62.72
Morgan Stanley	61744Y231	10/28/02	12/30/08	100.000	0.000	5.0504	0.172757		0.177120	0.181593	0.186178		62.99	66.02
Morgan Stanley	61744Y249	10/16/02	10/30/09	100.000	0.000	4.7893	0.161067		0.164924	0.168873	0.172917	0.177058	59.15	62.02
Morgan Stanley	61744Y264	09/26/02	06/30/09	100.000	0.000	4.7794	0.162394		0.166275	0.170248	0.174317	0.178482	59.17	62.03
Morgan Stanley	61744Y280	08/27/02	02/28/09	100.000	0.000	5.2054	0.176712		0.178356	0.185009	0.187761	0.195841	65.82	69.55
Morgan Stanley	61744Y322	06/26/02	12/30/08	100.000	0.000	4.7109	0.161446		0.165249	0.169141	0.173125		58.81	61.44
Morgan Stanley	61744Y348	06/11/02	12/30/08	100.000	0.000	4.8963	0.169525		0.173675	0.177927	0.182283		61.78	64.66
Morgan Stanley	61744Y363	05/10/02	08/30/08	100.000	0.000	5.0894	0.173614		0.177059	0.181564	0.186185		64.99	44.78
Morgan Stanley	61745ETQ4	02/28/06	03/01/11	100.000	VARIES	5.0618	0.137764		0.136383	0.137800	0.136325	0.138816	50.03	50.29
Morgan Stanley	61745EUA7	10/03/06	10/03/16	100.000	VARIES	5.5099	0.153054		0.151148	0.149190	0.149045	0.148896	54.42	53.66
Morgan Stanley	61745EUH2	02/23/07	02/23/37	100.000	VARIES	5.5058			0.152940	0.151033	0.149073	0.147060	46.86	53.51
Morgan Stanley	61746BCS3	02/09/06	02/11/13	100.000	0.000	5.3494	0.152614		0.156696	0.160888	0.165191	0.169609	56.83	59.92
Morgan Stanley	61746BCT1	02/27/06	02/27/13	100.000	0.000	5.3615	0.152923		0.157023	0.161232	0.165555	0.169993	56.82	59.91
Morgan Stanley	61746S190	01/27/04	03/30/11	100.000	1.875	4.2069	0.124494		0.126018	0.127573	0.129161	0.130782	45.37	46.50
Morgan Stanley	61746S273	10/26/04	10/30/11	100.000	0.000	4.2472	0.128386		0.131112	0.133897	0.136740	0.139644	47.05	49.07
Morgan Stanley	61746S422	09/28/04	09/30/12	100.000	1.300	4.4570	0.131912		0.134047	0.136230	0.138461	0.140742	48.27	49.85
Morgan Stanley	61746S539	08/27/04	03/30/11	100.000	0.000	4.4434	0.135317		0.138323	0.141396	0.144538	0.147749	49.81	52.05
Morgan Stanley	61746S646	07/28/04	01/30/11	100.000	0.000	4.6243	0.140790		0.144046	0.147376	0.150784	0.154270	52.26	54.71
Morgan Stanley	61746S703	02/25/04	12/30/11	100.000	0.400	4.5064	0.140618		0.143536	0.146520	0.149571	0.152691	51.15	53.30
Morgan Stanley	61746S778	04/28/04	12/30/11	100.000	0.000	4.8845	0.154367		0.158137	0.161999	0.165955	0.170008	56.26	59.04
Morgan Stanley	61746S877	03/29/04	12/30/11	100.000	0.500	4.0511	0.124051		0.126283	0.128559	0.130882	0.133252	45.06	46.70
Morgan Stanley	61746SAA7	03/10/04	03/31/09	100.000	0.000	3.7079	0.113151		0.115248	0.117385	0.119561	0.121778	41.50	43.05
Morgan Stanley	61746SAC3	04/05/04	04/15/09	100.000	0.000	3.5632	0.108222		0.110150	0.112113	0.114110	0.116143	39.60	41.03
Morgan Stanley	61746SAW9	10/12/04	10/30/09	100.000	0.250	4.0693	0.122172		0.124517	0.126909	0.129350	0.131840	44.69	46.43
Morgan Stanley	61746SBD0	11/30/04	12/30/11	100.000	0.250	4.4263	0.134036		0.136848	0.139723	0.142662	0.145666	48.76	50.84
Morgan Stanley	61746SBF5	06/30/05	01/04/07	100.000	0.000	3.9242			0.113375				.34	
Morgan Stanley	61746SBG3	07/27/05	07/22/08	100.000	0.000	4.4249			0.128337	0.131176	0.134078	0.137045	47.63	27.48
Morgan Stanley	61746SBH1	07/22/05	01/22/07	100.000	0.000	4.1962			0.121504				2.55	
Morgan Stanley	61746SBJ7	08/30/05	08/31/08	100.000	0.000	4.5931			0.135014	0.136580	0.140497	0.142925	49.55	33.88

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Morgan Stanley	61746SBK4	10/03/05	10/03/08	100.000	0.000	4.5077		0.130925	0.133876	0.136893	0.139979			48.19	37.79
Morgan Stanley	61746SBM0	11/02/05	11/02/07	100.000	0.000	4.6635		0.135656	0.138819					41.40	
Morgan Stanley	61746SBT5	12/05/05	12/05/07	100.000	0.000	4.7372		0.137898	0.141165					46.65	
Morgan Stanley	61746SBU2	01/06/06	07/06/11	100.000	VARIES	5.1444		0.143376	0.144157	0.146577	0.149340	0.151251		52.32	54.08
Morgan Stanley	61746SBW8	02/03/06	02/04/08	100.000	0.000	4.8428		0.137799	0.141136	0.144554				51.20	4.77
Morgan Stanley	61746SBZ1	01/30/06	01/30/13	100.000	0.000	5.2368		0.149277	0.153186	0.157197	0.161313	0.165537		55.64	58.59
Morgan Stanley	61746SCA5	03/03/06	03/03/08	100.000	0.000	5.1570		0.146945	0.150734	0.154620				54.49	9.59
Morgan Stanley	61746SCJ6	05/03/06	11/03/09	100.000	0.000	5.4721		0.156162	0.160434	0.164824	0.169334	0.173967		57.49	60.68
Morgan Stanley	61746SCQ0	06/06/06	06/06/08	100.000	0.000	5.4713		0.156139	0.160410	0.164798				57.20	25.54
Morgan Stanley	61746SCR8	07/06/06	12/30/08	100.000	0.000	5.5252		0.157578	0.161931	0.166404	0.171002			57.52	60.57
Morgan Stanley	61746SCS6	06/30/06	12/30/08	100.000	3.100	5.7591		0.075993	0.078181	0.080432	0.082748			27.76	29.29
Morgan Stanley	61746SCT4	06/30/06	03/20/10	100.000	0.000	5.7485		0.161721	0.166369	0.171151	0.176071	0.181131		60.01	63.51
Morgan Stanley	61746SCV9	08/04/06	02/04/08	100.000	0.000	5.5726		0.154795	0.159108	0.163541				57.79	5.40
Morgan Stanley	61746SCW7	09/05/06	03/05/09	100.000	0.000	5.3142		0.147617	0.151540	0.155566	0.159700	0.163943		54.77	57.72
Morgan Stanley	61746SCX5	10/03/06	04/03/09	100.000	0.000	5.0814		0.141151	0.144737	0.148414	0.152185	0.156052		52.10	54.78
Morgan Stanley	61746SCY3	11/03/06	11/03/08	100.000	0.000	5.3101		0.147503	0.151419	0.155439	0.159566			54.27	47.69
Morgan Stanley	61746SCZ0	11/28/06	05/28/09	100.000	0.000	5.1378		0.142718	0.146384	0.150144	0.154002	0.157958		52.28	55.00
Morgan Stanley	61746SDA4	11/07/06	05/07/10	100.000	0.000	5.3445		0.148459	0.152426	0.156499	0.160681	0.164975		54.59	57.55
Morgan Stanley	61746SDC0	12/11/06	12/11/13	100.000	0.000	5.1239		0.142333	0.145980	0.149719	0.153555	0.157489		52.04	54.74
Morgan Stanley	61746Y155	08/29/05	08/30/10	100.000	0.000	4.5922		0.132039	0.134332	0.137417	0.140572	0.144590		49.28	51.76
Morgan Stanley	61746Y288	06/28/05	06/30/11	100.000	0.500	4.2966		0.126322	0.128737	0.131205	0.133725	0.136299		45.92	47.69
Morgan Stanley	61746Y361	05/26/05	12/30/08	100.000	0.000	4.2515		0.126297	0.128981	0.131723	0.134523			45.96	47.79
Morgan Stanley	61746Y478	04/27/05	10/30/10	100.000	1.000	4.5617		0.133682	0.136098	0.138568	0.141095	0.143680		48.86	50.65
Morgan Stanley	61746Y593	03/29/05	09/30/08	100.000	0.300	4.6586		0.138099	0.141121	0.144214	0.147379			50.82	39.36
Morgan Stanley	61746Y650	02/24/05	09/01/10	100.000	0.000	4.4162		0.131093	0.133988	0.136947	0.139970	0.143061		48.42	50.58
Morgan Stanley	61746Y759	01/26/05	06/30/08	100.000	0.000	3.8766		0.115960	0.118207	0.120499				42.15	21.57
Morgan Stanley	61746Y858	12/28/04	12/30/11	100.000	0.000	4.4273		0.134271	0.137243	0.140281	0.143387	0.146561		48.88	51.07
Morgan Stanley	61746YAB2	12/30/04	12/30/12	100.000	0.000	4.7234		0.144047	0.147449	0.150931	0.154496	0.158145		52.48	54.98
Morgan Stanley	617475116	11/30/07	02/20/13	100.000	0.000	4.6219				0.128387	0.129706	0.132704		3.98	47.02
Morgan Stanley	617475124	11/30/07	11/30/12	100.000	0.000	4.4317				0.123104	0.125832	0.128620		3.82	44.98
Morgan Stanley	617475173	11/16/07	05/20/09	100.000	0.000	4.4857				0.124605	0.124667	0.127463	0.130322	5.61	45.62
Morgan Stanley	617475546	10/31/07	11/07/14	100.000	4.849	4.8489			0.134694	0.134694	0.134694	0.134694		8.22	48.49
Morgan Stanley	617475579	07/31/07	07/27/12	100.000	5.518	5.5179				0.153278	0.153278	0.153278		23.14	55.18
Morgan Stanley	617475652	08/31/07	02/20/12	100.000	0.000	5.2169				0.144916	0.148487	0.152360		17.53	53.79
Morgan Stanley	617475728	08/31/07	02/20/09	100.000	0.000	5.0536				0.140378	0.143728	0.147360		16.99	52.05
Morgan Stanley	617475769	09/28/07	03/20/09	100.000	0.000	4.8553				0.134870	0.137998	0.141348		12.54	49.77
Morgan Stanley	61747MLD1	06/29/07	12/29/10	100.000	0.000	5.4252				0.150703	0.154791	0.158990	0.163302	27.44	56.50
Morgan Stanley	61747S140	06/28/06	06/30/08	100.000	0.000	5.5091		0.157294	0.161627	0.166079				57.41	29.73
Morgan Stanley	61747S264	06/29/07	12/20/08	100.000	0.000	5.3869			0.149638	0.153467	0.157600			27.28	54.30
Morgan Stanley	61747S371	06/29/07	12/20/12	100.000	5.363	5.3629				0.148972	0.148972	0.148972	0.148972	27.11	53.63
Morgan Stanley	61747S413	05/31/07	08/20/11	100.000	0.000	5.2996			0.147212	0.148945	0.152892	0.156944		31.29	55.38
Morgan Stanley	61747S538	10/17/06	10/31/08	100.000	0.000	5.2613		0.146447	0.150299	0.154253	0.158311			53.89	46.85
Morgan Stanley	61747S561	10/31/06	10/28/11	100.000	5.433	5.4329		0.150917	0.150917	0.150917	0.150917	0.150917		54.33	54.33

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Morgan Stanley	61747S728	08/16/06	08/14/09	100.000	0.000	5.4258		0.150719	0.154763	0.158962	0.163274	0.167704	56.12	59.20
Morgan Stanley	61747S850	08/31/06	08/26/11	100.000	VARIES	5.4559		0.151553	0.151671	0.151681	0.151714	0.151749	54.60	54.62
Morgan Stanley	61747Y162	06/30/06	06/24/11	100.000	5.771	5.7709		0.160306	0.160306	0.160306	0.160306	0.160306	57.71	57.71
Morgan Stanley	61747Y394	02/23/06	02/23/10	100.000	0.000	5.2711		0.150279	0.154239	0.158304	0.162476	0.166759	55.84	58.82
Morgan Stanley	61747Y543	01/20/06	01/10/08	100.000	0.000	4.8823		0.138749	0.142136	0.145606			51.73	1.31
Morgan Stanley	61747Y584	02/09/06	02/17/10	100.000	0.000	5.2162		0.148846	0.152728	0.156711	0.160798	0.164992	55.34	58.26
Morgan Stanley	61747Y733	11/28/05	05/30/09	100.000	0.000	4.8574		0.141600	0.145039	0.148562	0.152170	0.155866	51.81	54.36
Morgan Stanley	61747Y808	09/28/05	12/30/09	100.000	0.000	4.5818		0.134733	0.137819	0.140977	0.144206	0.147510	49.07	51.34
Morgan Stanley	61747YAC9	02/13/07	12/30/08	131.800	0.000	5.2836		0.193441	0.197331	0.202544	0.207895		62.22	73.68
Morgan Stanley	61747YBR5	05/31/07	11/30/10	100.000	0.000	5.2745			0.146516	0.150380	0.154346	0.158416	31.03	55.10
Morgan Stanley	61747YBS3	06/29/07	06/29/10	100.000	0.000	5.4202			0.150563	0.154643	0.158834	0.163139	27.41	56.44
Morgan Stanley	61747YBT1	05/29/07	09/01/14	100.000	0.000	5.6123			0.155898	0.158134	0.162572	0.167134	33.32	58.81
Morgan Stanley	61748A114	06/24/03	06/15/10	100.000	0.000	3.8194		0.121003	0.123314	0.125669	0.128069	0.130515	44.05	45.75
Morgan Stanley	61748A122	08/22/03	08/30/09	100.000	0.000	4.5989		0.148217	0.149941	0.154245	0.156916	0.162328	54.40	56.99
Morgan Stanley	61748A221	12/29/06	12/23/11	100.000	5.081	5.0809		0.141139	0.141139	0.141139	0.141139	0.141139	50.81	50.81
Morgan Stanley	61748A296	11/06/06	11/30/11	100.000	0.000	5.4050		0.150682	0.154755	0.158937	0.163232	0.167644	55.23	58.26
Morgan Stanley	61748A353	11/30/06	05/20/10	100.000	0.000	5.3425		0.148403	0.152147	0.156212	0.160385	0.164669	54.42	57.33
Morgan Stanley	61748A460	10/31/06	07/20/10	100.000	0.000	5.3335		0.148154	0.149910	0.153908	0.158012	0.162226	54.58	57.48
Morgan Stanley	61748A486	07/24/06	07/24/09	100.000	0.000	5.6119		0.155888	0.160262	0.164759	0.169382	0.174134	58.30	61.62
Morgan Stanley	61748A494	07/31/06	07/20/10	100.000	0.000	5.5513		0.154205	0.158248	0.162640	0.167154	0.171794	57.60	60.84
Morgan Stanley	61748A528	06/29/06	06/30/09	100.000	0.000	5.7368		0.163955	0.168658	0.173496	0.178473	0.183592	59.88	63.36
Morgan Stanley	61748A585	04/28/06	04/20/10	100.000	0.000	5.4899		0.156499	0.160795	0.165208	0.169743	0.174403	57.73	60.94
Morgan Stanley	61748A742	06/01/04	03/30/12	100.000	2.800	5.2533		0.154686	0.156706	0.158779	0.160907	0.163090	56.42	57.94
Morgan Stanley	61748A775	11/25/03	12/30/10	100.000	2.000	5.9877		0.188545	0.192527	0.196627	0.200851	0.205201	68.60	71.55
Morgan Stanley	61748A874	07/29/03	12/30/09	100.000	0.000	4.3835		0.141230	0.144325	0.147489	0.150721	0.154025	51.41	53.68
Morgan Stanley	61748AAA4	09/24/03	12/30/10	100.000	0.000	5.0246		0.164151	0.168275	0.172503	0.176837	0.181279	59.85	62.89
Morgan Stanley	61748AAC0	04/30/04	12/30/11	100.000	0.000	4.8871		0.154418	0.158191	0.162057	0.166017	0.170073	56.28	59.06
Morgan Stanley	61748AAD8	04/30/04	12/30/11	100.000	0.000	4.8871		0.154418	0.158191	0.162057	0.166017	0.170073	56.28	59.06
Morgan Stanley	61748AAF3	11/29/05	11/30/12	100.000	0.000	5.2402		0.153312	0.157329	0.161451	0.165682	0.170023	56.17	59.15
Morgan Stanley	61748AAG1	11/29/05	11/30/12	100.000	0.000	5.2402		0.153312	0.157329	0.161451	0.165682	0.170023	56.17	59.15
Morgan Stanley	61748AAK2	11/15/06	05/15/09	100.000	0.000	5.2075		0.144655	0.148421	0.152286	0.156251	0.160320	53.10	55.91
Morgan Stanley	61748AAL0	12/12/06	11/30/11	100.000	0.000	4.8724		0.133860	0.136158	0.139475	0.142873	0.147158	49.46	51.92
Morgan Stanley	61748U300	04/21/06	04/19/10	100.000	0.000	5.5592		0.158669	0.163079	0.167612	0.172271	0.177060	58.56	61.86
Morgan Stanley	61750V188	05/31/07	05/25/12	100.000	5.318	5.3179			0.147722	0.147722	0.147722	0.147722	31.17	53.18
Morgan Stanley	61750V212	04/20/07	04/20/09	100.000	0.000	5.1084			0.141901	0.145525	0.149242	0.153054	35.87	53.59
Morgan Stanley	61750V220	04/20/07	04/20/11	100.000	0.000	5.1825			0.143960	0.147690	0.151517	0.155444	36.40	54.41
Morgan Stanley	61750V238	04/20/07	04/20/10	100.000	0.000	5.1064			0.141845	0.145466	0.149180	0.152989	35.86	53.57
Morgan Stanley	61750V295	04/30/07	04/27/12	100.000	5.055	5.0549			0.140417	0.140417	0.140417	0.140417	33.84	50.55
Morgan Stanley	61750V337	04/30/07	10/20/08	100.000	0.000	5.0956			0.141545	0.144951	0.148644		34.35	42.56
Morgan Stanley	61750V519	03/30/07	09/20/08	100.000	0.000	5.0736			0.140935	0.144311	0.147972		38.53	38.04
Morgan Stanley	61750V642	02/28/07	02/20/11	100.000	0.000	5.1739			0.142926	0.144072	0.149424	0.151623	44.03	54.72
Morgan Stanley	61750V733	01/30/07	07/29/11	100.000	0.000	5.3487			0.148576	0.152527	0.156606	0.160794	49.78	56.90
Morgan Stanley	61750V790	01/31/07	07/20/08	100.000	0.000	5.3397			0.148326	0.152066	0.156126		49.70	30.99

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008	
Morgan Stanley	61750V840	01/31/07	01/27/12	100.000	5.280	5.2799				0.146667	0.146667	0.146667	0.146667	48.55	52.80
Multnomah County, OR	625506HH6	12/08/99	06/01/13	36.019	0.000	7.7198	254.93	0.131064	0.136123	0.141377	0.146834	0.152502	48.40	52.21	
Multnomah County, OR	625506HJ2	12/08/99	06/01/14	33.298	0.000	7.7399	236.45	0.121642	0.126350	0.131240	0.136319	0.141594	44.93	48.47	
Multnomah County, OR	625506HK9	12/08/99	06/01/15	30.863	0.000	7.7399	219.16	0.112747	0.117110	0.121643	0.126350	0.131240	41.64	44.93	
Multnomah County, OR	625506HL7	12/08/99	06/01/16	28.606	0.000	7.7399	203.13	0.104502	0.108546	0.112747	0.117110	0.121643	38.60	41.64	
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7400	149.92	0.077127	0.080112	0.083212	0.086432	0.089777	28.49	30.73	
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7400	138.96	0.071487	0.074253	0.077127	0.080112	0.083212	26.40	28.49	
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7400	128.79	0.066259	0.068823	0.071487	0.074253	0.077127	24.47	26.40	
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7399	119.38	0.061414	0.063790	0.066259	0.068823	0.071487	22.68	24.47	
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	110.65	0.056923	0.059126	0.061414	0.063790	0.066259	21.02	22.68	
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7400	102.56	0.052760	0.054802	0.056922	0.059125	0.061413	19.49	21.02	
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	95.06	0.048902	0.050794	0.052760	0.054802	0.056922	18.06	19.49	
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	88.10	0.045325	0.047080	0.048902	0.050794	0.052760	16.74	18.06	
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7399	81.66	0.042011	0.043637	0.045326	0.047080	0.048902	15.52	16.74	
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7399	75.69	0.038939	0.040446	0.042011	0.043637	0.045326	14.38	15.52	
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	70.15	0.036091	0.037488	0.038938	0.040445	0.042010	13.33	14.38	
Muzak Holdings Finance	62844VAC5	03/18/99	03/15/10	53.328	VARIABLE	12.9997		0.361107	0.361106	0.361106	0.361106	0.361105	130.00	130.00	
Nabors Industries, Inc.	629568AE6	02/05/01	02/05/21	60.841	0.000	2.5000	96.16	0.048438	0.049043	0.049656	0.050277	0.050906	17.72	18.17	
Nabors Industries, Inc.	629568AF3	02/05/01	02/05/21	60.841	0.000	2.5000	96.16	0.048438	0.049043	0.049656	0.050277	0.050906	17.72	18.17	
Nanogen, Inc.	630075AA7	08/27/07	08/27/10	72.000	6.250	18.9017				0.378036	0.397356	0.418502	46.88	144.59	
Nash Finch Company	631158AC6	03/15/05	03/15/35	46.611	VARIABLE	8.0045		0.110923	0.113548	0.116278	0.119117	0.122070	40.97	42.99	
Nash Finch Company	631158AD4	03/15/05	03/15/35	46.611	VARIABLE	8.0045		0.110923	0.113548	0.116278	0.119117	0.122070	40.97	42.99	
Neenah Foundry Company	640071AK2	09/30/03	09/30/10*	91.536	11.000	12.8706	30.42	0.031550						.50*	
Neenah Foundry Company	640071AN6	09/30/03	09/30/10*	91.536	11.000	12.8706	30.42	0.031550						.50*	
Network Associates, Inc.	640938AA4	02/13/98	02/13/18	39.106	0.000	4.7500	202.38	0.076901	0.078727	0.080597	0.082511	0.084471	28.52	29.89	
NJ Econ Dev Auth	64578JAA4	12/22/05	07/01/15	60.170	0.000	5.4048	33.82	0.095413	0.097992	0.100640	0.103360		34.81	36.72	
NJ Econ Dev Auth	64578JAB2	12/22/05	07/01/16	56.811	0.000	5.4449	32.17	0.090792	0.093264	0.095803	0.098411		33.13	34.96	
NJ Econ Dev Auth	64578JAC0	12/22/05	07/01/17	53.569	0.000	5.4898	30.59	0.086356	0.088726	0.091162	0.093664		31.51	33.27	
NJ Econ Dev Auth	64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5399	29.07	0.082088	0.084362	0.086699	0.089100		29.96	31.64	
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5748	27.57	0.077881	0.080052	0.082283	0.084577		28.43	30.03	
NJ Econ Dev Auth	64578JAF3	09/07/07	07/01/15	62.947	0.000	6.0088		0.105066	0.107066	0.110283			11.98	39.12	
NJ Econ Dev Auth	64578JAG1	09/07/07	07/01/16	59.024	0.000	6.0689		0.099502	0.101416	0.104494			11.34	37.06	
NJ Econ Dev Auth	64578JAH9	09/07/07	07/01/17	55.019	0.000	6.1789		0.094430	0.096281	0.099255			10.77	35.20	
NJ Econ Dev Auth	64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689		0.089302	0.091077	0.093932			10.18	33.30	
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391		0.084215	0.085909	0.088632			9.60	31.42	
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592		0.079428	0.081053	0.083671			9.05	29.65	
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5092		0.074610	0.076150	0.078629			8.51	27.86	
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4992		0.069975	0.071416	0.073737			7.98	26.13	
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5092		0.065638	0.066994	0.069174			7.48	24.51	
NJ Econ Dev Auth	645913AK0	06/30/97	02/15/07	51.069	0.000	7.1037	480.92	0.190559					8.38		
NJ Econ Dev Auth	645913AL8	06/30/97	02/15/08	47.236	0.000	7.1838	451.60	0.179505	0.185953	0.192632			67.57	8.48	

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NJ Econ Dev Auth	645913AM6	06/30/97	02/15/09	43.647	0.000	7.2590	423.20	0.168718	0.174842	0.181188	0.187764	0.194579	63.54	68.23
NJ Econ Dev Auth	645913AN4	06/30/97	02/15/10	40.322	0.000	7.3241	395.72	0.158168	0.163960	0.169964	0.176188	0.182641	59.59	64.03
NJ Econ Dev Auth	645913AP9	06/30/97	02/15/11	37.204	0.000	7.3892	369.53	0.148078	0.153549	0.159222	0.165105	0.171205	55.81	60.01
NJ Econ Dev Auth	645913AQ7	06/30/97	02/15/12	34.381	0.000	7.4342	344.32	0.138223	0.143361	0.148690	0.154217	0.159949	52.11	56.05
NJ Econ Dev Auth	645913AR5	06/30/97	02/15/13	31.673	0.000	7.4942	320.70	0.129044	0.133880	0.138896	0.144101	0.149500	48.67	52.38
NJ Econ Dev Auth	645913AS3	06/30/97	02/15/14	29.262	0.000	7.5292	298.18	0.120146	0.124669	0.129362	0.134232	0.139286	45.32	48.80
NJ Econ Dev Auth	645913AT1	06/30/97	02/15/15	27.085	0.000	7.5492	277.00	0.111700	0.115916	0.120291	0.124832	0.129544	42.14	45.38
NJ Econ Dev Auth	645913AU8	06/30/97	02/15/16	25.082	0.000	7.5644	257.22	0.103786	0.107711	0.111785	0.116013	0.120401	39.16	42.18
NJ Econ Dev Auth	645913AV6	06/30/97	02/15/17	23.177	0.000	7.5895	238.77	0.096433	0.100093	0.103891	0.107834	0.111926	36.39	39.20
NJ Econ Dev Auth	645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	221.57	0.089539	0.092943	0.096477	0.100145	0.103953	33.79	36.41
NJ Econ Dev Auth	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	205.60	0.083104	0.086266	0.089548	0.092955	0.096492	31.36	33.79
NJ Econ Dev Auth	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6144	190.77	0.077124	0.080061	0.083109	0.086273	0.089557	29.11	31.37
NJ Econ Dev Auth	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6194	176.99	0.071568	0.074294	0.077125	0.080063	0.083113	27.01	29.11
NJ Econ Dev Auth	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6244	164.19	0.066405	0.068937	0.071565	0.074293	0.077125	25.06	27.01
NJ Econ Dev Auth	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6294	152.30	0.061609	0.063959	0.066399	0.068932	0.071562	23.25	25.06
NJ Econ Dev Auth	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6346	141.26	0.057153	0.059335	0.061600	0.063952	0.066393	21.57	23.25
NJ Econ Dev Auth	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6397	131.00	0.053015	0.055040	0.057142	0.059325	0.061591	20.01	21.57
NJ Econ Dev Auth	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6446	121.48	0.049172	0.051051	0.053003	0.055028	0.057132	18.56	20.01
New Millennium Homes	647536AC5	04/11/03	12/31/07	86.094	0.000	3.1972	107.92	0.086040	0.087415				31.14	
New Omaha Holdings Corp.	647579AA9	09/24/07	09/30/16	100.000	VARIES	11.4999			0.319444	0.320056	0.338459	0.357921	31.04	121.98
The City of New York	649654NK2	05/27/93	05/15/07	32.768	0.000	8.1497	643.17	0.217518					29.15	
The City of New York	649654NL0	05/27/93	05/15/08	29.863	0.000	8.2398	596.63	0.202775	0.211129	0.219827			75.29	29.46
The City of New York	649655LL9	05/27/93	05/15/09	27.086	0.000	8.3497	552.89	0.189041	0.196934	0.205155	0.213720	0.222643	70.22	76.20
The City of New York	649655LN5	05/27/93	05/15/10	24.595	0.000	8.4398	510.89	0.175541	0.182948	0.190669	0.198715	0.207100	65.22	70.84
Nexstar Fin Hldgs Inc	65335BAD6	03/27/03	04/01/13	57.442	VARIES	11.3746		0.267653	0.282875	0.298963	0.315966	0.315966	101.91	112.22
Nexstar Fin Hldgs Inc	65335BAE4	03/27/03	04/01/13	57.442	VARIES	11.3746		0.267653	0.282875	0.298963	0.315966	0.315966	101.91	112.22
Nexstar Fin Hldgs Inc	65335BAF1	03/27/03	04/01/13	57.442	VARIES	11.3746		0.267653	0.282875	0.298963	0.315966	0.315966	101.91	112.22
NorAm Energy Corporation	655419AC3	06/17/96	03/15/12	80.000	6.000	8.2985	104.45	0.040825	0.042519	0.044284	0.046121	0.048035	15.37	16.67
Northwest Airlines, Inc.	667280AD3	11/04/03	11/15/23*	100.000	7.625	7.6249		0.211806	0.211806				31.77*	
Northwest Airlines, Inc.	667280AE1	11/04/03	11/15/23*	100.000	7.625	7.6249		0.211806	0.211806				31.77*	
Northwest Airlines, Inc.	667280AF8	01/29/04	02/01/09*	96.227	10.000	11.0002	19.56	0.021259	0.022428				3.33*	
Northwest Airlines, Inc.	667281AQ2	12/12/03	04/01/09	85.817	10.500	14.4146	68.93	0.076784	0.082318	0.088251	0.094612	0.101431	29.67	34.10
NOVA Gas Transmission	66978QAD3	10/17/95	10/17/25	100.000	VARIES	6.8663		0.024549	0.024316	0.024213	0.024105	0.024127	8.89	8.84
Novell, Inc.	670006AB1	11/10/06	07/15/09	97.665	VARIES	4.2615		0.115613	0.114805	0.112617	0.111973	0.114063	40.98	40.67
Novell, Inc.	670006AC9	11/10/06	07/15/09	97.665	VARIES	4.2615		0.115613	0.114805	0.112617	0.111973	0.114063	40.98	40.67
Novi, Michigan	670012ZJ5	10/11/95	10/01/07	95.988	6.500	7.0004	36.53	0.012976	0.013431				3.59	
Novi, Michigan	670012ZK2	10/11/95	10/01/08	93.268	6.250	7.0504	54.37	0.019357	0.020039	0.020746	0.021477		7.22	5.73
Novi, Michigan	670012ZL0	10/11/95	10/01/09	90.349	6.000	7.1003	69.47	0.024792	0.025672	0.026584	0.027528	0.028505	9.24	9.91
Ocean Star 2004 PLC	675067AF9	10/07/04	11/13/10	100.000	VARIES	4.7855		0.122527	0.120182	0.117882	0.115626	0.113360	43.46	41.81
Omnicom Group, Inc.	681919AH9	02/07/01	02/07/31	100.000	VARIES	6.7111		0.268020	0.277014	0.285305	0.293875	0.302732	100.60	106.76
Omnicom Group, Inc.	681919AJ5	02/07/01	02/07/31	100.000	VARIES	6.7111		0.268020	0.277014	0.285305	0.293875	0.302732	100.60	106.76

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Omnicom Group, Inc.	681919AK2	02/07/01	02/07/31	100.000	VARIABLES	6.7111		0.268020	0.277014	0.285305	0.293875	0.302732	100.60	106.76
Omnicom Group, Inc.	681919AL0	03/06/02	07/31/32	102.250	VARIABLES	6.6935		0.248596	0.261174	0.265515	0.276385	0.281511	95.62	101.62
Omnicom Group, Inc.	681919AM8	03/06/02	07/31/32	102.250	VARIABLES	6.6935		0.248596	0.261174	0.265515	0.276385	0.281511	95.62	101.62
Omnicom Group, Inc.	681919AN6	06/10/03	06/15/33	100.000	VARIABLES	4.6001		0.149926	0.153374	0.156902	0.160511	0.164203	54.71	57.25
Omnicom Group, Inc.	681919AP1	06/10/03	06/15/33	100.000	VARIABLES	4.6001		0.149926	0.153374	0.156902	0.160511	0.164203	54.71	57.25
Omnicom Group, Inc.	681919AQ9	06/30/06	07/01/38	100.000	VARIABLES	7.3396		0.211404	0.219163	0.227205	0.235543		77.50	83.29
Omnicom Group, Inc.	681919AR7	06/10/03	06/15/33	100.000	VARIABLES	4.6001		0.149926	0.153374	0.156902	0.160511	0.164203	54.71	57.25
Omnicom Group, Inc.	681919AT3	06/30/06	07/01/38	100.000	VARIABLES	7.3396		0.211404	0.219163	0.227205	0.235543		77.50	83.29
Omnicom Group, Inc.	681919AU0	06/30/06	07/01/38	100.000	VARIABLES	7.3396		0.211404	0.219163	0.227205	0.235543		77.50	83.29
Oneok, Inc.	682680400	01/28/03	02/16/08	100.000	VARIABLES	4.9044		0.138711	0.137905	0.137081			49.57	6.17
Oneok, Inc.	682680AP8	01/28/03	02/16/08	100.000	VARIABLES	4.9044		0.138711	0.137905	0.137081			49.57	6.17
Orange County, CA	68428LAV6	06/12/96	09/01/11	29.734	0.000	8.1288	392.25	0.151601	0.157763	0.164175	0.170848	0.177792	57.19	61.94
Orange County, CA	68428LAW4	06/12/96	09/01/12	27.201	0.000	8.1888	362.69	0.140537	0.146291	0.152281	0.158516	0.165007	53.04	57.47
Orange County, CA	68428LAX2	06/12/96	09/01/13	25.020	0.000	8.2089	334.80	0.129841	0.135171	0.140719	0.146495	0.152507	49.01	53.11
Orange County, CA	68428LAY0	06/12/96	09/01/10	32.377	0.000	8.0887	424.06	0.163618	0.170235	0.177120	0.184284	0.191737	61.71	66.81
Orange County, CA	68428LAZ7	06/12/96	09/01/14	23.005	0.000	8.2290	308.93	0.119913	0.124847	0.129983	0.135332	0.140900	45.27	49.07
Orange County, CA	68428LBA1	06/12/96	09/01/15	21.183	0.000	8.2391	284.97	0.110662	0.115220	0.119967	0.124909	0.130055	41.78	45.29
Orange County, CA	68428LBB9	06/12/96	09/01/16	19.464	0.000	8.2591	262.78	0.102130	0.106347	0.110739	0.115312	0.120074	38.56	41.81
Orange County, CA	68428LBT0	03/03/97	09/01/11	34.929	0.000	7.3901	363.54	0.142814	0.148091	0.153563	0.159237	0.165121	53.65	57.69
Orange County, CA	68428LBU7	04/01/97	09/01/12	30.602	0.000	7.8293	341.22	0.137183	0.142554	0.148134	0.153933	0.159959	51.67	55.79
Orange County, CA	68428LBV5	04/01/97	09/01/13	28.339	0.000	7.8295	316.00	0.127043	0.132017	0.137185	0.142556	0.148136	47.85	51.67
Orange County, CA	68428LBW3	01/17/97	09/01/14	26.499	0.000	7.6793	296.27	0.116737	0.121219	0.125873	0.130707	0.135725	43.93	47.37
Orange County, CA	68428L BX1	04/01/97	09/01/15	24.175	0.000	7.8595	271.01	0.109088	0.113374	0.117830	0.122460	0.127273	41.09	44.39
Orange County, CA	68428LBY9	01/17/97	09/01/16	22.492	0.000	7.7493	254.68	0.100640	0.104539	0.108590	0.112797	0.117168	37.89	40.88
Orange County, CA	68428LBZ6	01/17/97	09/01/17	20.762	0.000	7.7695	235.95	0.093315	0.096940	0.100706	0.104618	0.108682	35.13	37.92
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7795	218.57	0.086478	0.089842	0.093336	0.096967	0.100739	32.56	35.14
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	202.59	0.080121	0.083233	0.086467	0.089826	0.093315	30.17	32.55
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7796	187.63	0.074236	0.077123	0.080123	0.083240	0.086478	27.95	30.17
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7694	173.94	0.068792	0.071464	0.074240	0.077124	0.080121	25.90	27.95
Orange County, CA	68428LCG7	01/17/97	09/01/07	46.931	0.000	7.2489	484.46	0.187520	0.194317				46.23	
Orange County, CA	68428LCH5	01/17/97	09/01/08	43.315	0.000	7.3289	453.93	0.176287	0.182746	0.189443	0.196385		66.20	46.72
Orange County, CA	68428LCJ1	01/17/97	09/01/09	39.915	0.000	7.4091	424.62	0.165455	0.171584	0.177941	0.184532	0.191369	62.17	66.86
Orange County, CA	68428LCK8	01/17/97	09/01/10	36.871	0.000	7.4592	395.91	0.154585	0.160351	0.166331	0.172535	0.178970	58.10	62.51
Oregon Community College	68583RAD4	04/23/03	06/30/07	87.036	0.000	3.3437	113.29	0.091355					16.35	
Oregon Community College	68583RAE2	04/23/03	06/30/08	82.583	0.000	3.7234	120.43	0.097861	0.099683	0.101539			35.56	18.18
Oregon Community College	68583RAF9	04/23/03	06/30/09	77.449	0.000	4.1731	127.51	0.104549	0.106731	0.108958	0.111231	0.113552	38.03	39.64
Oregon Community College	68583RAG7	04/23/03	06/30/10	72.765	0.000	4.4727	129.02	0.106423	0.108803	0.111237	0.113724	0.116268	38.75	40.50
Oregon Community College	68583RAH5	04/23/03	06/30/11	68.075	0.000	4.7525	128.84	0.106863	0.109402	0.112002	0.114663	0.117388	38.93	40.81
Oregon Community College	68583RAJ1	04/23/03	06/30/12	63.740	0.000	4.9623	126.39	0.105269	0.107881	0.110558	0.113301	0.116113	38.37	40.30
Oregon Community College	68583RAK8	04/23/03	06/30/13	59.557	0.000	5.1521	122.99	0.102823	0.105471	0.108188	0.110975	0.113834	37.50	39.46
Oregon Community College	68583RAL6	04/23/03	06/30/14	55.504	0.000	5.3320	118.97	0.099813	0.102474	0.105206	0.108011	0.110891	36.42	38.38
Oregon Community College	68583RAM4	04/23/03	06/30/15	51.363	0.000	5.5419	114.82	0.096730	0.099411	0.102166	0.104997	0.107906	35.31	37.29
Oregon Community College	68583RAN2	04/23/03	06/30/16	47.583	0.000	5.7117	109.93	0.092921	0.095575	0.098304	0.101111	0.103999	33.93	35.90

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Oregon Community College	68583RAP7	04/23/03	06/30/17	44.239	0.000	5.8317	104.55	0.088586	0.091169	0.093828	0.096564	0.099379	32.36	34.28
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	99.20	0.084269	0.086781	0.089367	0.092031	0.094775	30.79	32.66
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0714	93.80	0.079854	0.082278	0.084775	0.087349	0.090001	29.19	30.99
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1514	88.45	0.075414	0.077734	0.080124	0.082589	0.085129	27.57	29.29
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	83.26	0.071085	0.073296	0.075576	0.077927	0.080351	25.99	27.64
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	78.28	0.066887	0.068981	0.071141	0.073368	0.075665	24.46	26.02
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	73.58	0.062888	0.064859	0.066893	0.068991	0.071154	23.00	24.46
Oregon Sch Brds Assoc	686053AE9	10/31/02	06/30/07	85.050	0.000	3.4994	132.40	0.095536					17.10	
Oregon Sch Brds Assoc	686053AF6	10/31/02	06/30/08	80.119	0.000	3.9493	141.94	0.103453	0.105496	0.107579			37.62	19.26
Oregon Sch Brds Assoc	686053AG4	10/31/02	06/30/09	75.501	0.000	4.2593	145.09	0.106483	0.108751	0.111067	0.113432	0.115848	38.75	40.41
Oregon Sch Brds Assoc	686053AH2	10/31/02	06/30/10	70.827	0.000	4.5493	146.16	0.107961	0.110417	0.112929	0.115497	0.118124	39.31	41.12
Oregon Sch Brds Assoc	686053AJ8	10/31/02	06/30/11	66.180	0.000	4.8194	145.41	0.108049	0.110653	0.113319	0.116050	0.118846	39.37	41.29
Oregon Sch Brds Assoc	686053AK5	10/31/02	06/30/12	62.040	0.000	4.9992	141.88	0.105842	0.108488	0.111200	0.113979	0.116829	38.58	40.54
Oregon Sch Brds Assoc	686053AL3	10/31/02	06/30/13	57.955	0.000	5.1793	137.77	0.103187	0.105859	0.108601	0.111413	0.114298	37.63	39.61
Oregon Sch Brds Assoc	686053AM1	10/31/02	06/30/14	53.950	0.000	5.3594	133.16	0.100126	0.102809	0.105564	0.108393	0.111297	36.53	38.52
Oregon Sch Brds Assoc	686053AN9	10/31/02	06/30/15	50.233	0.000	5.5093	127.81	0.096421	0.099077	0.101806	0.104611	0.107493	35.20	37.16
Oregon Sch Brds Assoc	686053AP4	10/31/02	06/30/16	46.574	0.000	5.6694	122.31	0.092594	0.095218	0.097918	0.100693	0.103548	33.81	35.76
Oregon Sch Brds Assoc	686053AQ2	10/31/02	06/30/17	43.110	0.000	5.8193	116.53	0.088510	0.091085	0.093735	0.096463	0.099270	32.33	34.24
Oregon Sch Brds Assoc	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9294	110.48	0.084116	0.086610	0.089177	0.091821	0.094544	30.74	32.59
Oregon Sch Brds Assoc	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0194	104.44	0.079671	0.082069	0.084539	0.087083	0.089704	29.12	30.90
Oregon Sch Brds Assoc	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	98.52	0.075288	0.077584	0.079950	0.082388	0.084901	27.52	29.23
Oregon Sch Brds Assoc	686053BW8	04/21/03	06/30/07	87.036	0.000	3.3392	113.31	0.091235					16.33	
Oregon Sch Brds Assoc	686053BX6	04/21/03	06/30/08	82.583	0.000	3.7194	120.49	0.097761	0.099579	0.101431			35.52	18.16
Oregon Sch Brds Assoc	686053BY4	04/21/03	06/30/09	77.449	0.000	4.1693	127.59	0.104464	0.106642	0.108865	0.111134	0.113451	38.00	39.60
Oregon Sch Brds Assoc	686053BZ1	04/21/03	06/30/10	72.765	0.000	4.4692	129.13	0.106353	0.108729	0.111159	0.113643	0.116183	38.72	40.47
Oregon Sch Brds Assoc	686053CA5	04/21/03	06/30/11	68.075	0.000	4.7492	128.95	0.106805	0.109341	0.111938	0.114596	0.117317	38.91	40.78
Oregon Sch Brds Assoc	686053CB3	04/21/03	06/30/12	63.740	0.000	4.9593	126.51	0.105222	0.107831	0.110505	0.113245	0.116053	38.35	40.28
Oregon Sch Brds Assoc	686053CC1	04/21/03	06/30/13	59.557	0.000	5.1493	123.12	0.102784	0.105431	0.108145	0.110929	0.113785	37.48	39.44
Oregon Sch Brds Assoc	686053CD9	04/21/03	06/30/14	55.504	0.000	5.3293	119.10	0.099783	0.102442	0.105171	0.107974	0.110851	36.41	38.37
Oregon Sch Brds Assoc	686053CE7	04/21/03	06/30/15	51.363	0.000	5.5394	114.95	0.096706	0.099385	0.102137	0.104966	0.107874	35.30	37.28
Oregon Sch Brds Assoc	686053CF4	04/21/03	06/30/16	47.583	0.000	5.7092	110.06	0.092902	0.095554	0.098282	0.101087	0.103973	33.93	35.89
Oregon Sch Brds Assoc	686053CG2	04/21/03	06/30/17	44.239	0.000	5.8294	104.68	0.088572	0.091154	0.093811	0.096545	0.099359	32.36	34.27
Oregon Sch Brds Assoc	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9593	99.33	0.084258	0.086769	0.089354	0.092017	0.094759	30.79	32.65
Oregon Sch Brds Assoc	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	93.92	0.079846	0.082269	0.084766	0.087338	0.089989	29.19	30.98
Oregon Sch Brds Assoc	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	88.57	0.075409	0.077728	0.080118	0.082581	0.085120	27.57	29.29
Oregon Sch Brds Assoc	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2193	83.37	0.071082	0.073292	0.075572	0.077922	0.080345	25.99	27.63
Oregon Sch Brds Assoc	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2594	78.39	0.066886	0.068979	0.071138	0.073364	0.075661	24.46	26.01
Oregon Sch Brds Assoc	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	73.69	0.062888	0.064859	0.066892	0.068989	0.071152	23.00	24.46
PMA Capital Corporation	693419AA1	10/21/02	09/30/22	100.000	VARIES	7.5516		0.238258	0.241518	0.245863	0.250372	0.256453	88.27	91.80
PNC Funding Corp.	693476AX1	12/20/06	12/20/36*	99.560	4.960	5.4179		0.012058	0.012385				4.27*	
PNC Funding Corp.	693476AY9	12/20/06	12/20/36*	99.560	4.960	5.4179		0.012058	0.012385				4.27*	

* Called in 2007; 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 Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Panamsat Holding Corp.	69831YAA3	10/19/04	11/01/14	60.103	VARIES	10.3740		0.212759	0.223795	0.235403	0.247614	0.260457	79.94	88.45
Panamsat Holding Corp.	69831YAB1	10/19/04	11/01/14	60.103	VARIES	10.3740		0.212759	0.223795	0.235403	0.247614	0.260457	79.94	88.45
Paterson, City of	7031302A1	04/11/03	04/01/15	51.501	0.000	5.6199	118.07	0.097461	0.100199	0.103015	0.105909	0.108885	36.08	38.13
Paterson, City of	7031302B9	04/11/03	04/01/16	47.811	0.000	5.7699	112.82	0.093364	0.096058	0.098829	0.101680	0.104614	34.59	36.61
Paterson, City of	7031302C7	04/11/03	04/01/17	44.317	0.000	5.9099	107.36	0.089061	0.091692	0.094402	0.097191	0.100063	33.02	35.00
Paterson, City of	7031302Z3	04/11/03	04/01/07	87.261	0.000	3.4598	118.89	0.094473					8.50	
Paterson, City of	7031302Z31	04/11/03	04/01/08	82.728	0.000	3.8498	126.22	0.100994	0.102938	0.104920			37.06	9.44
Paterson, City of	7031302Z49	04/11/03	04/01/09	77.835	0.000	4.2398	131.62	0.106047	0.108295	0.110590	0.112935	0.115329	38.99	40.66
Paterson, City of	7031302Z56	04/11/03	04/01/10	72.826	0.000	4.5999	134.40	0.108973	0.111479	0.114043	0.116666	0.119349	40.14	42.01
Paterson, City of	7031302Z64	04/11/03	04/01/11	68.193	0.000	4.8599	133.53	0.108764	0.111407	0.114114	0.116887	0.119727	40.11	42.09
Paterson, City of	7031302Z72	04/11/03	04/01/12	63.812	0.000	5.0698	130.80	0.106932	0.109642	0.112422	0.115271	0.118193	39.48	41.50
Paterson, City of	7031302Z80	04/11/03	04/01/13	59.701	0.000	5.2398	126.82	0.103993	0.106718	0.109514	0.112383	0.115327	38.42	40.46
Paterson, City of	7031302Z98	04/11/03	04/01/14	55.492	0.000	5.4399	122.79	0.101035	0.103783	0.106605	0.109505	0.112484	37.37	39.43
Penton Media, Inc.	709668AA5	06/28/01	06/15/11*	97.749	10.375	10.7485	9.56	0.006478					.43*	
Penton Media, Inc.	709668AB3	06/28/01	06/15/11*	97.749	10.375	10.7485	9.56	0.006478					.43*	
Peoria, IL SD #150	713040FA6	08/15/05	01/01/11	77.688	0.000	4.7492	51.94	0.109341	0.111938	0.114596	0.117317		39.83	41.74
Peoria, IL SD #150	713040FB4	08/15/05	01/01/12	73.711	0.000	4.8393	50.24	0.105839	0.108400	0.111023	0.113710		38.56	40.45
Peoria, IL SD #150	713040FC2	08/15/05	01/01/13	69.865	0.000	4.9194	48.42	0.102088	0.104599	0.107171	0.109808		37.20	39.06
Peoria County, Illinois	713165EG9	06/01/04	12/01/08	107.011	VARIES	4.6996		0.134982	0.133911	0.132815	0.131694		48.34	43.63
Peoria County, Illinois	713165EH7	06/01/04	12/01/09	108.053	VARIES	4.7723		0.138896	0.137902	0.136885	0.135842	0.134776	49.76	49.03
Petro Stopping Centers	71646DAE2	07/23/99	08/01/08	36.636	VARIES	18.6946		0.488452	0.495162	0.502499	0.510522		179.16	106.97
Petro Stopping Centers	71646DAJ1	02/09/04	04/30/14	93.312	5.000	N/A		0.166802	0.172563	0.178564	0.184818	0.191336	61.79	66.18
Petro Stopping Centers	71646DAK8	02/09/04	04/30/14	100.000	5.000	N/A		0.166802	0.172563	0.178564	0.184818	0.191336	61.79	66.18
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	130.16	0.058748	0.060713	0.062744	0.064843	0.067012	21.81	23.29
Philadelphia Authority	71781LAQ2	02/03/99	04/15/12	43.760	0.000	6.3590	280.63	0.125188	0.129169	0.133275	0.137513	0.141885	46.40	49.40
Philadelphia Authority	71781LAR0	02/03/99	04/15/13	40.766	0.000	6.4191	264.52	0.118254	0.122050	0.125967	0.130010	0.134183	43.84	46.70
Philadelphia Authority	71781LAS8	02/03/99	04/15/14	37.933	0.000	6.4792	249.02	0.111564	0.115179	0.118910	0.122762	0.126739	41.37	44.10
Philadelphia Authority	71781LAT6	02/03/99	04/15/15	35.256	0.000	6.5392	234.14	0.105121	0.108559	0.112108	0.115774	0.119559	38.99	41.58
Philadelphia Authority	71781LAU3	02/03/99	04/15/16	32.784	0.000	6.5893	219.83	0.098869	0.102126	0.105491	0.108967	0.112557	36.68	39.14
Philadelphia Authority	71781LAV1	02/03/99	04/15/17	30.618	0.000	6.6093	206.09	0.092755	0.095820	0.098987	0.102258	0.105637	34.42	36.73
Philadelphia Authority	71781LAW9	02/03/99	04/15/18	28.637	0.000	6.6193	193.12	0.086950	0.089828	0.092801	0.095872	0.099045	32.26	34.44
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	180.93	0.081517	0.084223	0.087019	0.089908	0.092892	30.25	32.29
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6494	169.46	0.076378	0.078917	0.081541	0.084252	0.087053	28.35	30.26
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6494	158.73	0.071542	0.073920	0.076378	0.078917	0.081541	26.55	28.35
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6594	148.63	0.067012	0.069243	0.071549	0.073931	0.076393	24.87	26.55
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	139.14	0.062757	0.064849	0.067012	0.069247	0.071556	23.29	24.87
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	121.95	0.055023	0.056861	0.058760	0.060722	0.062750	20.42	21.81
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	114.11	0.051504	0.053227	0.055007	0.056847	0.058748	19.12	20.42
Phoenix Cos Inc	71902EAA7	12/20/02	02/16/08	100.000	VARIES	7.4104		0.209470	0.208305	0.207098			74.88	9.32
Pindo Deli Finance	722299AH7	10/01/97	10/01/27	92.750	10.875	N/A		0.008880	0.009406	0.009963	0.010553	0.009828	3.39	3.68
Pittsburgh, PA	7252085Z1	03/14/97	03/01/07	53.656	0.000	6.9996		0.200071					12.00	

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Pittsburgh, PA	7252086B3	03/14/97	03/01/24	47.086	VARIES	7.3997		0.192521	0.199644	0.199733	0.199826	0.199922	71.46	71.94
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7502		0.231228	0.236959	0.242912	0.249096	0.255520	85.51	89.90
Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7502		0.231228	0.236959	0.242912	0.249096	0.255520	85.51	89.90
Pliant Corporation	729136AG6	02/17/04	06/15/09	73.627	VARIES	11.1182		0.308886	0.308878	0.308870	0.308861	0.308851	111.20	111.19
Pliant Corporation	729136AH4	02/17/04	06/15/09	73.627	VARIES	11.1182		0.308886	0.308878	0.308870	0.308861	0.308851	111.20	111.19
Pliant Corporation	729136AJ0	02/17/04	06/15/09	73.627	VARIES	11.1182		0.308886	0.308878	0.308870	0.308861	0.308851	111.20	111.19
Pope & Talbot, Inc.	732827AC4	07/30/02	06/01/13	86.415	8.375	10.5037	38.28	0.030397	0.031994	0.033674	0.035443	0.037304	11.33	12.55
Pope & Talbot, Inc.	732827AD2	07/30/02	06/01/13	86.415	8.375	10.5037	38.28	0.030397	0.031994	0.033674	0.035443	0.037304	11.33	12.55
Presidio ISD	741020DW8	05/14/98	02/15/12	38.054	0.000	7.1489	317.36	0.134945	0.139769	0.144765	0.149939	0.155299	50.78	54.48
Presidio ISD	741020DX6	05/14/98	02/15/13	35.472	0.000	7.1490	295.84	0.125793	0.130290	0.134947	0.139771	0.144767	47.34	50.78
Presidio ISD	741020DY4	05/14/98	02/15/14	33.066	0.000	7.1490	275.77	0.117260	0.121452	0.125793	0.130290	0.134947	44.13	47.34
Presidio ISD	741020DZ1	05/14/98	02/15/15	30.822	0.000	7.1492	257.06	0.109308	0.113215	0.117262	0.121454	0.125795	41.14	44.13
Presidio ISD	741020EA5	05/14/98	02/15/16	28.486	0.000	7.1992	239.76	0.102136	0.105813	0.109621	0.113567	0.117655	38.45	41.27
Presidio ISD	741020EB3	05/14/98	02/15/17	26.541	0.000	7.1992	223.39	0.095162	0.098587	0.102136	0.105812	0.109621	35.82	38.45
Presidio ISD	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1993	208.14	0.088664	0.091856	0.095162	0.098588	0.102137	33.38	35.82
Presidio ISD	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	193.75	0.082683	0.085680	0.088786	0.092004	0.095339	31.14	33.43
Presidio ISD	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2493	180.43	0.077000	0.079791	0.082683	0.085680	0.088786	29.00	31.14
Presidio ISD	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2493	168.03	0.071707	0.074307	0.077000	0.079791	0.082683	27.00	29.00
Presidio ISD	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	156.48	0.066779	0.069199	0.071707	0.074307	0.077000	25.15	27.00
Pride International Inc.	74153QAC6	03/28/03	05/15/33	100.000	VARIES	8.2508		0.276612	0.284299	0.292303	0.300637	0.309316	101.69	107.51
Pride International Inc.	74153QAD4	03/28/03	05/15/33	100.000	VARIES	8.2508		0.276612	0.284299	0.292303	0.300637	0.309316	101.69	107.51
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	97.08	0.048438	0.049043	0.049656	0.050277	0.050906	17.75	18.19
Proassurance Corporation	74267CAA4	07/07/03	06/30/23	97.250	VARIES	8.7499		0.280880	0.288429	0.296308	0.304532	0.313116	102.49	108.17
Providian Financial Corp	74406AAC6	05/27/03	05/15/08	100.000	4.000	10.9979		0.392883	0.408377	0.424724			145.69	56.91
Providian Financial Corp	74406AAD4	03/19/04	03/15/16	100.000	VARIES	9.4998		0.312610	0.323831	0.335584	0.347895	0.360792	116.99	125.70
Providian Corporation	74406QAM9	05/08/95	06/02/25	62.648	5.000	8.4383	54.97	0.020701	0.021574	0.022484	0.023433	0.024422	7.66	8.32
Prudential Financial, Inc	744320AB8	11/16/05	11/15/35*	98.500	VARIES	N/A		0.174779	0.178785				24.49*	
Prudential Financial, Inc	744320AC6	11/16/05	11/15/35*	98.500	VARIES	N/A		0.174779	0.178786				24.49*	
Prudential Financial, Inc	744320AE2	12/12/06	12/12/36*	99.125	2.953	3.8533		0.024073	0.024537				8.29*	
PURE Mortgages 2004	74622TAF6	12/10/04	11/30/09	100.000	VARIES	4.6580		0.125921	0.125055	0.124174	0.123320	0.122431	45.12	44.49
QBE Funding Trust II	747271AA2	09/10/02	04/15/22	55.100	0.000	3.0644	77.17	0.053129	0.053943	0.054770	0.055609	0.056461	19.40	20.00
QBE Funding Trust	74729CAA6	04/15/02	04/15/22	59.358	0.000	2.6249	77.61	0.048671	0.049310	0.049957	0.050613	0.051277	17.73	18.20
QBE Funding Trust III	74729LAA6	09/24/04	09/24/24	67.165	0.000	2.0000	31.04	0.038830	0.039218	0.039610	0.040006	0.040406	14.12	14.41
Quebecor Media, Inc.	74819RAH9	10/05/07	03/15/16	93.750	7.750	8.8148				0.014276	0.014835	0.015489	1.23	5.37
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7504		0.203527	0.208637	0.213921	0.219382	0.225028	74.81	78.66
Quicksilver Resources	74837RAB0	11/01/04	11/01/24	98.500	VARIES	6.7504		0.203527	0.208637	0.213921	0.219382	0.225028	74.81	78.66
R H Donnelley Corp.	74955WAC3	01/27/06	01/15/13	90.981	6.875	8.6239	9.19	0.028063	0.029274	0.030536	0.031853	0.033226	10.73	11.68
R H Donnelley Corp.	74955WAD1	01/27/06	01/15/13	90.981	6.875	8.6239	9.19	0.028063	0.029274	0.030536	0.031853	0.033226	10.73	11.68
R H Donnelley Corp.	74955WAE9	01/27/06	01/15/13	90.981	6.875	8.6239	9.19	0.028063	0.029274	0.030536	0.031853	0.033226	10.73	11.68
R H Donnelley Corp.	74955WAF6	01/27/06	01/15/13	90.981	6.875	8.6239	9.19	0.028063	0.029274	0.030536	0.031853	0.033226	10.73	11.68
R H Donnelley Corp.	749568AA9	01/27/06	01/15/13	90.981	6.875	8.6239	9.19	0.028063	0.029274	0.030536	0.031853	0.033226	10.73	11.68

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R H Donnelley Corp.	749568AB7	01/27/06	01/15/13	90.981	6.875	8.6239	9.19	0.028063	0.029274	0.030536	0.031853	0.033226	10.73	11.68
R.J.Tower Corporation	74962JAD1	06/13/03	06/01/13*	97.205	12.000	12.4980	6.41	0.006292	0.006685				1.34*	
RSL Communications, PLC	74972EAH1	11/09/98	11/01/08	94.489	12.000	13.0014	39.25	0.021623	0.023029	0.024526	0.026120		8.21	7.64
Cooperatieve Centrale	74977ENT6	11/16/06	11/16/07	100.000	0.000	5.2130		0.144807	0.148581				46.29	
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIES	8.7503		0.281899	0.290890	0.300275	0.310070	0.320294	105.05	111.98
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIES	8.7503		0.281899	0.290890	0.300275	0.310070	0.320294	105.05	111.98
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8183		0.479710	0.500532	0.522377	0.545294	0.569336	180.97	197.16
Rhodia, SA	762397AK3	05/17/04	06/01/10	96.743	10.250	11.0023	11.63	0.014365	0.015155	0.015989	0.016868	0.017796	5.36	5.97
Rhodia, SA	762397AL1	05/17/04	06/01/10	96.743	10.250	11.0023	11.63	0.014365	0.015155	0.015989	0.016868	0.017796	5.36	5.97
Rhodia, SA	762397AM9	05/17/04	06/01/10	96.743	10.250	11.0023	11.63	0.014365	0.015155	0.015989	0.016868	0.017796	5.36	5.97
Roche Holdings, Inc.	771196AG7	01/19/00	01/19/15	66.386	0.000	2.7499	138.77	0.060562	0.061395	0.062239	0.063095	0.063962	22.22	22.84
Roche Holdings, Inc.	771196AH5	01/19/00	01/19/15	66.386	0.000	2.7499	138.77	0.060562	0.061395	0.062239	0.063095	0.063962	22.22	22.84
Roche Holdings, Inc.	771196AJ1	01/19/00	01/19/15	66.386	0.000	2.7499	138.77	0.060562	0.061395	0.062239	0.063095	0.063962	22.22	22.84
Rockwell ISD, TX	774285UV0	07/02/98	08/15/08	52.654	0.000	6.4391	375.84	0.157571	0.162645	0.167881	0.173286		59.04	38.58
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482	7.0003		0.083636	0.085123	0.086662	0.088254	0.089902	30.88	32.02
Royal Bank of Canada	78008EAC1	08/31/05	02/26/10	100.000	0.000	4.5211		0.131266	0.134233	0.137268	0.140371	0.143544	48.54	50.76
Royal Bank of Canada	78008EAK3	01/31/06	07/28/09	100.000	0.000	4.9077		0.139636	0.143062	0.146573	0.150170	0.153855	51.95	54.53
Royal Bank of Canada	78008EAM9	01/31/06	01/31/11	100.000	0.000	4.9599		0.141195	0.144696	0.148285	0.151962	0.155731	52.53	55.17
Royal Bank of Canada	78008EAQ0	02/28/06	08/28/09	100.000	0.000	5.1100		0.145571	0.149291	0.153105	0.157017	0.161029	54.00	56.80
Royal Bank of Canada	78008EAR8	02/28/06	02/27/09	100.000	0.000	5.1147		0.142521	0.148589	0.149904	0.155427	0.157669	54.06	56.86
Royal Bank of Canada	78008EAX5	03/31/06	03/31/11	100.000	0.000	5.2699		0.150246	0.154205	0.158268	0.162439	0.166719	55.53	58.50
Royal Bank of Canada	78008EAZ0	04/28/06	10/30/09	100.000	0.000	5.3912		0.153839	0.157986	0.162245	0.166618	0.171109	56.64	59.74
Royal Bank of Canada	78008EBC0	04/28/06	04/29/11	100.000	0.000	5.4968		0.156911	0.161224	0.165655	0.170208	0.174886	57.81	61.03
Royal Bank of Canada	78008EBE6	05/31/06	05/31/11	100.000	0.000	5.4699		0.156100	0.160369	0.164755	0.169261	0.173891	57.23	60.41
Royal Bank of Canada	78008EBG1	05/31/06	05/30/08	100.000	0.000	5.3572		0.151933	0.153459	0.159301			55.97	23.90
Royal Bank of Canada	78008EBJ5	05/31/06	11/30/09	100.000	0.000	5.4000		0.154050	0.158209	0.162481	0.166868	0.171374	56.47	59.56
Royal Bank of Canada	78008EBK2	06/30/06	06/30/10	100.000	0.000	5.7499		0.164314	0.169038	0.173898	0.178897	0.184041	60.01	63.51
Royal Bank of Canada	78008EBN6	06/30/06	06/30/11	100.000	0.000	5.7700		0.164902	0.169659	0.174554	0.179590	0.184771	60.23	63.76
Royal Bank of Canada	78008EBP1	07/31/06	01/29/10	100.000	0.000	5.4743		0.152065	0.156204	0.160480	0.164872	0.169385	56.77	59.92
Royal Bank of Canada	78008EBT3	08/31/06	08/31/11	100.000	0.000	5.2799		0.148314	0.150538	0.155376	0.158592	0.164608	54.65	57.63
Royal Bank of Canada	78008EBW6	10/31/06	10/31/13	100.000	0.000	5.2200		0.145000	0.148785	0.152668	0.156653	0.160741	53.35	56.17
Royal Bank of Canada	78008ECA3	09/29/06	09/30/11	100.000	0.000	5.0371		0.139940	0.143464	0.147077	0.150782	0.154579	51.66	54.30
Royal Bank of Canada	78008ECB1	10/31/06	10/30/09	100.000	0.000	5.0946		0.139964	0.142725	0.146361	0.150089	0.154758	52.00	54.78
Royal Bank of Canada	78008ECC9	10/31/06	10/31/11	100.000	0.000	5.1199		0.142222	0.145863	0.149597	0.153427	0.157354	52.31	55.02
Royal Bank of Canada	78008ECD7	10/31/06	04/29/11	100.000	0.000	5.1231		0.142310	0.145935	0.149674	0.153508	0.157440	52.34	55.05
Royal Bank of Canada	78008ECE5	10/31/06	10/31/11	100.000	0.000	5.1199		0.142222	0.145863	0.149597	0.153427	0.157354	52.31	55.02
Royal Bank of Canada	78008ECH8	11/27/06	11/29/13	100.000	0.000	5.0359		0.139925	0.143449	0.147061	0.150764	0.154560	51.24	53.85
Royal Bank of Canada	78008ECK1	11/27/06	11/30/11	100.000	0.000	4.9914		0.138710	0.142172	0.145720	0.149357	0.153084	50.78	53.34
Royal Bank of Canada	78008ECL9	11/28/06	11/30/09	100.000	0.000	5.0005		0.138942	0.142416	0.145976	0.149626	0.153367	50.86	53.44
Royal Bank of Canada	78008ECM7	12/28/06	12/28/09	100.000	0.000	5.0100		0.139167	0.142653	0.146226	0.149889	0.153644	50.75	53.32
Royal Bank of Canada	78008ECN5	12/28/06	12/29/09	100.000	0.000	5.0052		0.139054	0.142534	0.146101	0.149758	0.153505	50.70	53.27

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Royal Bank of Canada	78008ECS4	01/31/07	01/29/10	100.000	0.000	5.3149			0.147636	0.151538	0.155565	0.159699	49.46	56.52	
Royal Bank of Canada	78008EDB0	02/22/07	02/24/10	100.000	0.000	5.1003		0.141675	0.141716	0.145329	0.149036	0.152836	44.25	53.94	
Royal Bank of Canada	78008EDG9	02/07/07	02/07/11	100.000	0.000	5.2200			0.145000	0.148785	0.152668	0.156653	47.53	55.39	
Royal Bank of Canada	78008EDM6	02/28/07	02/28/11	100.000	0.000	5.0199			0.136413	0.141374	0.143347	0.149380	42.49	53.09	
Royal Bank of Canada	78008EFG7	04/30/07	04/29/11	100.000	0.000	5.0935			0.141487	0.145071	0.148765	0.152554	34.32	53.35	
Royal Bank of Canada	78008EFH5	04/30/07	04/30/12	100.000	0.000	5.1100			0.141945	0.145571	0.149291	0.153105	34.43	53.53	
Royal Bank of Canada	78008EFJ1	04/30/07	04/30/09	100.000	0.000	5.0900			0.141389	0.144988	0.148678	0.152462	34.29	53.32	
Royal Bank of Canada	78008ENW3	08/31/07	08/31/09	100.000	0.000	4.9900				0.137089	0.138982	0.144810	16.86	51.47	
Royal Bank of Canada	78008EPH4	08/31/07	08/31/12	100.000	0.000	5.1899				0.142582	0.144692	0.150907	17.54	53.60	
Royal Bank of Canada	78008EPL5	08/31/07	08/31/12	100.000	0.000	5.1899				0.142582	0.144692	0.150907	17.54	53.60	
Royal Bank of Canada	78008EPN1	08/31/07	08/31/11	100.000	0.000	5.0800				0.139561	0.141550	0.147551	17.17	52.43	
Royal Bank of Canada	78008EVD6	09/28/07	09/28/09	100.000	0.000	4.8299				0.134167	0.137407	0.140725	12.48	49.49	
Royal Bank of Canada	78008EYJ0	10/26/07	04/26/10	100.000	0.000	4.6513					0.129204	0.132209	0.135284	8.40	47.45
SG Holdings, Inc.	784186BC1	08/31/01	08/31/07	100.000	0.000	5.3201			0.194306	0.197258			46.58		
SG Holdings, Inc.	784186BF4	01/31/02	01/31/07	100.000	0.000	4.9888			0.169221				5.08		
SG Holdings, Inc.	784186BG2	03/15/02	03/15/07	100.000	0.000	4.7581			0.162416				11.86		
SG Structured Products	78422XBL6	10/31/02	10/31/08	100.000	0.000	3.5692			0.114216	0.116254	0.118329	0.120440	41.74	35.76	
SG Structured Products	78422XBU6	02/28/03	02/29/08	100.000	1.250	4.5650			0.141780	0.141876	0.145926		52.28	8.61	
SLM Corporation	78442FCY2	10/01/04	10/01/14	100.000	VARIES	5.0009			0.137637	0.137703	0.137771	0.137840	0.137911	49.57	49.62
St. Clair County, IL	788448HC5	11/03/04	12/01/07	104.904	VARIES	3.9773			0.112331	0.111416			36.90		
St Mary Lnd & Expl Co	792228AA6	03/12/02	03/15/22*	100.000	VARIES	N/A			0.342925	0.352084			27.14*		
St Mary Lnd & Expl Co	792228AB4	03/12/02	03/15/22*	100.000	VARIES	N/A			0.342925	0.352084			27.14*		
St Mary Lnd & Expl Co	792228AC2	03/12/02	03/15/22*	100.000	VARIES	N/A			0.342925	0.352084			27.14*		
Salomon Smith Barney	79548GBA4	02/28/03	02/28/18	41.198	0.000	6.0001	105.04		0.083983	0.085092	0.088608	0.090274	0.094523	31.43	33.46
Compass Minerls Intl Inc	795559AD5	05/22/03	06/01/13	55.677	VARIES	11.9990			0.279864	0.296655	0.314453	0.333318	0.333317	104.81	117.16
Compass Minerls Intl Inc	795559AE3	05/22/03	06/01/13	55.677	VARIES	11.9990			0.279864	0.296655	0.314453	0.333318	0.333317	104.81	117.16
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2695	90.73		0.078416	0.080482	0.082602	0.084779	0.087012	29.10	30.66
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3695	86.53		0.074899	0.076910	0.078975	0.081095	0.083273	27.81	29.33
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4695	82.33		0.071377	0.073329	0.075335	0.077395	0.079512	26.52	27.99
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5395	78.12		0.067797	0.069675	0.071605	0.073588	0.075626	25.20	26.62
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5995	74.00		0.064284	0.066084	0.067934	0.069836	0.071791	23.90	25.26
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	70.01		0.060861	0.062577	0.064341	0.066156	0.068021	22.64	23.93
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6796	66.19		0.057572	0.059207	0.060888	0.062617	0.064396	21.42	22.65
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	62.56		0.054427	0.055978	0.057573	0.059214	0.060901	20.25	21.42
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7297	59.07		0.051422	0.052895	0.054411	0.055969	0.057573	19.14	20.25
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7297	55.83		0.048598	0.049990	0.051422	0.052895	0.054411	18.08	19.14
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7296	52.76		0.045928	0.047244	0.048598	0.049990	0.051422	17.09	18.08
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7297	49.86		0.043406	0.044649	0.045928	0.047244	0.048598	16.15	17.09
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	47.13		0.041021	0.042197	0.043405	0.044649	0.045928	15.27	16.15
Sciele Pharma, Inc.	808627AA1	05/14/07	05/15/27	100.000	VARIES	7.2886			0.202461	0.202490	0.207212	0.212106	0.217179	46.18	75.94
Sea Containers Ltd	811371AN3	05/04/04	05/15/12	97.369	10.500	11.0017	6.36		0.007733	0.008159	0.008608	0.009081	0.009581	2.90	3.23

* Called in 2007; reportable OID is computed to call date.

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Select Ins Grp Inc	816300AA5	09/24/02	09/24/32	38.012	1.615	6.6015		0.077075	0.078138	0.079237	0.080371	0.081543	28.15	28.95
Select Ins Grp Inc	816300AB3	09/24/02	09/24/32	38.012	1.615	6.6015		0.077075	0.078138	0.079237	0.080371	0.081543	28.15	28.95
Christian & Mac Cntys,IL	821510AL8	04/01/03	12/01/07	104.240	VARIES	3.6649		0.102831	0.102323				33.84	
Christian & Mac Cntys,IL	821510AM6	04/01/03	12/01/08	104.513	VARIES	3.9665		0.112140	0.111664	0.111179	0.110685		40.26	36.60
Christian & Mac Cntys,IL	821510AN4	04/01/03	12/01/09	104.283	VARIES	4.3658		0.123920	0.123502	0.123075	0.122639	0.122193	44.51	44.20
Sinclair Broadcast Group	829226AS8	05/20/03	07/15/18	100.000	VARIES	9.2480		0.296989	0.304461	0.312277	0.320455	0.329012	110.80	116.67
Sinclair Broadcast Group	829226AU3	05/20/03	07/15/18	100.000	VARIES	9.2480		0.296989	0.304461	0.312277	0.320455	0.329012	110.80	116.67
Sinclair Broadcast Group	829226AV1	06/15/05	09/15/12	81.000	6.000	9.7100	30.42	0.058346	0.061178	0.064149	0.067263	0.070529	22.13	24.33
Sinclair Broadcast Group	829226AW9	05/10/07	05/15/27	100.000	VARIES	7.7902		0.216396	0.216540	0.221729	0.227120	0.232720	50.26	81.30
Soletron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7499	115.30	0.052832	0.053558	0.054294	0.055041	0.055798	19.23	19.76
Sonic Automotive, Inc.	83545GAK8	11/23/05	11/30/10	98.125	4.250	4.6733	3.77	0.009776	0.010005	0.010239	0.010478	0.010723	3.57	3.74
Sovereign Bancorp, Inc.	846048205	02/26/04	03/01/34	100.000	VARIES	7.4512		0.224235	0.228062	0.232031	0.236148	0.240418	82.35	85.28
Spartan Stores, Inc.	846822AD6	05/29/07	05/15/27	100.000	VARIES	8.2501			0.229171	0.234322	0.240121	0.246159	48.82	85.94
Spartan Stores, Inc.	846822AE4	05/29/07	05/15/27	100.000	VARIES	8.2501			0.229171	0.234322	0.240121	0.246159	48.82	85.94
STMicroelectronics N.V.	861012AF9	02/23/06	02/23/16	100.000	0.000	1.4999		0.041978	0.042293	0.042610	0.042930	0.043252	15.25	15.48
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4989		0.318656	0.318468	0.318271	0.318064	0.317846	114.65	114.50
TVN Entertainment Corp.	87307RAB3	07/29/98	08/01/08	92.930	14.000	N/A		0.014079	0.011349	0.008129	0.004369		3.68	1.03
TVN Entertainment Corp.	87307RAD9	07/29/98	08/01/08	92.930	14.000	N/A		0.014079	0.011349	0.008129	0.004368		3.68	1.03
Tabletop Holdings, Inc.	87336NAA9	11/12/03	05/15/14	55.131	VARIES	12.2495		0.268262	0.284692	0.302129	0.320634	0.340272	101.09	113.85
Tabletop Holdings, Inc.	87336NAB7	11/12/03	05/15/14	55.131	VARIES	12.2495		0.268262	0.284692	0.302129	0.320634	0.340272	101.09	113.85
Telemundo Holdings, Inc.	87944FAB8	08/12/98	08/15/08	57.120	VARIES	11.4997		0.319440	0.319439	0.319439	0.319439		115.00	71.55
Telesys Intl Wire Inc	879946AE1	10/29/97	11/01/07	59.915	VARIES	10.4997		0.291660	0.291660				87.50	
Terex Corporation	880779AJ2	03/09/99	04/01/08	94.802	8.875	9.7519	41.91	0.021117	0.022146	0.023226			7.98	2.09
Thermwood Corporation	883672AC1	04/27/99	04/27/14	45.454	12.000	27.1328	74.45	0.062355	0.070814	0.080421	0.091331	0.103722	25.13	32.41
3M Company	88579YAA9	11/21/02	11/21/32	86.087	VARIES	4.5435		0.130040	0.132994	0.136015	0.139105	0.142265	47.59	49.77
3M Company	88579YAB7	11/21/02	11/21/32	86.087	VARIES	4.5435		0.130040	0.132994	0.136015	0.139105	0.142265	47.59	49.77
3M Company	88579YAC5	11/21/02	11/21/32	86.087	VARIES	4.5435		0.130040	0.132994	0.136015	0.139105	0.142265	47.59	49.77
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8000		0.102828	0.107353	0.112076	0.117008	0.122156	39.37	42.91
Toyota Motor Credit Corp	892332206	09/08/06	09/08/08	100.000	VARIES	5.2345		0.145405	0.149211	0.151062	0.155016		53.67	38.02
Toyota Motor Credit Corp	892332305	03/08/07	09/08/08	100.000	0.000	5.0999			0.141666	0.145279	0.148983		41.92	36.55
Toys R Us, Inc.	892335AJ9	05/28/02	08/16/07	96.460	VARIES	8.0016		0.223606	0.222950				50.19	
Toyota Motor Credit Corp	89233PA22	12/12/06	12/12/16	100.000	0.000	4.9609		0.137805	0.141223	0.144726	0.148316	0.151995	50.36	52.89
Toyota Motor Credit Corp	89233PA97	01/18/07	01/20/37	13.723	0.000	6.7298		0.025590	0.025663	0.026527	0.027419	0.028342	8.94	10.00
Toyota Motor Credit Corp	89233PB96	01/29/07	01/29/10	100.000	0.000	5.1598			0.143329	0.147027	0.150820	0.154711	48.15	54.78
Toyota Motor Credit Corp	89233PC79	02/27/07	08/27/10	100.000	0.000	5.0599			0.140553	0.144109	0.147755	0.151493	43.17	53.45
Toyota Motor Credit Corp	89233PE36	05/02/07	05/04/22	100.000	VARIES	5.9240		0.164558	0.164521	0.161166	0.157712	0.154156	39.13	57.00
Toyota Motor Credit Corp	89233PE77	05/04/07	05/05/37	13.645	0.000	6.7501		0.025510	0.025590	0.026453	0.027346	0.028269	6.11	9.79
Toyota Motor Credit Corp	89233PF76	05/22/07	05/22/37	13.648	0.000	6.7499			0.026454	0.027346	0.028269		5.64	9.75
Toyota Motor Credit Corp	89233PJ72	09/12/07	09/12/27	100.000	VARIES	6.1532			0.170923	0.168490	0.165982		18.63	60.56
Toyota Motor Credit Corp	89233PK54	10/12/07	10/12/27	100.000	VARIES	6.2644			0.174013	0.172068	0.170062		13.75	61.98
Toyota Motor Credit Corp	89233PK62	09/28/07	09/28/10	100.000	0.000	4.8548			0.134858	0.138132	0.141485		12.54	49.75
Toyota Motor Credit Corp	89233PK70	09/28/07	09/28/22	100.000	VARIES	5.8646			0.162906	0.159537	0.156070		15.15	57.40
Toyota Motor Credit Corp	89233PL38	10/19/07	10/19/22	100.000	VARIES	5.8482			0.162452	0.159080	0.155609		11.70	57.38

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008	
Toyota Motor Credit Corp	89233PL95	10/31/07	10/31/27	100.000	VARIES	6.2733					0.174259	0.171884	0.169433	10.63	62.01
Toyota Motor Credit Corp	89233PM45	11/20/07	11/20/27	100.000	VARIES	6.0294					0.167484	0.165310	0.163071	6.87	59.72
Toyota Motor Credit Corp	89233PN69	12/11/07	12/11/22	100.000	VARIES	5.8560					0.162667	0.159297	0.155828	3.25	57.82
Toyota Motor Credit Corp	89233PN85	12/14/07	12/14/12	100.000	VARIES	4.7456					0.131823	0.131985	0.131056	2.24	47.47
Toyota Motor Credit Corp	89233PSP2	10/01/04	10/01/09	100.000	1.220	N/A			0.036137	0.169733	0.036557			37.68	
Toyota Motor Credit Corp	89233PYB6	04/21/06	04/23/36*	11.632	0.000	7.3000	5.96	0.024458						2.74*	
Toyota Motor Credit Corp	89233PYG5	05/08/06	05/09/36*	11.635	0.000	7.2998	5.54	0.024459						3.13*	
Toyota Motor Credit Corp	89233PYX8	08/16/06	08/16/16	100.000	VARIES	6.2307		0.173075	0.171232	0.169332	0.167373	0.165353	61.47	60.07	
Toyota Motor Credit Corp	89233PYX6	08/17/06	08/17/09	100.000	0.000	5.1598		0.143329	0.147027	0.150820	0.154711	0.158703	53.27	56.05	
Toyota Motor Credit Corp	89233PZC3	09/01/06	09/01/16	100.000	VARIES	5.9183		0.164399	0.162688	0.160927	0.159113	0.157245	58.46	57.17	
Toyota Motor Credit Corp	89233PZQ2	10/24/06	10/24/16	100.000	VARIES	6.2020		0.172280	0.170301	0.168260	0.166109	0.164088	61.40	59.91	
Toyota Motor Credit Corp	89233PZR0	10/24/06	10/24/13	100.000	VARIES	5.7902		0.160840	0.159063	0.157234	0.155353	0.153417	57.34	56.01	
Toyota Motor Credit Corp	89233PZU3	11/29/06	11/29/13	100.000	0.500	5.0554		0.140428	0.143627	0.146906	0.150268	0.153716	51.34	53.71	
Transmeridian Expl Inc	89376NAA6	12/12/05	12/15/10	87.985	12.000	15.5400	18.41	0.054040	0.058239	0.062764	0.067641	0.072897	20.35	23.64	
Transmeridian Expl Inc	89376NAB4	12/12/05	12/15/10	87.985	12.000	15.5400	18.41	0.054040	0.058239	0.062764	0.067641	0.072897	20.35	23.64	
Transmeridian Expl Inc	89376NAC2	12/12/05	12/15/10	87.985	12.000	15.5400	18.41	0.054040	0.058239	0.062764	0.067641	0.072897	20.35	23.64	
Transmeridian Expl Inc	89376NAD0	12/12/05	12/15/10	87.985	12.000	15.5400	18.41	0.054040	0.058239	0.062764	0.067641	0.072897	20.35	23.64	
Transmeridian Expl Inc	89376NAE8	12/12/05	12/15/10	87.985	12.000	15.5400	18.41	0.054040	0.058239	0.062764	0.067641	0.072897	20.35	23.64	
Transmeridian Expl Inc	89376NAF5	12/12/05	12/15/10	87.985	12.000	15.5400	18.41	0.054040	0.058239	0.062764	0.067641	0.072897	20.35	23.64	
TransOcean SedcoForex	893830AA7	05/24/00	05/24/20	57.912	0.000	2.7499	114.46	0.052832	0.053558	0.054294	0.055041	0.055798	19.20	19.74	
Trenton, City of	895130J29	03/13/03	04/01/07	87.375	0.000	3.3599	117.99	0.091790					8.26		
Trenton, City of	895130J37	03/13/03	04/01/08	82.851	0.000	3.7598	126.04	0.098765	0.100622	0.102514			36.23	9.23	
Trenton, City of	895130J45	03/13/03	04/01/09	78.228	0.000	4.0996	130.50	0.102893	0.105003	0.107155	0.109351	0.111593	37.80	39.37	
Trenton, City of	895130J52	03/13/03	04/01/10	73.222	0.000	4.4698	134.01	0.106363	0.108741	0.111171	0.113655	0.116195	39.15	40.92	
Trenton, City of	895130J60	03/13/03	04/01/11	69.016	0.000	4.6597	132.10	0.105206	0.107657	0.110165	0.112732	0.115358	38.76	40.59	
Trenton, City of	895130J78	03/13/03	04/01/12	64.697	0.000	4.8697	129.87	0.103819	0.106346	0.108936	0.111588	0.114305	38.29	40.18	
Trenton, City of	895130J86	03/13/03	04/01/13	60.578	0.000	5.0498	126.48	0.101436	0.103998	0.106623	0.109316	0.112076	37.44	39.36	
Trenton, City of	895130J94	03/13/03	04/01/14	56.464	0.000	5.2397	122.71	0.098749	0.101337	0.103992	0.106716	0.109512	36.49	38.42	
Trenton, City of	895130K27	03/13/03	04/01/15	52.558	0.000	5.4098	118.27	0.095462	0.098044	0.100696	0.103419	0.106217	35.30	37.24	
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	81.68	0.066822	0.068884	0.071009	0.073199	0.075458	24.80	26.36	
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36	100.000	VARIES	8.5854		0.243915	0.249764	0.255866	0.262228	0.268865	89.22	93.65	
UBS AG	902619204	05/31/07	11/28/08	100.000	0.000	5.2255			0.141998	0.147248	0.149453		30.71	49.29	
UBS AG	902619436	08/31/07	02/27/09	100.000	0.000	4.8433				0.134537	0.137740	0.141076	16.28	49.82	
UBS AG	90261J368	03/23/07	04/25/08	100.000	0.000	5.2320		0.143738	0.143631	0.147388			41.05	16.95	
UBS AG	90261J525	02/13/07	02/12/10	100.000	0.000	5.1607			0.142563	0.143838	0.149171	0.151357	46.09	54.68	
UBS AG	90261J533	02/13/07	05/14/12	100.000	0.000	5.1800		0.143094	0.142574	0.147874	0.150055	0.156493	46.21	54.94	
UBS AG	90261J723	12/29/06	12/31/10	100.000	0.000	4.7524		0.132047	0.135185	0.138397	0.141686	0.145052	48.11	50.42	
UBS AG	90261J756	11/30/06	05/30/08	100.000	0.000	5.1971		0.144364	0.148116	0.151964			52.88	22.64	
UBS AG	90261J772	11/30/06	05/31/11	100.000	0.000	4.9842		0.138452	0.141902	0.145438	0.149063	0.152778	50.68	53.24	
UBS AG	90261KBB5	04/30/02	04/30/09	100.000	0.000	5.4497		0.192822	0.198077	0.203474	0.209018	0.214714	71.01	74.93	
UBS AG	90261KBF6	05/29/02	05/29/09	100.000	0.000	5.2299		0.183272	0.188065	0.192983	0.198029	0.203208	67.15	70.71	

* Called in 2007; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008		
UBS AG	90261KBV1	10/31/02	11/07/07	100.000	0.000	3.7650		0.121502	0.123790						37.59	
UBS AG	90261KBY5	11/29/02	12/07/07	100.000	0.000	3.6335		0.116663	0.118783						39.58	
UBS AG	90261KBZ2	12/24/02	10/07/11	100.000	0.000	4.4124		0.144600	0.147790	0.151050	0.154383	0.157789			53.17	55.54
UBS AG	90261KCK4	01/30/03	02/07/08	100.000	0.000	3.3370		0.104147	0.105885	0.107652					38.31	3.88
UBS AG	90261KCN8	02/27/03	09/08/10	100.000	0.000	3.8939		0.123944	0.126357	0.128817	0.131325	0.133882			45.60	47.40
UBS AG	90261KCZ1	03/31/03	04/08/10	100.000	0.000	3.9373		0.125474	0.127944	0.130463	0.133031	0.135650			46.03	47.86
UBS AG	90261KDA5	04/07/03	10/07/09	100.000	0.000	3.6500		0.115073	0.117173	0.119311	0.121489	0.123706			42.16	43.71
UBS AG	90261KDE7	04/30/03	05/07/10	100.000	0.000	3.8491		0.122275	0.124628	0.127027	0.129471	0.131963			44.70	46.44
UBS AG	90261KDH0	05/30/03	06/07/10	100.000	0.000	3.1911		0.099093	0.100674	0.102280	0.103912	0.105570			36.03	37.19
UBS AG	90261KDL1	05/30/03	08/29/08	100.000	0.000	2.7799		0.084936	0.085639	0.086829	0.088036				30.93	20.88
UBS AG	90261KDY3	06/30/03	07/08/10	100.000	0.000	3.1599		0.096502	0.098027	0.099575	0.101149	0.102747			35.55	36.68
UBS AG	90261KED8	07/31/03	08/06/10	100.000	0.000	4.0001		0.125217	0.127722	0.130276	0.132882	0.135539			46.26	48.13
UBS AG	90261KEV8	08/27/03	09/08/09	100.000	0.000	4.0885		0.128395	0.131019	0.133698	0.136431	0.139220			47.29	49.25
UBS AG	90261KFE5	09/30/03	07/30/09	100.000	0.000	3.9088		0.121172	0.123540	0.125955	0.128417	0.130926			44.77	46.54
UBS AG	90261KFS4	10/31/03	01/31/12	100.000	0.000	4.3914		0.137469	0.140488	0.143572	0.146725	0.149946			50.95	53.22
UBS AG	90261KGC8	12/31/03	01/08/09	100.000	0.000	3.5615		0.108145	0.110071	0.112031	0.114026	0.116056			39.95	41.39
UBS AG	90261KGT1	01/30/04	02/06/09	100.000	0.000	3.4338		0.103917	0.105702	0.107516	0.109362	0.111240			38.25	39.58
UBS AG	90261KHK9	02/27/04	05/31/11	100.000	0.000	3.9738		0.123060	0.125505	0.127998	0.130542	0.133135			44.89	46.70
UBS AG	90261KHL7	03/31/04	01/03/12	100.000	0.000	3.7505		0.113308	0.115433	0.117598	0.119803	0.122050			41.94	43.52
UBS AG	90261KHS2	05/28/04	05/31/11	100.000	0.000	4.8441		0.151724	0.155399	0.159163	0.163018	0.166966			55.51	58.23
UBS AG	90261KHW3	07/30/04	08/07/09	100.000	0.000	4.0340		0.121471	0.123921	0.126421	0.128971	0.131572			44.88	46.71
UBS AG	90261KJA9	09/30/04	10/07/10	100.000	0.000	3.9704		0.119406	0.121777	0.124194	0.126660	0.129174			43.82	45.57
UBS AG	90261KJE1	10/29/04	11/07/12	100.000	2.810	4.0782		0.115642	0.114519	0.116564	0.116091	0.118839			42.05	42.70
UBS AG	90261KJW1	02/28/05	05/31/11	100.000	0.000	4.5353		0.136276	0.139366	0.142526	0.145758	0.149064			49.81	52.09
UBS AG	90261KKW9	06/30/05	12/30/11	100.000	0.000	4.1500		0.122605	0.125149	0.127746	0.130397	0.133103			44.60	46.47
UBS AG	90261KLE8	07/26/05	07/30/10	100.000	0.000	4.4197		0.128319	0.131155	0.134054	0.137016	0.140044			47.57	49.70
UBS AG	90261KLN8	07/25/05	04/29/11	100.000	0.000	4.7399		0.139689	0.143000	0.146389	0.149858	0.153410			51.30	53.76
UBS AG	90261KLP3	08/04/05	08/04/08	100.000	0.000	4.4401		0.128875	0.131736	0.134660	0.137650				47.76	29.22
UBS AG	90261KLS7	09/27/05	09/27/07	100.000	0.000	4.3996		0.127649	0.130458						34.46	
UBS AG	90261KLU2	10/25/05	10/25/07	100.000	0.000	4.6437		0.135053	0.138188						40.27	
UBS AG	90261KLZ1	01/31/06	01/28/08	100.000	0.000	4.7843		0.136042	0.139296	0.142629					50.57	3.85
UBS AG	90261KMB3	02/24/06	08/24/07	100.000	0.000	5.0551		0.143970	0.147609						34.20	
UBS AG	90261KMC1	02/24/06	08/24/07	100.000	0.000	5.0551		0.143970	0.147609						34.20	
UBS AG	90261KMF4	03/29/06	03/28/08	100.000	0.000	5.2045		0.148314	0.152173	0.156133					54.81	13.58
UBS AG	90261KMJ6	04/26/06	04/29/08	100.000	0.000	5.3000		0.151192	0.155199	0.159311					55.65	18.80
UBS AG	90261KMK3	05/30/06	05/30/08	100.000	0.000	5.3989		0.154019	0.158176	0.162446					56.46	24.20
UBS AG	90261KML1	05/23/06	05/30/08	100.000	0.000	5.3455		0.152616	0.156695	0.160883					55.93	23.97
UBS AG	90261KMN7	06/07/06	06/09/08	100.000	0.000	5.4966		0.156930	0.161243	0.165675					57.46	26.18
UBS AG	90261KMQ0	06/30/06	06/30/08	100.000	0.000	5.7277		0.163660	0.168347	0.173168					59.77	31.00
UBS AG	90261KMR8	07/28/06	07/30/08	100.000	0.000	5.5109		0.153129	0.157348	0.161684	0.166139				57.18	34.59
UBS AG	90261KMU1	08/31/06	08/29/08	100.000	0.000	5.2824		0.147555	0.150590	0.154567	0.158650				54.52	37.52
UBS AG	90261KMX5	09/26/06	09/30/08	100.000	0.000	5.0393		0.138521	0.141235	0.144794	0.148442				51.64	40.20
UBS AG	90261KNC0	11/30/06	11/29/08	100.000	0.000	5.0597		0.140550	0.144086	0.147731	0.151469				51.46	49.13

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
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UBS AG	90261KND8	11/30/06	11/28/08	100.000	0.000	4.9136		0.136489	0.139805	0.143240	0.146759		49.96	47.47
UBS AG	90261KNH9	01/31/07	01/30/09	100.000	0.000	5.2786			0.145820	0.147208	0.152754	0.155081	49.06	56.11
UBS AG	90261KNL0	02/28/07	02/27/09	100.000	0.000	5.1980			0.143593	0.144903	0.150303	0.152533	44.25	54.99
UBS AG	90261KNM8	03/30/07	03/31/09	100.000	0.000	5.0058		0.137522	0.136790	0.140214	0.143723	0.148130	38.21	52.70
UBS AG	90261XAE2	09/27/02	09/28/09	100.000	0.000	3.8484		0.124522	0.126918	0.129361	0.131850	0.134387	45.71	47.49
UBS AG	90261XAG7	12/22/04	12/22/14	100.000	VARIES	4.7437		0.124615	0.124276	0.123929	0.123575	0.123211	44.79	44.54
UBS AG	90261XAN2	04/27/05	04/27/35	12.879	0.000	6.9499	15.66	0.027546	0.028504	0.029494	0.030519	0.031580	10.21	10.94
UBS AG	90261XBS0	05/31/06	05/29/09	100.000	0.000	5.2500		0.149640	0.153568	0.157599	0.161736	0.165982	54.83	57.75
UBS AG	90261XBU5	06/08/06	06/08/07	100.000	0.000	5.3200		0.151710					23.82	
UBS AG	90261XBX9	07/24/06	01/24/08	100.000	0.000	5.4500		0.151389	0.155514	0.159752			56.56	3.67
UBS AG	90261XCB6	10/16/06	10/16/36	12.330	0.000	7.1002		0.024318	0.025182	0.026076	0.027001	0.027960	9.04	9.70
UBS AG	90261XCG5	11/29/06	11/29/16	100.000	VARIES	5.0433		0.140094	0.138345	0.136496	0.134601	0.134639	50.00	48.74
UBS AG	90261XCL4	12/21/06	12/21/10	100.000	VARIES	4.9237		0.136770	0.137496	0.137826	0.137901	0.137909	49.38	49.63
UBS AG	90261XCT7	01/12/07	01/12/47	7.389	0.000	6.6201			0.013588	0.014038	0.014502	0.014982	4.82	5.30
UBS AG	90261XDA7	03/27/07	03/27/09*	100.000	0.000	4.7797			0.132772				23.90*	
UBS AG	90261XDD1	04/30/07	04/30/08	100.000	VARIES	5.0982			0.141619	0.140880			34.09	16.76
UBS AG	90261XDE9	04/30/07	04/30/08	100.000	VARIES	5.0980			0.141612	0.140721			34.07	16.75
UBS AG	90261XDL3	05/23/07	05/23/22	100.000	VARIES	5.5105			0.153072	0.150978	0.148826	0.146614	33.29	53.80
UBS AG	90261XDM1	05/23/07	05/23/22	100.000	VARIES	5.5145			0.153182	0.151564	0.149901	0.148193	33.33	54.14
UBS AG	90261XDQ2	06/04/07	06/04/27	26.380	0.000	6.7750			0.049646	0.051328	0.053067	0.054864	10.32	18.89
UBS AG	90261XDS8	06/27/07	06/27/14	100.000	VARIES	5.7007			0.158355	0.158679	0.159013	0.159356	29.14	57.19
UBS AG	90261XDT6	06/27/07	06/27/14	100.000	VARIES	5.7005			0.158349	0.158810	0.159284	0.159981	29.14	57.26
UBS AG	90261XEE8	10/09/07	10/09/37	12.693	0.000	7.0001				0.024681	0.025545	0.026439	2.02	9.18
UBS AG	902623404	09/28/07	09/28/09	100.000	0.000	4.6362				0.127370	0.128906	0.134081	12.10	47.54
USF&G Corporation	903290AD6	03/03/94	03/03/09	51.298	0.000	4.5000	394.93	0.111839	0.114355	0.116928	0.119559	0.122249	41.32	43.20
Union City, NJ	905734MC0	02/07/07	11/01/13	69.720	0.000	5.4276		0.105111	0.106448	0.109336	0.112304	0.115351	34.55	40.26
Union City, NJ	905734MD8	02/07/07	11/01/14	65.880	0.000	5.4688		0.100075	0.101357	0.104128	0.106976	0.109901	32.90	38.35
Union City, NJ	905734ME6	02/07/07	11/01/15	62.150	0.000	5.5197		0.095289	0.096520	0.099184	0.101921	0.104734	31.33	36.53
Union City, NJ	905734MF3	02/07/07	11/01/16	58.640	0.000	5.5586		0.090543	0.091719	0.094268	0.096888	0.099581	29.77	34.73
Union City, NJ	905734MG1	02/07/07	11/01/17	55.340	0.000	5.5882		0.085902	0.087024	0.089456	0.091955	0.094525	28.25	32.96
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9741	2.78	0.000875	0.000900	0.000950	0.000982	0.001043	.33	.36
Univ of NC-Chap Hill	914713KR2	08/14/91	02/15/10	19.000	0.000	9.1799	565.74	0.186255	0.194804	0.203746	0.213098	0.222879	70.97	77.63
Univ of NC-Chap Hill	914713KS0	08/14/91	02/15/11	17.000	0.000	9.2951	517.74	0.171550	0.179523	0.187867	0.196598	0.205735	65.41	71.63
Univ of NC-Chap Hill	914713KT8	08/14/91	02/15/12	16.000	0.000	9.1409	472.77	0.155306	0.162404	0.169827	0.177589	0.185705	59.16	64.69
Univ of NC-Chap Hill	914713KU5	08/14/91	02/15/13	14.000	0.000	9.3557	431.44	0.143437	0.150147	0.157171	0.164523	0.172219	54.71	59.95
Univ of NC-Chap Hill	914713KV3	08/14/91	02/15/14	13.000	0.000	9.2751	394.37	0.130528	0.136581	0.142915	0.149543	0.156478	49.76	54.49
Univ of NC-Chap Hill	914713KW1	08/14/91	02/15/15	12.000	0.000	9.2278	360.68	0.119063	0.124556	0.130303	0.136316	0.142605	45.38	49.66
Upshur County, WV	916734AD8	12/30/93	04/01/10	96.023	8.750	9.2270	26.64	0.009664	0.010110	0.010576	0.011064	0.011574	3.64	3.98
Uruguay, Republic	917288AK8	03/20/02	03/25/09	87.661	7.875	10.3962	74.33	0.054359	0.057184	0.060157	0.063284	0.066574	20.63	22.84
Uruguay, Republic	917288AL6	05/29/03	11/18/08	85.000	7.875	11.6606	87.76	0.083829	0.088717	0.093889	0.099363		31.49	30.75
Uruguay, Republic	917288AM4	05/29/03	07/02/09	68.000	2.145	9.1027	167.35	0.147974	0.154709	0.161750	0.169112	0.176809	56.95	62.25

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Uruguay, Republic	917288AN2	05/29/03	01/02/10	68.000	2.036	8.4695	152.52	0.133678	0.139339	0.145240	0.151390	0.157801	51.21	55.64
Uruguay, Republic	917288AT9	05/29/03	03/25/14	76.000	7.875	11.8705	49.63	0.046738	0.049512	0.052450	0.055563	0.058861	17.87	20.06
Uruguay, Republic	917288AU6	05/29/03	05/04/14	73.000	7.250	11.6875	55.29	0.052585	0.055657	0.058910	0.062352	0.065996	19.84	22.23
Uruguay, Republic	917288AV4	05/29/03	06/22/15	76.000	8.750	12.6875	39.08	0.038443	0.040882	0.043475	0.046233	0.049166	14.32	16.20
Uruguay, Republic	917288AX0	05/29/03	01/20/17	73.000	7.625	11.6165	36.83	0.033879	0.035847	0.037929	0.040132	0.042463	13.20	14.78
Uruguay, Republic	917288AY8	05/29/03	02/15/11	76.500	7.250	12.0060	83.91	0.078178	0.082871	0.087845	0.093119	0.098709	30.30	34.05
Uruguay, Republic	917288AZ5	05/29/03	03/15/15	71.500	7.500	12.0979	49.96	0.047060	0.049907	0.052926	0.056127	0.059522	18.08	20.33
Uruguay, Republic	917288BA9	05/29/03	01/15/33	100.000	7.875	N/A		0.126552	0.128143	0.129801	0.130205	0.130634	46.39	46.94
Valhi, Inc.	918905AC4	10/20/92	10/20/07	25.759	0.000	9.2501	672.62	0.234732	0.245589				69.79	
Vermilion & Edg Cntys IL	923439CL5	07/07/04	12/01/07	102.860	VARIES	4.4465		0.124476	0.124001				40.99	
Vermilion & Edg Cntys IL	923439CM3	07/07/04	12/01/08	102.103	VARIES	5.0490		0.141441	0.141155	0.140861	0.140561		50.85	46.43
Vermilion & Edg Cntys IL	923439CN1	07/07/04	12/01/09	103.843	VARIES	5.2522		0.148887	0.148421	0.147941	0.147450	0.146945	53.49	53.14
Vermilion & Edg Cntys IL	923439CP6	07/07/04	12/01/10	103.260	VARIES	5.4566		0.154498	0.154166	0.153825	0.153474	0.153114	55.54	55.29
Vermilion & Edg Cntys IL	923439CQ4	07/07/04	12/01/11	103.596	VARIES	5.7572		0.163648	0.163321	0.162985	0.162639	0.162283	58.83	58.59
Vermilion & Edg Cntys IL	923439CR2	07/07/04	12/01/12	102.910	VARIES	6.0085		0.170155	0.169925	0.169690	0.169447	0.169196	61.20	61.03
Vermilion & Edg Cntys IL	923439CS0	07/07/04	12/01/13	103.470	VARIES	6.1103		0.173930	0.173686	0.173433	0.173173	0.172905	62.56	62.37
Vermilion & Edg Cntys IL	923439CT8	07/07/04	12/01/14	103.682	VARIES	6.2118		0.177261	0.177030	0.176791	0.176544	0.176290	63.76	63.59
VeriSign, Inc.	92343EAC6	08/20/07	08/15/37	100.000	VARIES	8.5008		0.236136	0.242163	0.242163	0.248619		30.93	87.79
VeriSign, Inc.	92343EAD4	08/20/07	08/15/37	100.000	VARIES	8.5008		0.236136	0.242163	0.242163	0.248619		30.93	87.79
Veritas Capital Trust	92343W300	12/22/97	01/01/28	100.000	10.000	9.9999		0.277778	0.277778	0.277778	0.277778		100.00	100.00
Vermilion Cnty IL SD 118	923613CZ4	02/24/06	12/01/12	103.452	VARIES	5.3855		0.161238	0.165579	0.153582	0.153230	0.152868	58.60	55.20
Vermilion Cnty IL SD #7	92407PAA8	05/10/06	12/01/08	103.805	VARIES	5.9964		0.178713	0.184071	0.169283	0.167945		65.02	55.62
Vermilion Cnty IL SD #7	92407PAB6	05/10/06	12/01/09	105.069	VARIES	6.0851		0.183652	0.189240	0.174256	0.173008	0.171722	66.84	62.43
Vermilion Cnty IL SD #7	92407PAC4	05/10/06	12/01/10	106.058	VARIES	6.1567		0.187636	0.193412	0.178382	0.177246	0.176075	68.31	63.94
Vermilion Cnty IL SD #7	92407PAD2	05/10/06	12/01/11	106.419	VARIES	6.3192		0.193415	0.199526	0.184291	0.183312	0.182302	70.46	66.11
Visant Holding Corp.	92829NAA3	04/04/06	12/01/13	96.005	8.750	9.4957	2.76	0.010820	0.011334	0.011872	0.012436	0.013026	4.02	4.41
Visant Holding Corp.	92829NAB1	04/04/06	12/01/13	96.005	8.750	9.4957	2.76	0.010820	0.011334	0.011872	0.012436	0.013026	4.02	4.41
VoiceStream Wireless	92861LAD0	11/09/99	11/15/09	56.061	VARIES	11.8745		0.329852	0.329852	0.329851	0.329850	0.329850	118.75	118.75
WCI Communities, Inc.	92923CAJ3	08/05/03	08/05/23	100.000	VARIES	8.9029		0.287975	0.295848	0.304071	0.312661	0.321633	107.44	113.58
WCI Communities, Inc.	92923CAK0	08/05/03	08/05/23	100.000	VARIES	8.9029		0.287975	0.295848	0.304071	0.312661	0.321633	107.44	113.58
WMG Holdings, Inc.	92930MAE3	12/23/04	12/15/14	63.002	VARIES	9.4995		0.199751	0.209239	0.219177	0.229587	0.240492	73.93	81.12
WMG Holdings Corp.	92930MAF0	12/23/04	12/15/14	63.002	VARIES	9.4995		0.199751	0.209239	0.219177	0.229587	0.240492	73.93	81.12
Wachovia Corporation	929769305	11/03/06	11/03/10	100.000	0.000	5.0440		0.140113	0.143647	0.147270	0.150984	0.154792	51.49	54.12
Wachovia Corporation	92976WAB2	09/02/04	03/02/10	100.000	0.000	3.9756		0.119480	0.121855	0.124277	0.126747	0.129267	44.01	45.78
Wachovia Corporation	92976WAG1	02/02/05	02/02/10	100.000	0.000	4.2142		0.124620	0.127246	0.129927	0.132665	0.135460	46.13	48.09
Wachovia Corporation	92976WAJ5	03/03/05	03/03/10	100.000	0.000	4.3759		0.129710	0.132548	0.135448	0.138412	0.141440	47.88	50.00
Wachovia Corporation	92976WAP1	05/05/05	05/05/10	100.000	0.000	4.4194		0.131080	0.133977	0.136937	0.139963	0.143056	48.04	50.18
Wachovia Corporation	92976WAR7	07/28/05	01/28/09	100.000	0.000	4.3941		0.127481	0.130282	0.133144	0.136069	0.139059	47.26	49.36
Wachovia Corporation	929903342	07/06/07	01/05/11	100.000	0.000	5.3883				0.149675	0.153685	0.157826	26.19	56.04
Wachovia Corporation	929903375	04/05/07	10/05/08	100.000	0.000	4.8411				0.134478	0.137733	0.141067	36.05	38.34
Wachovia Corporation	929903490	12/06/06	12/06/08	100.000	0.000	4.8022		0.133396	0.136599	0.139879	0.143237		48.76	47.46
Wachovia Corporation	929903524	10/06/06	04/06/08	100.000	0.000	4.9402		0.137230	0.140620	0.144094			50.60	13.69
Wachovia Corporation	929903557	08/30/06	01/29/10	100.000	0.000	5.1441		0.142893	0.145935	0.149689	0.153539	0.157488	53.02	55.77

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Wachovia Corporation	929903573	08/04/06	08/04/09	100.000	0.000	5.3200		0.147780	0.151711	0.155746	0.159889	0.164143	55.08	58.05
Wachovia Corporation	929903607	02/19/04	08/19/09	100.000	0.000	3.3997		0.102743	0.104489	0.106266	0.108072	0.109909	37.77	39.06
Wachovia Corporation	929903615	07/07/06	07/07/08	100.000	0.000	5.5520		0.154222	0.158504	0.162904	0.167426		57.80	31.11
Wachovia Corporation	929903623	07/07/06	07/07/11	100.000	2.000	5.6798		0.157774	0.160677	0.163663	0.166733	0.169890	58.35	60.55
Wachovia Corporation	929903656	06/06/06	06/08/09	100.000	0.000	5.3242		0.151879	0.155922	0.160073	0.164334	0.168709	55.59	58.59
Wachovia Corporation	929903664	07/03/06	04/30/12	100.000	0.000	5.7522		0.162799	0.167481	0.172298	0.177253	0.182351	60.03	63.53
Wachovia Corporation	929903698	04/06/06	10/06/09	100.000	0.000	5.1850		0.147762	0.151593	0.155523	0.159555	0.163692	54.54	57.41
Wachovia Corporation	929903714	04/06/06	04/01/11	100.000	0.000	5.2167		0.148584	0.152460	0.156437	0.160517	0.164704	54.89	57.80
Wachovia Corporation	929903730	03/06/06	09/06/08	100.000	0.000	4.9953		0.142226	0.145778	0.149419	0.153151		52.67	37.28
Wachovia Corporation	929903755	03/02/06	09/01/08	100.000	0.000	4.9431		0.140686	0.144163	0.147726	0.151377		52.12	36.11
Wachovia Corporation	929903763	03/06/06	03/01/11	100.000	0.000	4.9696		0.141381	0.144894	0.148494	0.152184	0.155966	52.38	55.02
Wachovia Corporation	929903797	02/06/06	08/06/09	100.000	0.000	4.9409		0.140640	0.144115	0.147675	0.151323	0.155062	52.28	54.89
Wachovia Corporation	929903805	11/03/05	11/03/08	100.000	2.000	4.7711		0.136247	0.138172	0.140143	0.142161		49.62	42.69
Wachovia Corporation	929903847	02/03/06	06/30/09	100.000	0.000	4.8643		0.141156	0.144589	0.148106	0.151708	0.155398	51.44	53.97
Wachovia Corporation	929903870	12/14/05	12/01/10	100.000	0.000	4.8742		0.141833	0.145289	0.148830	0.152458	0.156173	51.89	54.45
Wachovia Corporation	929903888	02/06/07	08/06/08	100.000	0.000	4.9117			0.136437	0.139787	0.143220		44.83	30.67
Wachovia Corporation	929903AU6	11/09/05	12/15/10*	100.000	0.250	N/A		0.146175	0.149653				46.12*	
Wachovia Corporation	929903BB7	02/09/06	02/15/12	100.000	0.000	4.8130		0.137022	0.140319	0.143696	0.147154	0.150695	50.83	53.30
Wachovia Corporation	929903BC5	02/09/06	02/15/12	100.000	2.000	4.8189		0.135811	0.137745	0.139725	0.141753	0.143830	49.77	51.22
Wachovia Corporation	929903DD1	04/05/07	04/15/11	100.000	0.000	4.8580		0.134947	0.135129	0.138411	0.141774	0.145217	36.19	50.95
Wachovia Corporation	929903DS8	07/03/07	12/30/08	100.000	0.000	5.0036			0.138990	0.142410	0.145972		24.74	51.77
Wachovia Corporation	929903DY5	08/03/07	01/30/09	100.000	0.000	4.9397			0.137217	0.140549	0.144021		20.31	51.03
Wachovia Corporation	929903DZ2	09/05/07	03/05/09	100.000	0.000	4.7598			0.132217	0.135364	0.138585		15.34	48.90
Wachovia Corporation	929903ED0	10/03/07	01/05/09	100.000	0.000	4.3117			0.119772	0.121092	0.123702		10.54	44.05
Walter Industries, Inc.	93317QAB1	04/20/04	05/01/24	100.000	VARIES	7.7498		0.238853	0.244072	0.249493	0.255125	0.260974	87.56	91.52
Walter Industries, Inc.	93317QAC9	04/20/04	05/01/24	100.000	VARIES	7.7498		0.238853	0.244072	0.249493	0.255125	0.260974	87.56	91.52
Watson Pharmaceuticals	942683AB9	03/07/03	03/15/23	100.000	VARIES	6.4936		0.213023	0.218015	0.223168	0.228462	0.233927	78.66	82.43
WebMD Corporation	94769MAD7	06/25/03	06/15/23	97.250	VARIES	8.0012		0.268611	0.277413	0.286566	0.296086	0.305986	98.57	105.19
WebMD Corporation	94769MAE5	06/25/03	06/15/23	97.250	VARIES	8.0012		0.268611	0.277413	0.286566	0.296086	0.305986	98.57	105.19
WebMD Corporation	94769MAF2	08/30/05	09/01/25	100.000	VARIES	6.8001		0.195975	0.199687	0.203525	0.207493	0.211597	72.12	74.95
WebMD Corporation	94769MAG0	08/30/05	09/01/25	100.000	VARIES	6.8001		0.195975	0.199687	0.203525	0.207493	0.211597	72.12	74.95
Weimer ISD	948679DE2	12/16/97	08/15/07	52.647	0.000	6.7488	433.17	0.175429	0.181349				40.36	
Wells Fargo & Company	949746ET4	12/19/02	01/04/08	100.000	0.000	3.5533		0.111818	0.113804	0.115826			41.32	.35
Wells Fargo & Company	949746EU1	12/23/02	01/04/08	100.000	0.000	3.5534		0.111780	0.113766	0.115788			41.31	.35
Wells Fargo & Company	949746EV9	03/05/03	04/15/09	100.000	0.000	3.7788		0.120167	0.122437	0.124751	0.127108	0.129509	44.02	45.70
Wells Fargo & Company	949746FB2	05/05/03	05/05/10	100.000	0.000	3.8530		0.122323	0.124679	0.127081	0.129529	0.132025	44.73	46.47
Wells Fargo & Company	949746FG1	08/29/03	08/25/09	100.000	0.000	3.0429		0.092512	0.093920	0.095349	0.096800	0.098272	33.92	34.96
Wells Fargo & Company	949746FL0	12/29/03	01/08/10	100.000	0.000	3.5212		0.106826	0.108707	0.110621	0.112569	0.114550	39.45	40.85
Wells Fargo & Company	949746FU0	04/30/04	05/05/11	100.000	0.000	3.1299		0.094003	0.095474	0.096968	0.098486	0.100027	34.27	35.35
Wells Fargo & Company	949746FV8	04/29/04	04/29/14*	100.000	0.250	N/A		0.144049	0.147237				21.71*	
Wells Fargo & Company	949746FW6	05/25/04	10/25/12	100.000	2.350	5.3000		0.158270	0.160734	0.163264	0.165860	0.168526	57.75	59.59

* Called in 2007; reportable OID is computed to call date.

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								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
Wells Fargo & Company	949746HZ7	07/07/04	10/07/11	100.000	2.900	5.1067		0.149223	0.150976	0.152774	0.154618	0.156509	54.33	55.64
Wells Fargo & Company	949746JA0	07/09/04	01/20/10	100.000	0.000	4.4422		0.134914	0.137911	0.140974	0.144105	0.147306	50.08	52.33
Wells Fargo & Company	949746JH5	11/05/04	11/05/07	100.000	0.000	3.2884		0.097505	0.099108				29.93	
Wells Fargo & Company	949746JK8	12/07/04	12/07/11	100.000	0.000	4.4897		0.136298	0.139358	0.142487	0.145685	0.148956	49.77	52.03
Wells Fargo & Company	949746ND9	02/07/06	02/07/11	100.000	0.000	5.0600		0.144113	0.147760	0.151498	0.155331	0.159261	53.60	56.35
Wesco International, Inc.	95082PAD7	09/27/05	10/15/25	100.000	VARIES	7.9634		0.233890	0.240300	0.246965	0.253895	0.261101	86.35	91.23
Wesco International, Inc.	95082PAE5	09/27/05	10/15/25	100.000	VARIES	7.9634		0.233890	0.240300	0.246965	0.253895	0.261101	86.35	91.23
Wesco International, Inc.	95082PAF2	11/02/06	11/15/26	100.000	VARIES	8.0002		0.222731	0.229697	0.236940	0.244474	0.252308	82.09	87.36
Wesco International, Inc.	95082PAG0	11/02/06	11/15/26	100.000	VARIES	8.0002		0.222731	0.229697	0.236940	0.244474	0.252308	82.09	87.36
White Settlement ISD	964559JC3	03/20/97	02/15/07	50.112	0.000	7.0990	490.50	0.190436					8.38	
Whole Foods Market, Inc.	966837AC0	03/02/98	03/02/18	37.243	0.000	5.0000	203.63	0.078708	0.080676	0.082693	0.084760	0.086879	29.16	30.64
Wild Oats Markets, Inc.	96808BAA5	05/25/04	05/15/34	100.000	VARIES	8.2511		0.259945	0.266945	0.274233	0.281822	0.289725	95.50	100.80
Wild Oats Markets, Inc.	96808BAB3	05/25/04	05/15/34	100.000	VARIES	8.2511		0.259945	0.266945	0.274233	0.281822	0.289725	95.50	100.80
Will County IL SD #122	968852FG3	11/19/97	11/01/16	23.888	0.000	7.6998	236.91	0.100474	0.104343	0.108360	0.112532	0.116864	37.34	40.27
Will County IL SD #122	968852FH1	11/19/97	11/01/17	22.150	0.000	7.6997	219.67	0.093163	0.096749	0.100474	0.104342	0.108359	34.62	37.34
Will County, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.7999		0.055784	0.055944	0.057567	0.059236	0.060954	16.14	21.33
Will County, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498		0.052633	0.052789	0.054333	0.055922	0.057557	15.23	20.14
Wynn Las Vegas, LLC	983130AH8	11/06/07	12/01/14	97.250	6.625	7.1268		0.008496	0.008539	0.008843	0.008843	0.009158	.47	3.15
Wynn Las Vegas, LLC	983130AJ4	11/06/07	12/01/14	97.250	6.625	7.1268		0.008496	0.008539	0.008843	0.008843	0.009158	.47	3.15
Xilinx, Inc.	983919AC5	03/05/07	03/15/37	100.000	VARIES	7.2004		0.200012	0.200239	0.204323	0.208554	0.212937	59.70	75.23
Xilinx, Inc.	983919AD3	03/05/07	03/15/37	100.000	VARIES	7.2004		0.200012	0.200239	0.204323	0.208554	0.212937	59.70	75.23
Yahoo, Inc.	984332AA4	04/09/03	04/01/08	96.550	0.000	0.7065	25.72	0.019420	0.019489	0.019558			7.02	1.76
Yahoo, Inc.	984332AB2	04/09/03	04/01/08	96.550	0.000	0.7065	25.72	0.019420	0.019489	0.019558			7.02	1.76
York County, PA	986812LW3	12/28/95	02/01/11	35.767	0.000	6.9294	399.57	0.141665	0.146574	0.151652	0.156906	0.162343	53.38	57.14
York County, PA	986812LX1	12/28/95	02/01/12	33.049	0.000	6.9995	374.45	0.133179	0.137840	0.142664	0.147657	0.152825	50.21	53.78
York County, PA	986812LY9	12/28/95	02/01/13	30.649	0.000	7.0395	350.04	0.124720	0.129110	0.133655	0.138359	0.143229	47.03	50.40
York County, PA	986812LZ6	12/28/95	02/01/14	28.302	0.000	7.0994	327.11	0.116866	0.121015	0.125310	0.129759	0.134365	44.09	47.27
York County, PA	986812MA0	12/28/95	02/01/15	26.297	0.000	7.1196	305.16	0.109120	0.113004	0.117027	0.121193	0.125507	41.17	44.15
York County, PA	986812MB8	12/28/95	02/01/16	24.378	0.000	7.1496	284.57	0.101895	0.105537	0.109310	0.113218	0.117265	38.45	41.25
York County, PA	986812MC6	12/28/95	02/01/17	22.586	0.000	7.1795	265.21	0.095091	0.098505	0.102041	0.105704	0.109499	35.89	38.51
York County, PA	986812MD4	12/28/95	02/01/18	20.780	0.000	7.2396	246.90	0.088762	0.091975	0.095305	0.098755	0.102329	33.51	35.98
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	229.95	0.082669	0.085662	0.088763	0.091976	0.095305	31.21	33.51
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	214.16	0.076994	0.079781	0.082669	0.085662	0.088762	29.07	31.21
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2397	199.46	0.071709	0.074305	0.076994	0.079781	0.082669	27.08	29.07
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2396	185.77	0.066786	0.069204	0.071709	0.074305	0.076994	25.22	27.08
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	173.01	0.062201	0.064453	0.066786	0.069204	0.071709	23.49	25.22
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2396	161.14	0.057932	0.060029	0.062201	0.064453	0.066786	21.87	23.49
Zenith Natl Ins Corp	989390AG4	03/30/03	03/30/23	100.000	VARIES	7.5209		0.222185	0.220906	0.225791	0.225860	0.232264	81.20	83.25
Zenith Natl Ins Corp	989390AH2	03/30/03	03/30/23	100.000	VARIES	7.5209		0.222185	0.220906	0.225791	0.225860	0.232264	81.20	83.25
Ziff Davis Media Inc.	98951UAD8	08/12/02	08/12/09	100.000	VARIES	N/A		0.578436	0.589897	0.582241	0.590751	0.586553	213.74	215.26
Ziff Davis Media Inc.	98951UAE6	08/12/02	08/12/09	100.000	VARIES	N/A		0.578436	0.589897	0.582241	0.590751	0.586553	213.74	215.26
Goldman Sachs Group, Inc.	9FI546712	08/12/05	08/03/09	100.000	0.000	4.6932		0.136403	0.139604	0.142880	0.146232	0.149664	50.64	53.04
Microcell Telecomm	C55185AE9	05/25/99	06/01/09	55.731	VARIES	11.9993		0.333320	0.333319	0.333319	0.333318	0.333317	120.00	119.99

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008	
Quebecor Media, Inc.	C7603NAD4	10/05/07	03/15/16	93.750	7.750	8.8148					0.014276	0.014835	0.015489	1.23	5.37
Rhodia, SA	F7813KAH4	05/17/04	06/01/10	96.743	10.250	11.0023	11.63	0.014365	0.015155	0.015989	0.016868	0.017796	5.36	5.97	
Danka Business Systems	G2652NAB5	06/29/01	04/01/08*	28.000	10.000	N/A		0.538070	0.656894				124.63*		
Deutsche Bank AG	G2737TFA8	12/20/02	12/20/07*	100.000	0.000	3.4517		0.109950	0.111848				37.60*		
Dolphin Telecom, PLC	G28058AD0	05/18/99	05/15/09	50.892	VARIES	13.9996		0.388881	0.388881	0.388880	0.388880	0.388879	140.00	140.00	
NII Holdings, Inc.	G6520PAA3	11/12/02	11/01/09	55.746	VARIES	19.3483		0.462439	0.472242	0.482993	0.494784	0.507716	169.48	177.48	
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6249	77.61	0.048671	0.049310	0.049957	0.050613	0.051277	17.73	18.20	
UBS AG	G91654437	03/31/06	11/30/09	100.000	0.000	5.1490		0.147969	0.151779	0.155686	0.159694	0.163806	54.19	57.02	
UBS AG	G91654452	03/31/06	12/31/10	100.000	0.000	5.1603		0.148128	0.149472	0.155014	0.157285	0.164017	54.32	57.16	
UBS AG	G91654585	04/28/06	04/28/11	100.000	0.000	5.4584		0.155761	0.160012	0.164379	0.168865	0.173474	57.38	60.56	
UBS AG	G91654627	05/31/06	06/30/11	100.000	0.000	5.4442		0.155185	0.156810	0.162849	0.165464	0.172785	56.95	60.09	
UBS AG	G91654643	04/28/06	04/30/10	100.000	0.000	5.4636		0.155101	0.156740	0.162791	0.165421	0.172756	57.39	60.68	
UBS AG	G91654676	05/19/06	05/21/10	100.000	0.000	5.4430		0.154498	0.156115	0.162126	0.164728	0.172016	57.00	60.22	
UBS AG	G91654718	05/31/06	09/30/11	100.000	0.000	5.4466		0.152349	0.155643	0.159882	0.164236	0.169635	56.91	60.22	
UBS AG	G91654742	06/30/06	12/31/08	100.000	0.000	5.7408		0.164045	0.168754	0.173598	0.178581		59.91	63.22	
UBS AG	G91654759	06/30/06	06/30/09	100.000	0.000	5.7099		0.163138	0.167795	0.172586	0.177513	0.182581	59.58	63.03	
UBS AG	G91654825	07/31/06	08/31/11	100.000	0.000	5.5653		0.154461	0.156171	0.162280	0.164983	0.172385	57.65	61.13	
UBS AG	G91659279	10/31/06	02/28/11	100.000	0.000	5.1978		0.143588	0.143681	0.149035	0.151246	0.157749	53.10	56.03	
UBS AG	G9183D252	12/29/05	11/30/11	100.000	0.000	4.9251		0.143093	0.146617	0.150227	0.153927	0.157717	52.37	54.98	
UBS AG	G9183D526	01/31/06	01/31/12	100.000	0.000	4.8995		0.136401	0.142058	0.143166	0.148285	0.150266	51.85	54.42	
UBS AG	G9183D641	01/27/06	06/30/11	100.000	0.000	4.7775		0.137877	0.138868	0.143748	0.145582	0.151531	50.51	52.96	
UBS AG	G9213L852	11/30/05	02/28/11	100.000	0.000	4.8489		0.138849	0.139897	0.144863	0.146763	0.152812	51.61	54.35	
STMicroelectronics N.V.	N8357EAF3	02/23/06	02/23/16	100.000	0.000	1.4999		0.041978	0.042293	0.042610	0.042930	0.043252	15.25	15.48	
Alaska Communications	U01173AA8	08/26/03	08/15/11*	96.687	9.875	10.4987	10.75	0.010388	0.010933				2.43*		
Anixter INTL, Inc.	U03525AB5	07/07/03	07/07/33	38.016	VARIES	7.3003		0.095593	0.099082	0.102699	0.106448	0.110333	36.28	38.97	
ASG Consolidated LLC	U04402AA8	10/19/04	11/01/11	63.700	VARIES	11.4983		0.255413	0.270098	0.285626	0.302047	0.319412	96.40	107.81	
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	6.5924	139.49	0.092677	0.095732	0.098887	0.102147	0.105514	35.01	37.36	
Burlington Coat Factory	U10676AA9	04/13/06	10/15/14	75.522	VARIES	14.4995		0.326491	0.350160	0.375546	0.402773	0.402772	125.53	142.17	
Cardinal Health 409, Inc	U14147AA7	04/10/07	04/15/15	100.000	9.500	9.4999		0.260989	0.259563	0.259563	0.259563	0.260989	69.05	95.11	
Chukchansi Economic	U17133AA4	10/08/02	06/15/09	91.476	14.500	16.6607	43.12	0.040231	0.043582	0.047213	0.051146	0.055406	15.20	17.84	
Cinemark, Inc.	U17174AA8	03/31/04	03/15/14	62.373	VARIES	9.7491		0.213466	0.223871	0.234784	0.246229	0.258231	80.98	89.07	
Crum & Forster Hldgs	U22859AA7	06/05/03	06/15/13	96.985	10.375	10.8761	7.33	0.006994	0.007375	0.007776	0.008198	0.008644	2.60	2.89	
Dayton Superior Corp.	U23993AA3	06/16/00	06/15/09	95.575	13.000	13.8760	26.54	0.017400	0.018607	0.019898	0.021278	0.022755	6.52	7.46	
Dayton Superior Corp.	U23993AB1	06/16/00	06/15/09	95.575	13.000	13.8760	26.54	0.017400	0.018607	0.019898	0.021278	0.022755	6.52	7.46	
Dayton Superior Corp.	U23993AC9	03/15/03	09/15/08	98.088	10.750	11.2252	11.94	0.010612	0.011208	0.011837	0.012501		4.06	3.13	
H & E Equipment Services	U24432AB9	06/17/02	06/15/13	80.016	12.500	16.4960	44.69	0.039616	0.042883	0.046420	0.050249	0.054393	14.96	17.53	
HCA Inc.	U24788AC2	11/17/06	11/15/16	100.000	9.625	9.6249		0.267361	0.267361	0.267361	0.267361	0.267361	96.25	96.25	
Details Capital Corp.	U24922AA1	11/18/97	11/15/07	54.595	VARIES	12.4995		0.347211	0.347210				109.02		
Dex Media, Inc.	U24975AB7	11/10/03	11/15/13	64.314	VARIES	8.9997		0.209637	0.219071	0.228928	0.239230	0.249995	78.05	85.24	
Dex Media, Inc.	U24975AC5	02/11/04	11/15/13	69.384	VARIES	8.3689		0.202317	0.210783	0.219604	0.228793	0.238367	75.15	81.57	
E. Spire Communications	U26851AA0	07/24/98	07/01/08	59.989	VARIES	10.6233		0.295099	0.295097	0.295094			106.24	53.12	

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008	
First Data Corporation	U3198DAA2	10/24/07	09/24/15	94.796	9.875	10.8718					0.011974	0.012517	0.013197	.80	4.53
Globe Holdings, Inc.	U33975AA8	08/06/98	08/01/09	49.672	VARIES	14.2895		0.394205	0.394585	0.394992	0.395428	0.395895	142.10	142.41	
GATX Financial Corp.	U3697RAA7	10/25/04	06/15/11	95.703	6.273	7.0956	12.01	0.016697	0.017290	0.017903	0.018538	0.019196	6.14	6.58	
Great Lakes Acquisition	U39022AA3	05/22/98	05/15/09	53.092	VARIES	13.1241		0.364566	0.364565	0.364564	0.364563	0.364562	131.24	131.24	
HM Publishing Corp.	U43338AA7	10/03/03	10/15/13*	56.960	VARIES	11.4990		0.255424					10.47*		
Houghton Mifflin, LLC	U44212AA3	05/15/06	05/15/11*	99.000	VARIES	12.7933		0.372254					7.07*		
Innophos Holdings Inc.	U4571DAA7	02/10/05	02/15/15*	100.000	10.770	N/A		0.371617	0.371179				50.50*		
Intermedia Commun Inc	U45855AE0	02/24/99	03/01/09	55.057	VARIES	12.2493		0.340265	0.340264	0.340263	0.340262	0.340261	122.50	122.49	
Jostens Holding Corp.	U47995AA0	12/02/03	12/01/13	60.682	VARIES	10.2499		0.233129	0.245077	0.257637	0.270841	0.284721	86.81	95.94	
KI Holdings, Inc.	U49400AA9	11/18/04	11/15/14	61.808	VARIES	9.8747		0.205422	0.215564	0.226207	0.237376	0.249096	76.73	84.50	
Lamar Media Corporation	U51260AD6	08/17/06	08/15/15	92.809	6.625	7.7500	2.11	0.015770	0.016375	0.017009	0.017669	0.018353	5.95	6.42	
Language Ln Hldgs II Inc	U51303AA0	06/11/04	06/15/13	50.460	VARIES	14.1249		0.278932	0.298632	0.319722	0.342303	0.366478	104.61	119.91	
Language Ln Hldgs II Inc	U51304AA8	06/11/04	06/15/12	97.432	11.125	11.6262	5.84	0.007479	0.007914	0.008374	0.008861	0.009376	2.78	3.12	
Level 3 Communications	U52782AB2	12/02/98	12/01/08	59.966	VARIES	10.4998		0.291663	0.291663	0.291663	0.291663		105.00	96.25	
Level 3 Communications	U52782AE6	02/29/00	03/15/10*	53.308	VARIES	12.8732		0.357608	0.357606				26.82*		
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500	9.4998		0.375186	0.388389	0.402219	0.416706	0.431881	141.93	152.33	
Marquee Holdings, Inc.	U57131AA9	08/18/04	08/15/14	55.894	VARIES	11.9996		0.234985	0.249084	0.264028	0.279870	0.296661	91.08	102.34	
Matria Healthcare, Inc.	U57614AA4	07/09/01	05/01/08*	93.500	11.000	12.4422	47.83	0.033242	0.034734				4.44*		
Michaels Stores, Inc.	U59329AE9	10/31/06	11/01/16	50.110	VARIES	N/A		0.193136	0.206610	0.220944	0.236272	0.252664	73.62	84.20	
Muzak Holdings Finance	U62340AA9	03/18/99	03/15/10	53.328	VARIES	12.9997		0.361107	0.361106	0.361106	0.361106	0.361105	130.00	130.00	
Nextel Communications	U64977AB4	02/11/98	02/15/08	61.471	VARIES	9.9497		0.276383	0.276383	0.276383			99.50	12.16	
Nexstar Finance, Inc.	U6497AAA9	03/16/01	04/01/08	96.012	12.000	12.8782	30.06	0.020230	0.021533	0.022919			7.76	2.06	
Nexstar Finance, Inc.	U6497BAC3	03/27/03	04/01/13	57.442	VARIES	11.3746		0.267653	0.282875	0.298963	0.315966	0.315966	101.91	112.22	
New Omaha Holdings Corp.	U65169AA9	09/24/07	09/30/16	100.000	VARIES	11.4999		0.319444	0.320056	0.338459	0.357921		31.04	121.98	
Omnicom Group, Inc.	U68191AF9	02/07/01	02/07/31	100.000	VARIES	6.7111		0.268020	0.277014	0.285305	0.293875	0.302732	100.60	106.76	
O'Sullivan Industries	U68328AA8	11/30/99	10/15/09	94.546	13.375	14.4277	31.08	0.019254	0.020643	0.022132	0.023729	0.025441	7.40	8.51	
Penton Media, Inc.	U7100RAA9	06/28/01	06/15/11*	97.749	10.375	10.7485	9.56	0.006478					.43*		
Petro Stopping Centers	U71660AB7	07/23/99	08/01/08	36.636	VARIES	18.6946		0.488452	0.495162	0.502499	0.510522		179.16	106.97	
Pliant Corporation	U7263LAC1	02/17/04	06/15/09	73.627	VARIES	11.1182		0.308886	0.308878	0.308870	0.308861	0.308851	111.20	111.19	
Pope & Talbot, Inc.	U7316MAA0	07/30/02	06/01/13	86.415	8.375	10.5037	38.28	0.030397	0.031994	0.033674	0.035443	0.037304	11.33	12.55	
Roche Holdings, Inc.	U75000AE6	01/19/00	01/19/15	66.386	0.000	2.7499	138.77	0.060562	0.061395	0.062239	0.063095	0.063962	22.22	22.84	
R H Donnelley Corp.	U76214AB8	01/27/06	01/15/13	90.981	6.875	8.6239	9.19	0.028063	0.029274	0.030536	0.031853	0.033226	10.73	11.68	
R H Donnelley Corp.	U76216AA5	01/27/06	01/15/13	90.981	6.875	8.6239	9.19	0.028063	0.029274	0.030536	0.031853	0.033226	10.73	11.68	
Compass Minerals Intl Inc	U79616AB1	05/22/03	06/01/13	55.677	VARIES	11.9990		0.279864	0.296655	0.314453	0.333318	0.333317	104.81	117.16	
Tabletop Holdings, Inc.	U81965AA0	11/12/03	05/15/14	55.131	VARIES	12.2495		0.268262	0.284692	0.302129	0.320634	0.340272	101.09	113.85	
Sinclair Brdcast Grp Inc	U82751AE5	05/20/03	07/15/18	100.000	VARIES	9.2480		0.296989	0.304461	0.312277	0.320455	0.329012	110.80	116.67	
Thermadyne Holdings	U88342AA5	05/22/98	06/01/08	54.374	VARIES	12.4990		0.347199	0.347198	0.347197			124.99	52.08	
Tritel PCS, Inc.	U89678AA1	05/11/99	05/15/09	53.828	VARIES	12.7494		0.354156	0.354155	0.354155	0.354154	0.354153	127.50	127.50	
Vail Resorts, Inc.	U90984AB8	11/21/01	05/15/09	95.404	8.750	9.6257	27.79	0.019231	0.020156	0.021126	0.022143	0.023209	7.18	7.88	
United Rentals, Inc.	U91139AB8	12/24/02	04/15/08	97.045	10.750	11.5089	20.71	0.017825	0.018851	0.019935			6.76	2.07	
Visant Holding Corp.	U9225GAA9	04/04/06	12/01/13	96.005	8.750	9.4957	2.76	0.010820	0.011334	0.011872	0.012436	0.013026	4.02	4.41	

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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 1/1/07	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2007 1st Period	2007 2nd Period	2007 3rd 2008 1st	2008 2nd Period	2008 3rd Period	2007	2008
VoiceStream Wireless	U92709AB7	11/09/99	11/15/09	56.061	VARIABLES	11.8745		0.329852	0.329852	0.329851	0.329850	0.329850	118.75	118.75
WMG Holdings Corp.	U97137AC4	12/23/04	12/15/14	63.002	VARIABLES	9.4995		0.199751	0.209239	0.219177	0.229587	0.240492	73.93	81.12
Wynn Las Vegas, LLC	U98347AD6	11/06/07	12/01/14	97.250	6.625	7.1268			0.008496	0.008539	0.008843	0.009158	.47	3.15
Hynix Semiconductor, Inc	Y3817WAK5	07/05/05	07/01/12	97.000	9.875	10.4913	4.73	0.009756	0.010268	0.010807	0.011374		3.60	3.99

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 1/1/07	2007 1st Period	2007 2nd Period	2007 3rd Period	Calendar Year 2007
U.S.Treasury	9128272M3	01/15/97	01/15/07	100.000	3.375%	273.70	-0.061081			-0.86
U.S.Treasury	9128273T7	01/15/98	01/15/08	100.000	3.625%	249.11	-0.059902	0.191231	0.061156	44.17
U.S.Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	247.68	0.066667	0.175857	0.064167	44.12
U.S.Treasury	9128274Y5	01/15/99	01/15/09	100.000	3.875%	230.49	-0.059009	0.188380	0.060244	43.51
U.S.Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	227.54	0.065591	0.173018	0.063132	43.41
U.S.Treasury	9128275W8	01/15/00	01/15/10	100.000	4.250%	199.44	-0.057520	0.183627	0.058724	42.41
U.S.Treasury	9128276R8	01/15/01	01/15/11	100.000	3.500%	159.47	-0.055603	0.177507	0.056767	41.00
U.S.Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	136.90	0.060748	0.160243	0.058470	40.20
U.S.Treasury	9128277J5	01/15/02	01/15/12	100.000	3.375%	136.49	-0.054501	0.173989	0.055642	40.19
U.S.Treasury	912828AF7	07/15/02	07/15/12	100.000	3.000%	122.36	-0.053823	0.171826	0.054950	39.69
U.S.Treasury	912828BD1	07/15/03	07/15/13	100.000	1.875%	98.74	-0.052691	0.168211	0.053794	38.85
U.S.Treasury	912828BW9	01/15/04	01/15/14	100.000	2.000%	92.14	-0.052374	0.167200	0.053471	38.62
U.S.Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	70.58	-0.051340	0.163898	0.052415	37.86
U.S.Treasury	912828CP3	07/15/04	07/15/14	100.000	2.000%	70.58	-0.051340	0.163898	0.052415	37.86
U.S.Treasury	912828CZ1	10/15/04	04/15/10	100.000	0.875%	65.22	0.056917	0.150139	0.054783	37.67
U.S.Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%	56.85	-0.050682	0.161797	0.051743	37.37
U.S.Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%	37.48	-0.049753	0.158832	0.050795	36.69
U.S.Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000%	16.74	-0.048758	0.155657	0.049779	35.95
U.S.Treasury	912828ET3	01/15/06	01/15/16	100.000	2.000%	16.74	-0.048758	0.155657	0.049779	35.95
U.S.Treasury	912828FB1	04/15/06	04/15/11	100.000	2.375%	16.69	0.054325	0.143300	0.052288	35.95
U.S.Treasury	912828FL9	07/15/06	07/15/16	100.000	2.500%	-0.75	-0.047919	0.152979	0.048923	35.34
U.S.Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375%			0.153197	0.048993	36.06
U.S.Treasury	912828GD6	01/15/07	01/15/17	100.000	2.375%			0.153197	0.048993	36.06
U.S.Treasury	912828GN4	04/15/07	04/15/12	100.000	2.000%			0.140168	0.051145	29.64
U.S.Treasury	912828GX2	07/15/07	07/15/17	100.000	2.625%				0.047671	8.10

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 2007).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/07	03/31/07	12.26	01/01/19	03/31/19	27.27
04/01/07	06/30/07	24.82	04/01/19	06/30/19	26.97
07/01/07	09/30/07	36.59	07/01/19	09/30/19	26.71
10/01/07	12/31/07	48.18	10/01/19	12/31/19	26.42
01/01/08	03/31/08	47.13	01/01/20	03/31/20	26.13
04/01/08	06/30/08	46.19	04/01/20	06/30/20	25.84
07/01/08	09/30/08	45.20	07/01/20	09/30/20	25.53
10/01/08	12/31/08	44.30	10/01/20	12/31/20	25.24
01/01/09	03/31/09	43.45	01/01/21	03/31/21	24.93
04/01/09	06/30/09	42.76	04/01/21	06/30/21	24.63
07/01/09	09/30/09	42.11	07/01/21	09/30/21	24.33
10/01/09	12/31/09	41.62	10/01/21	12/31/21	24.06
01/01/10	03/31/10	41.07	01/01/22	03/31/22	23.76
04/01/10	06/30/10	40.51	04/01/22	06/30/22	23.47
07/01/10	09/30/10	40.05	07/01/22	09/30/22	23.19
10/01/10	12/31/10	39.51	10/01/22	12/31/22	22.91
01/01/11	03/31/11	39.06	01/01/23	03/31/23	22.64
04/01/11	06/30/11	38.60	04/01/23	06/30/23	22.37
07/01/11	09/30/11	38.09	07/01/23	09/30/23	22.10
10/01/11	12/31/11	37.65	10/01/23	12/31/23	21.83
01/01/12	03/31/12	37.22	01/01/24	03/31/24	21.56
04/01/12	06/30/12	36.79	04/01/24	06/30/24	21.30
07/01/12	09/30/12	36.37	07/01/24	09/30/24	21.04
10/01/12	12/31/12	35.95	10/01/24	12/31/24	20.78
01/01/13	03/31/13	35.54	01/01/25	03/31/25	20.53
04/01/13	06/30/13	35.13	04/01/25	06/30/25	20.28
07/01/13	09/30/13	34.73	07/01/25	09/30/25	20.04
10/01/13	12/31/13	34.33	10/01/25	12/31/25	19.80
01/01/14	03/31/14	33.93	01/01/26	03/31/26	19.56
04/01/14	06/30/14	33.54	04/01/26	06/30/26	19.32
07/01/14	09/30/14	33.16	07/01/26	09/30/26	19.08
10/01/14	12/31/14	32.77	10/01/26	12/31/26	18.85
01/01/15	03/31/15	32.40	01/01/27	03/31/27	18.62
04/01/15	06/30/15	32.07	04/01/27	06/30/27	18.39
07/01/15	09/30/15	31.71	07/01/27	09/30/27	18.17
10/01/15	12/31/15	31.34	10/01/27	12/31/27	17.95
01/01/16	03/31/16	30.98	01/01/28	03/31/28	17.73
04/01/16	06/30/16	30.61	04/01/28	06/30/28	17.52
07/01/16	09/30/16	30.26	07/01/28	09/30/28	17.31
10/01/16	12/31/16	29.91	10/01/28	12/31/28	17.10
01/01/17	03/31/17	29.61	01/01/29	03/31/29	16.89
04/01/17	06/30/17	29.27	04/01/29	06/30/29	16.69
07/01/17	09/30/17	28.97	07/01/29	09/30/29	16.49
10/01/17	12/31/17	28.67	10/01/29	12/31/29	16.29
01/01/18	03/31/18	28.41	01/01/30	03/31/30	16.09
04/01/18	06/30/18	28.11	04/01/30	06/30/30	15.91
07/01/18	09/30/18	27.82	07/01/30	09/30/30	15.72
10/01/18	12/31/18	27.56	10/01/30	12/31/30	15.53

(continued)

Strips			Strips		
Maturing		OID	Maturing		OID
From	Through	per \$1000	From	Through	per \$1000
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01/01/31	03/31/31	15.34	07/01/39	09/30/39	10.31
04/01/31	06/30/31	15.17	10/01/39	12/31/39	10.19
07/01/31	09/30/31	14.99	01/01/40	03/31/40	10.07
10/01/31	12/31/31	14.81	04/01/40	06/30/40	9.95
01/01/32	03/31/32	14.64	07/01/40	09/30/40	9.83
04/01/32	06/30/32	14.47	10/01/40	12/31/40	9.72
07/01/32	09/30/32	14.30	01/01/41	03/31/41	9.60
10/01/32	12/31/32	14.12	04/01/41	06/30/41	9.49
01/01/33	03/31/33	13.97	07/01/41	09/30/41	9.38
04/01/33	06/30/33	13.80	10/01/41	12/31/41	9.27
07/01/33	09/30/33	13.64	01/01/42	03/31/42	9.16
10/01/33	12/31/33	13.48	04/01/42	06/30/42	9.05
01/01/34	03/31/34	13.33	07/01/42	09/30/42	8.95
04/01/34	06/30/34	13.18	10/01/42	12/31/42	8.84
07/01/34	09/30/34	13.02	01/01/43	03/31/43	8.74
10/01/34	12/31/34	12.87	04/01/43	06/30/43	8.63
01/01/35	03/31/35	12.73	07/01/43	09/30/43	8.53
04/01/35	06/30/35	12.58	10/01/43	12/31/43	8.43
07/01/35	09/30/35	12.43	01/01/44	03/31/44	8.33
10/01/35	12/31/35	12.29	04/01/44	06/30/44	8.23
01/01/36	03/31/36	12.16	07/01/44	09/30/44	8.14
04/01/36	06/30/36	12.02	10/01/44	12/31/44	8.04
07/01/36	09/30/36	11.88	01/01/45	03/31/45	7.95
10/01/36	12/31/36	11.74	04/01/45	06/30/45	7.85
01/01/37	03/31/37	11.60	07/01/45	09/30/45	7.76
04/01/37	06/30/37	11.47	10/01/45	12/31/45	7.67
07/01/37	09/30/37	11.33	01/01/46	03/31/46	7.58
10/01/37	12/31/37	11.20	04/01/46	06/30/46	7.49
01/01/38	03/31/38	11.07	07/01/46	09/30/46	7.40
04/01/38	06/30/38	10.94	10/01/46	12/31/46	7.32
07/01/38	09/30/38	10.81	01/01/47	03/31/47	7.23
10/01/38	12/31/38	10.68	04/01/47	06/30/47	7.14
01/01/39	03/31/39	10.56	07/01/47	09/30/47	7.06
04/01/39	06/30/39	10.43	10/01/47	12/31/47	6.98

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 2007, 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 2007 - May 2008

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
912795YM7	01/04/07	07/06/06	97.426	25.74
912795YN5	01/11/07	07/13/06	97.419	25.81
912795YP0	01/18/07	07/20/06	97.426	25.74
912795YQ8	01/25/07	07/27/06	97.441	25.59
912795YR6	02/01/07	08/03/06	97.484	25.16
912795YS4	02/08/07	08/10/06	97.477	25.23
912795YT2	02/15/07	08/17/06	97.457	25.43
912795YU9	02/22/07	08/24/06	97.484	25.16
912795YV7	03/01/07	08/31/06	97.487	25.13
912795YW5	03/08/07	09/07/06	97.512	24.88
912795YX3	03/15/07	09/14/06	97.505	24.95
912795YY1	03/22/07	09/21/06	97.512	24.88
912795YZ8	03/29/07	09/28/06	97.568	24.32
912795ZA2	04/05/07	10/05/06	97.560	24.40
912795ZB0	04/12/07	10/12/06	97.527	24.73
912795TX9	04/16/07	03/30/07	99.760	2.40
912795TY7	04/17/07	04/05/07	99.826	1.74
912795TZ4	04/18/07	04/13/07	99.927	0.73
912795ZC8	04/19/07	10/19/06	97.505	24.95
912795ZD6	04/26/07	10/26/06	97.484	25.16
912795ZE4	05/03/07	11/02/06	97.494	25.06
912795ZF1	05/10/07	11/09/06	97.482	25.18
912795ZG9	05/17/07	11/16/06	97.494	25.06
912795ZH7	05/24/07	11/24/06	97.516	24.84
912795ZJ3	05/31/07	11/30/06	97.505	24.95
912795ZK0	06/07/07	12/07/06	97.553	24.47
912795ZL8	06/14/07	12/14/06	97.540	24.60
912795UA7	06/15/07	06/01/07	99.802	1.98
912795ZM6	06/21/07	12/21/06	97.530	24.70
912795ZN4	06/28/07	12/28/06	97.522	24.78
912795ZP9	07/05/07	01/04/07	97.522	24.78
912795ZQ7	07/12/07	01/11/07	97.512	24.88
912795ZR5	07/19/07	01/18/07	97.497	25.03
912795ZS3	07/26/07	01/25/07	97.489	25.11
912795ZT1	08/02/07	02/01/07	97.482	25.18
912795ZU8	08/09/07	02/08/07	97.494	25.06
912795ZV6	08/16/07	02/15/07	97.489	25.11
912795ZW4	08/23/07	02/22/07	97.497	25.03
912795ZX2	08/30/07	03/01/07	97.497	25.03
912795ZY0	09/06/07	03/08/07	97.545	24.55
912795ZZ7	09/13/07	03/15/07	97.512	24.88
912795UB5	09/17/07	08/31/07	99.787	2.13
912795A27	09/20/07	03/22/07	97.517	24.83
912795A35	09/27/07	03/29/07	97.535	24.65
912795A43	10/04/07	04/05/07	97.537	24.63
912795A50	10/11/07	04/12/07	97.527	24.73

Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
912795A68	10/18/07	04/19/07	97.540	24.60
912795A76	10/25/07	04/26/07	97.555	24.45
912795A84	11/01/07	05/03/07	97.563	24.37
912795A92	11/08/07	05/10/07	97.565	24.35
912795B26	11/15/07	05/17/07	97.606	23.94
912795B34	11/23/07	05/24/07	97.554	24.46
912795B42	11/29/07	05/31/07	97.570	24.30
912795B59	12/06/07	06/07/07	97.578	24.22
912795B67	12/13/07	06/14/07	97.591	24.09
912795UC3	12/17/07	12/03/07	99.849	1.51
912795B75	12/20/07	06/21/07	97.616	23.84
912795B83	12/27/07	06/28/07	97.568	24.32

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2008 Interest(Per \$1,000 Maturity Value)
912795B91	01/03/08	07/05/07	97.568	24.32
912795C25	01/10/08	07/12/07	97.548	24.52
912795C33	01/17/08	07/19/07	97.540	24.60
912795C41	01/24/08	07/26/07	97.527	24.73
912795C58	01/31/08	08/02/07	97.573	24.27
912795C66	02/07/08	08/09/07	97.608	23.92
912795C74	02/14/08	08/16/07	97.618	23.82
912795C82	02/21/08	08/23/07	98.003	19.97
912795C90	02/28/08	08/30/07	97.679	23.21
912795D24	03/06/08	09/06/07	97.785	22.15
912795D32	03/13/08	09/13/07	97.967	20.33
912795D40	03/20/08	09/20/07	97.912	20.88
912795D57	03/27/08	09/27/07	97.977	20.23
912795D65	04/03/08	10/04/07	97.977	20.23
912795D73	04/10/08	10/11/07	97.929	20.71
912795D81	04/17/08	10/18/07	97.864	21.36
912795D99	04/24/08	10/25/07	97.982	20.18
912795E23	05/01/08	11/01/07	98.005	19.95

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2007

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313384AB5	01/02/07	01/09/06	95.624	43.76
313384AC3	01/03/07	01/09/06	95.612	43.88
313384AD1	01/04/07	01/13/06	95.609	43.91
313384AE9	01/05/07	01/12/06	95.595	44.05
313384AH2	01/08/07	01/17/06	95.609	43.91
313384AJ8	01/09/07	11/29/06	99.424	5.76
313384AK5	01/10/07	07/10/06	97.301	26.99
313384AL3	01/11/07	08/02/06	97.692	23.08
313384AM1	01/12/07	01/17/06	95.580	44.20
313384AR0	01/16/07	06/30/06	97.083	29.17
313384AS8	01/17/07	06/27/06	96.997	30.03
313384AT6	01/18/07	01/23/06	95.550	44.50
313384AU3	01/19/07	01/25/06	95.562	44.38
313384AX7	01/22/07	04/20/06	96.245	37.55
313384AY5	01/23/07	07/28/06	97.414	25.86
313384AZ2	01/24/07	04/26/06	96.254	37.46
313384BA6	01/25/07	04/27/06	96.254	37.46
313384BB4	01/26/07	04/26/06	96.257	37.43
313384BE8	01/29/07	02/03/06	95.420	45.80
313384BF5	01/30/07	04/27/06	96.185	38.15
313384BG3	01/31/07	04/07/06	95.972	40.28
313384BH1	02/01/07	03/03/06	95.626	43.74
313384BJ7	02/02/07	07/11/06	96.990	30.10
313384BM0	02/05/07	08/03/06	97.324	26.76
313384BN8	02/06/07	05/04/06	96.201	37.99
313384BP3	02/07/07	08/03/06	97.295	27.05
313384BQ1	02/08/07	08/03/06	97.281	27.19
313384BR9	02/09/07	08/04/06	97.281	27.19
313384BU2	02/12/07	08/23/06	97.540	24.60
313384BV0	02/13/07	10/04/06	98.163	18.37
313384BW8	02/14/07	08/10/06	97.321	26.79
313384BX6	02/15/07	02/15/06	95.285	47.15
313384BY4	02/16/07	05/01/06	96.055	39.45
313384CC1	02/20/07	04/24/06	95.888	41.12
313384CD9	02/21/07	02/28/06	95.346	46.54
313384CE7	02/22/07	05/24/06	96.215	37.85
313384CF4	02/23/07	02/23/06	95.235	47.65
313384CJ6	02/26/07	08/16/06	97.257	27.43
313384CK3	02/27/07	08/16/06	97.243	27.57
313384CL1	02/28/07	05/31/06	96.201	37.99
313384CM9	03/01/07	03/15/06	95.379	46.21
313384CN7	03/02/07	03/07/06	95.240	47.60
313384CR8	03/05/07	03/13/06	95.299	47.01
313384CS6	03/06/07	03/07/06	95.187	48.13
313384CT4	03/07/07	03/07/06	95.174	48.26
313384CU1	03/08/07	03/08/06	95.174	48.26
313384CV9	03/09/07	06/07/06	96.135	38.65

Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313384CY3	03/12/07	09/13/06	97.475	25.25
313384CZ0	03/13/07	12/07/06	98.653	13.47
313384DA4	03/14/07	03/22/06	95.319	46.81
313384DB2	03/15/07	06/09/06	96.063	39.37
313384DC0	03/16/07	03/21/06	95.280	47.20
313384DF3	03/19/07	03/24/06	95.240	47.60
313384DG1	03/20/07	03/21/06	95.228	47.72
313384DH9	03/21/07	07/17/06	96.419	35.81
313384DJ5	03/22/07	12/20/06	98.704	12.96
313384DK2	03/23/07	03/27/06	95.227	47.73
313384DN6	03/26/07	03/30/06	95.177	48.23
313384DP1	03/27/07	06/28/06	96.003	39.97
313384DQ9	03/28/07	09/27/06	97.461	25.39
313384DR7	03/29/07	04/03/06	95.150	48.50
313384DS5	03/30/07	03/30/06	95.113	48.87
313384DV8	04/02/07	10/02/06	97.467	25.33
313384DW6	04/03/07	04/04/06	95.096	49.04
313384DX4	04/04/07	04/05/06	95.137	48.63
313384DY2	04/05/07	04/10/06	95.100	49.00
313384EC9	04/09/07	04/21/06	95.264	47.36
313384ED7	04/10/07	04/10/06	95.032	49.68
313384EE5	04/11/07	09/19/06	97.150	28.50
313384EF2	04/12/07	04/12/06	95.103	48.97
313384EG0	04/13/07	04/17/06	95.076	49.24
313384EK1	04/16/07	04/17/06	95.035	49.65
313384EL9	04/17/07	10/27/06	97.578	24.22
313384EM7	04/18/07	10/25/06	97.535	24.65
313384EN5	04/19/07	04/20/06	95.076	49.24
313384EP0	04/20/07	04/20/06	95.062	49.38
313384ES4	04/23/07	07/24/06	96.072	39.28
313384ET2	04/24/07	09/26/06	97.101	28.99
313384EU9	04/25/07	10/25/06	97.429	25.71
313384EV7	04/26/07	04/28/06	95.108	48.92
313384EW5	04/27/07	04/27/06	95.062	49.38
313384EZ8	04/30/07	05/02/06	95.069	49.31
313384FA2	05/01/07	08/16/06	96.331	36.69
313384FB0	05/02/07	05/02/06	95.032	49.68
313384FC8	05/03/07	11/01/06	97.438	25.62
313384FD6	05/04/07	05/04/06	94.990	50.10
313384FG9	05/07/07	08/08/06	96.124	38.76
313384FH7	05/08/07	02/06/07	98.716	12.84
313384FJ3	05/09/07	11/07/06	97.433	25.67
313384FK0	05/10/07	09/28/06	96.908	30.92
313384FL8	05/11/07	08/10/06	96.126	38.74
313384FP9	05/14/07	05/17/06	95.063	49.37
313384FQ7	05/15/07	05/15/06	95.042	49.58
313384FR5	05/16/07	05/16/06	95.042	49.58

Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313384FS3	05/17/07	05/17/06	95.022	49.78
313384FT1	05/18/07	11/17/06	97.429	25.71
313384FW4	05/21/07	05/24/06	95.033	49.67
313384FX2	05/22/07	11/22/06	97.466	25.34
313384FY0	05/23/07	05/24/06	95.005	49.95
313384FZ7	05/24/07	02/08/07	98.518	14.82
313384GA1	05/25/07	06/08/06	95.096	49.04
313384GE3	05/29/07	06/05/06	95.078	49.22
313384GF0	05/30/07	11/30/06	97.466	25.34
313384GG8	05/31/07	06/08/06	95.012	49.88
313384GH6	06/01/07	06/02/06	94.995	50.05
313384GL7	06/04/07	06/09/06	94.940	50.60
313384GM5	06/05/07	02/26/07	98.592	14.08
313384GN3	06/06/07	06/07/06	94.975	50.25
313384GP8	06/07/07	06/13/06	94.954	50.46
313384GQ6	06/08/07	06/09/06	94.884	51.16
313384GT0	06/11/07	11/17/06	97.139	28.61
313384GU7	06/12/07	09/28/06	96.466	35.34
313384GV5	06/13/07	11/16/06	97.097	29.03
313384GW3	06/14/07	06/14/06	94.849	51.51
313384GX1	06/15/07	06/15/06	94.849	51.51
313384HA0	06/18/07	12/18/06	97.447	25.53
313384HB8	06/19/07	06/21/06	94.847	51.53
313384HC6	06/20/07	06/21/06	94.833	51.67
313384HD4	06/21/07	06/22/06	94.833	51.67
313384HE2	06/22/07	06/29/06	94.749	52.51
313384HH5	06/25/07	01/23/07	97.841	21.59
313384HJ1	06/26/07	02/27/07	98.324	16.76
313384HK8	06/27/07	10/27/06	96.625	33.75
313384HL6	06/28/07	12/29/06	97.451	25.49
313384HM4	06/29/07	06/29/06	94.647	53.53
313384HQ5	07/02/07	07/05/06	94.751	52.49
313384HR3	07/03/07	10/03/06	96.246	37.54
313384HT9	07/05/07	12/04/06	97.089	29.11
313384HU6	07/06/07	07/06/06	94.687	53.13
313384HX0	07/09/07	09/28/06	96.127	38.73
313384HY8	07/10/07	07/28/06	95.055	49.45
313384HZ5	07/11/07	07/19/06	94.784	52.16
313384JA8	07/12/07	11/21/06	96.764	32.36
313384JB6	07/13/07	12/04/06	96.980	30.20
313384JE0	07/16/07	02/16/07	97.883	21.17
313384JF7	07/17/07	02/20/07	97.922	20.78
313384JG5	07/18/07	07/19/06	94.742	52.58
313384JH3	07/19/07	01/18/07	97.442	25.58
313384JJ9	07/20/07	07/21/06	94.816	51.84
313384JM2	07/23/07	10/24/06	96.200	38.00
313384JN0	07/24/07	08/04/06	94.985	50.15

Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313384JP5	07/25/07	07/27/06	94.827	51.73
313384JQ3	07/26/07	01/19/07	97.358	26.42
313384JR1	07/27/07	08/02/06	94.924	50.76
313384JU4	07/30/07	11/02/06	96.295	37.05
313384JV2	07/31/07	08/01/06	94.853	51.47
313384JW0	08/01/07	08/02/06	94.853	51.47
313384JX8	08/02/07	05/02/07	98.709	12.91
313384JY6	08/03/07	02/13/07	97.601	23.99
313384KB4	08/06/07	09/28/06	95.771	42.29
313384KC2	08/07/07	05/07/07	98.699	13.01
313384KD0	08/08/07	02/07/07	97.429	25.71
313384KE8	08/09/07	11/10/06	96.245	37.55
313384KF5	08/10/07	11/10/06	96.231	37.69
313384KJ7	08/13/07	05/11/07	98.681	13.19
313384KK4	08/14/07	05/11/07	98.667	13.33
313384KL2	08/15/07	02/12/07	97.419	25.81
313384KM0	08/16/07	11/15/06	96.233	37.67
313384KN8	08/17/07	08/25/06	95.032	49.68
313384KR9	08/20/07	02/21/07	97.470	25.30
313384KS7	08/21/07	11/24/06	96.288	37.12
313384KT5	08/22/07	02/21/07	97.427	25.73
313384KU2	08/23/07	02/23/07	97.446	25.54
313384KV0	08/24/07	02/23/07	97.432	25.68
313384KY4	08/27/07	02/27/07	97.446	25.54
313384KZ1	08/28/07	05/01/07	98.331	16.69
313384LA5	08/29/07	10/03/06	95.518	44.82
313384LB3	08/30/07	05/01/07	98.303	16.97
313384LC1	08/31/07	05/02/07	98.304	16.96
313384LG2	09/04/07	03/02/07	97.417	25.83
313384LH0	09/05/07	09/07/06	95.029	49.71
313384LJ6	09/06/07	03/05/07	97.441	25.59
313384LK3	09/07/07	09/08/06	95.022	49.78
313384LN7	09/10/07	09/21/06	95.152	48.48
313384LP2	09/11/07	06/06/07	98.629	13.71
313384LQ0	09/12/07	06/06/07	98.614	13.86
313384LR8	09/13/07	06/01/07	98.530	14.70
313384LS6	09/14/07	09/15/06	94.995	50.05
313384LV9	09/17/07	03/16/07	97.410	25.90
313384LW7	09/18/07	09/19/06	94.995	50.05
313384LX5	09/19/07	09/22/06	95.143	48.57
313384LY3	09/20/07	09/20/06	95.002	49.98
313384LZ0	09/21/07	09/21/06	95.002	49.98
313384MC0	09/24/07	09/27/06	95.173	48.27
313384MD8	09/25/07	06/13/07	98.535	14.65
313384ME6	09/26/07	09/26/06	95.133	48.67
313384MF3	09/27/07	09/28/06	95.147	48.53
313384MG1	09/28/07	10/03/06	95.190	48.10

Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313384MK2	10/01/07	10/02/06	95.147	48.53
313384ML0	10/02/07	10/06/06	95.207	47.93
313384MM8	10/03/07	10/04/06	95.147	48.53
313384MN6	10/04/07	04/04/07	97.453	25.47
313384MP1	10/05/07	01/08/07	96.273	37.27
313384MT3	10/09/07	06/08/07	98.261	17.39
313384MU0	10/10/07	04/03/07	97.356	26.44
313384MV8	10/11/07	10/11/06	95.052	49.48
313384MW6	10/12/07	07/02/07	98.566	14.34
313384MZ9	10/15/07	04/18/07	97.485	25.15
313384NA3	10/16/07	06/19/07	98.317	16.83
313384NB1	10/17/07	04/18/07	97.448	25.52
313384NC9	10/18/07	04/19/07	97.472	25.28
313384ND7	10/19/07	04/19/07	97.453	25.47
313384NG0	10/22/07	10/31/06	95.164	48.36
313384NH8	10/23/07	10/24/06	95.025	49.75
313384NJ4	10/24/07	10/24/06	94.951	50.49
313384NK1	10/25/07	10/30/06	95.110	48.90
313384NL9	10/26/07	10/27/06	95.007	49.93
313384NP0	10/29/07	07/02/07	98.331	16.69
313384NQ8	10/30/07	11/01/06	95.107	48.93
313384NR6	10/31/07	11/01/06	95.056	49.44
313384NS4	11/01/07	11/02/06	95.126	48.74
313384NT2	11/02/07	11/03/06	95.096	49.04
313384NW5	11/05/07	05/01/07	97.389	26.11
313384NX3	11/06/07	11/09/06	95.102	48.98
313384NY1	11/07/07	05/04/07	97.403	25.97
313384NZ8	11/08/07	02/08/07	96.193	38.07
313384PA1	11/09/07	11/09/06	95.062	49.38
313384PE3	11/13/07	05/14/07	97.443	25.57
313384PF0	11/14/07	05/16/07	97.472	25.28
313384PG8	11/15/07	11/16/06	95.096	49.04
313384PH6	11/16/07	05/03/07	97.264	27.36
313384PL7	11/19/07	05/22/07	97.466	25.34
313384PM5	11/20/07	11/20/06	95.073	49.27
313384PN3	11/21/07	12/01/06	95.247	47.53
313384PQ6	11/23/07	11/24/06	95.106	48.94
313384PT0	11/26/07	05/03/07	97.154	28.46
313384PU7	11/27/07	05/23/07	97.363	26.37
313384PV5	11/28/07	12/01/06	95.163	48.37
313384PW3	11/29/07	11/29/06	95.113	48.87
313384PX1	11/30/07	11/30/06	95.103	48.97
313384QA0	12/03/07	12/04/06	95.248	47.52
313384QB8	12/04/07	04/04/07	96.672	33.28
313384QC6	12/05/07	05/21/07	97.245	27.55
313384QD4	12/06/07	05/21/07	97.242	27.58
313384QE2	12/07/07	12/07/06	95.164	48.36

Section III-B (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313384QH5	12/10/07	02/28/07	96.113	38.87
313384QJ1	12/11/07	03/14/07	96.298	37.02
313384QK8	12/12/07	03/14/07	96.297	37.03
313384QL6	12/13/07	09/07/07	98.720	12.80
313384QM4	12/14/07	03/14/07	96.272	37.28
313384QQ5	12/17/07	12/21/06	95.157	48.43
313384QR3	12/18/07	12/29/06	95.192	48.08
313384QS1	12/19/07	12/26/06	95.197	48.03
313384QT9	12/20/07	12/28/06	95.151	48.49
313384QU6	12/21/07	12/28/06	95.197	48.03
313384QX0	12/24/07	12/26/06	95.100	49.00
313384QZ5	12/26/07	06/21/07	97.363	26.37
313384RA9	12/27/07	05/16/07	96.875	31.25
313384RB7	12/28/07	04/02/07	96.318	36.82
313384RE1	12/31/07	01/02/07	95.059	49.41

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2007

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313588AB1	01/02/07	02/14/06	95.814	41.86
313588AC9	01/03/07	04/05/06	96.307	36.93
313588AD7	01/04/07	01/30/06	95.706	42.94
313588AE5	01/05/07	03/30/06	96.214	37.86
313588AH8	01/08/07	05/10/06	96.639	33.61
313588AJ4	01/09/07	02/21/06	95.787	42.13
313588AK1	01/10/07	02/21/06	95.792	42.08
313588AL9	01/11/07	03/22/06	96.083	39.17
313588AM7	01/12/07	03/14/06	96.006	39.94
313588AR6	01/16/07	02/27/06	95.756	42.44
313588AS4	01/17/07	03/23/06	96.008	39.92
313588AT2	01/18/07	04/24/06	96.324	36.76
313588AU9	01/19/07	03/03/06	95.760	42.40
313588AX3	01/22/07	04/18/06	96.203	37.97
313588AY1	01/23/07	04/19/06	96.203	37.97
313588AZ8	01/24/07	06/19/06	96.812	31.88
313588BA2	01/25/07	02/13/06	95.512	44.88
313588BB0	01/26/07	02/01/06	95.406	45.94
313588BE4	01/29/07	04/28/06	96.236	37.64
313588BF1	01/30/07	04/26/06	96.172	38.28
313588BG9	01/31/07	03/15/06	95.769	42.31
313588BH7	02/01/07	02/08/06	95.386	46.14
313588BJ3	02/02/07	02/27/06	95.533	44.67
313588BM6	02/05/07	02/24/06	95.454	45.46
313588BN4	02/06/07	03/02/06	95.496	45.04
313588BP9	02/07/07	02/21/06	95.437	45.63
313588BQ7	02/08/07	03/22/06	95.711	42.89
313588BR5	02/09/07	02/16/06	95.326	46.74
313588BU8	02/12/07	03/30/06	95.702	42.98
313588BV6	02/13/07	07/26/06	97.060	29.40
313588BW4	02/14/07	03/24/06	95.676	43.24
313588BX2	02/15/07	06/02/06	96.431	35.69
313588BY0	02/16/07	02/21/06	95.300	47.00
313588CC7	02/20/07	04/18/06	95.808	41.92
313588CD5	02/21/07	05/30/06	96.284	37.16
313588CE3	02/22/07	04/28/06	95.892	41.08
313588CF0	02/23/07	03/01/06	95.293	47.07
313588CJ2	02/26/07	03/20/06	95.503	44.97
313588CK9	02/27/07	06/19/06	96.317	36.83
313588CL7	02/28/07	03/14/06	95.340	46.60
313588CM5	03/01/07	03/28/06	95.512	44.88
313588CN3	03/02/07	03/22/06	95.429	45.71
313588CR4	03/05/07	04/21/06	95.681	43.19
313588CS2	03/06/07	03/31/06	95.391	46.09
313588CT0	03/07/07	06/19/06	96.201	37.99
313588CU7	03/08/07	08/01/06	96.843	31.57

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313588CV5	03/09/07	03/22/06	95.336	46.64
313588CY9	03/12/07	03/21/06	95.283	47.17
313588CZ6	03/13/07	08/30/06	97.221	27.79
313588DA0	03/14/07	06/16/06	96.078	39.22
313588DB8	03/15/07	04/26/06	95.523	44.77
313588DC6	03/16/07	05/26/06	95.925	40.75
313588DF9	03/19/07	07/17/06	96.448	35.52
313588DG7	03/20/07	04/21/06	95.477	45.23
313588DH5	03/21/07	06/16/06	95.977	40.23
313588DJ1	03/22/07	04/26/06	95.462	45.38
313588DK8	03/23/07	04/27/06	95.435	45.65
313588DN2	03/26/07	06/30/06	96.085	39.15
313588DP7	03/27/07	05/05/06	95.481	45.19
313588DQ5	03/28/07	06/22/06	95.923	40.77
313588DR3	03/29/07	04/20/06	95.331	46.69
313588DS1	03/30/07	04/05/06	95.140	48.60
313588DV4	04/02/07	04/27/06	95.353	46.47
313588DW2	04/03/07	11/30/06	98.243	17.57
313588DX0	04/04/07	05/26/06	95.670	43.30
313588DY8	04/05/07	05/26/06	95.656	43.44
313588DZ5	04/06/07	06/14/06	95.757	42.43
313588EC5	04/09/07	05/26/06	95.583	44.17
313588ED3	04/10/07	09/21/06	97.175	28.25
313588EE1	04/11/07	05/09/06	95.338	46.62
313588EF8	04/12/07	06/16/06	95.667	43.33
313588EG6	04/13/07	04/28/06	95.236	47.64
313588EK7	04/16/07	04/26/06	95.089	49.11
313588EL5	04/17/07	09/15/06	96.974	30.26
313588EM3	04/18/07	05/02/06	95.203	47.97
313588EN1	04/19/07	06/23/06	95.592	44.08
313588EP6	04/20/07	07/03/06	95.748	42.52
313588ES0	04/23/07	04/28/06	95.090	49.10
313588ET8	04/24/07	06/06/06	95.483	45.17
313588EU5	04/25/07	07/25/06	96.027	39.73
313588EV3	04/26/07	08/23/06	96.515	34.85
313588EW1	04/27/07	05/03/06	95.034	49.66
313588EZ4	04/30/07	05/31/06	95.370	46.30
313588FA8	05/01/07	05/30/06	95.343	46.57
313588FB6	05/02/07	06/19/06	95.395	46.05
313588FC4	05/03/07	07/13/06	95.721	42.79
313588FD2	05/04/07	05/30/06	95.301	46.99
313588FG5	05/07/07	07/14/06	95.652	43.48
313588FH3	05/08/07	09/20/06	96.780	32.20
313588FJ9	05/09/07	07/10/06	95.564	44.36
313588FK6	05/10/07	07/05/06	95.477	45.23
313588FL4	05/11/07	06/30/06	95.371	46.29

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313588FP5	05/14/07	07/14/06	95.609	43.91
313588FQ3	05/15/07	07/18/06	95.652	43.48
313588FR1	05/16/07	11/15/06	97.430	25.70
313588FS9	05/17/07	07/10/06	95.447	45.53
313588FT7	05/18/07	06/30/06	95.268	47.32
313588FW0	05/21/07	08/25/06	96.204	37.96
313588FX8	05/22/07	08/01/06	95.802	41.98
313588FY6	05/23/07	07/24/06	95.623	43.77
313588FZ3	05/24/07	08/03/06	95.786	42.14
313588GA7	05/25/07	06/29/06	95.151	48.49
313588GE9	05/29/07	06/30/06	95.107	48.93
313588GF6	05/30/07	07/14/06	95.360	46.40
313588GG4	05/31/07	07/07/06	95.177	48.23
313588GH2	06/01/07	06/07/06	94.939	50.61
313588GL3	06/04/07	08/03/06	95.637	43.63
313588GM1	06/05/07	07/19/06	95.328	46.72
313588GN9	06/06/07	07/18/06	95.290	47.10
313588GP4	06/07/07	08/07/06	95.685	43.15
313588GQ2	06/08/07	07/19/06	95.275	47.25
313588GT6	06/11/07	08/01/06	95.517	44.83
313588GU3	06/12/07	11/15/06	97.080	29.20
313588GV1	06/13/07	10/25/06	96.753	32.47
313588GW9	06/14/07	09/01/06	96.020	39.80
313588GX7	06/15/07	07/20/06	95.215	47.85
313588HA6	06/18/07	08/01/06	95.426	45.74
313588HB4	06/19/07	07/31/06	95.406	45.94
313588HC2	06/20/07	09/07/06	96.004	39.96
313588HD0	06/21/07	08/31/06	95.900	41.00
313588HE8	06/22/07	07/28/06	95.312	46.88
313588HH1	06/25/07	07/27/06	95.218	47.82
313588HJ7	06/26/07	12/08/06	97.222	27.78
313588HK4	06/27/07	09/25/06	96.219	37.81
313588HL2	06/28/07	07/26/06	95.095	49.05
313588HM0	06/29/07	07/05/06	94.705	52.95
313588HQ1	07/02/07	07/25/06	95.079	49.21
313588HR9	07/03/07	10/30/06	96.583	34.17
313588HT5	07/05/07	09/05/06	95.792	42.08
313588HU2	07/06/07	09/05/06	95.778	42.22
313588HX6	07/09/07	09/06/06	95.750	42.50
313588HY4	07/10/07	10/10/06	96.224	37.76
313588HZ1	07/11/07	09/13/06	95.811	41.89
313588JA4	07/12/07	10/12/06	96.216	37.84
313588JB2	07/13/07	08/08/06	95.221	47.79
313588JE6	07/16/07	09/18/06	95.778	42.22
313588JF3	07/17/07	08/25/06	95.445	45.55
313588JG1	07/18/07	09/15/06	95.724	42.76

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313588JH9	07/19/07	09/15/06	95.719	42.81
313588JJ5	07/20/07	08/01/06	95.009	49.91
313588JM8	07/23/07	09/08/06	95.583	44.17
313588JN6	07/24/07	09/28/06	95.905	40.95
313588JP1	07/25/07	12/14/06	96.903	30.97
313588JQ9	07/26/07	09/06/06	95.514	44.86
313588JR7	07/27/07	08/02/06	94.894	51.06
313588JU0	07/30/07	10/04/06	95.939	40.61
313588JV8	07/31/07	09/21/06	95.679	43.21
313588JW6	08/01/07	09/13/06	95.528	44.72
313588JX4	08/02/07	11/07/06	96.263	37.37
313588JY2	08/03/07	08/31/06	95.338	46.62
313588KB0	08/06/07	09/27/06	95.757	42.43
313588KC8	08/07/07	01/03/07	96.994	30.06
313588KD6	08/08/07	08/24/06	95.143	48.57
313588KE4	08/09/07	11/08/06	96.210	37.90
313588KF1	08/10/07	08/22/06	95.078	49.22
313588KJ3	08/13/07	10/17/06	95.867	41.33
313588KK0	08/14/07	01/16/07	97.048	29.52
313588KL8	08/15/07	09/15/06	95.370	46.30
313588KM6	08/16/07	10/31/06	96.018	39.82
313588KN4	08/17/07	08/22/06	94.980	50.20
313588KR5	08/20/07	09/25/06	95.559	44.41
313588KS3	08/21/07	01/30/07	97.135	28.65
313588KT1	08/22/07	11/10/06	96.073	39.27
313588KU8	08/23/07	10/06/06	95.631	43.69
313588KV6	08/24/07	09/12/06	95.204	47.96
313588KY0	08/27/07	11/22/06	96.178	38.22
313588KZ7	08/28/07	11/29/06	96.283	37.17
313588LA1	08/29/07	01/26/07	96.972	30.28
313588LB9	08/30/07	01/02/07	96.667	33.33
313588LC7	08/31/07	09/06/06	95.024	49.76
313588LG8	09/04/07	10/25/06	95.630	43.70
313588LH6	09/05/07	10/30/06	95.755	42.45
313588LJ2	09/06/07	10/18/06	95.559	44.41
313588LK9	09/07/07	10/20/06	95.546	44.54
313588LN3	09/10/07	12/14/06	96.280	37.20
313588LP8	09/11/07	12/15/06	96.302	36.98
313588LQ6	09/12/07	11/22/06	95.966	40.34
313588LR4	09/13/07	11/09/06	95.774	42.26
313588LS2	09/14/07	11/16/06	95.848	41.52
313588LV5	09/17/07	12/07/06	96.174	38.26
313588LW3	09/18/07	11/06/06	95.629	43.71
313588LX1	09/19/07	01/09/07	96.479	35.21
313588LY9	09/20/07	11/02/06	95.635	43.65
313588LZ6	09/21/07	10/31/06	95.558	44.42

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313588MC6	09/24/07	12/29/06	96.271	37.29
313588MD4	09/25/07	12/29/06	96.258	37.42
313588ME2	09/26/07	03/06/07	97.189	28.11
313588MF9	09/27/07	12/18/06	96.109	38.91
313588MG7	09/28/07	10/04/06	95.143	48.57
313588MK8	10/01/07	11/27/06	95.791	42.09
313588ML6	10/02/07	01/03/07	96.245	37.55
313588MM4	10/03/07	11/21/06	95.673	43.27
313588MN2	10/04/07	12/13/06	95.985	40.15
313588MP7	10/05/07	11/30/06	95.803	41.97
313588MT9	10/09/07	11/15/06	95.545	44.55
313588MU6	10/10/07	10/19/06	95.105	48.95
313588MV4	10/11/07	10/18/06	95.107	48.93
313588MW2	10/12/07	10/30/06	95.277	47.23
313588MZ5	10/15/07	12/05/06	95.831	41.69
313588NA9	10/16/07	01/04/07	96.105	38.95
313588NB7	10/17/07	01/17/07	96.193	38.07
313588NC5	10/18/07	12/29/06	95.955	40.45
313588ND3	10/19/07	10/27/06	95.141	48.59
313588NG6	10/22/07	01/26/07	96.227	37.73
313588NH4	10/23/07	01/26/07	96.220	37.80
313588NJ0	10/24/07	01/09/07	96.032	39.68
313588NK7	10/25/07	12/07/06	95.698	43.02
313588NL5	10/26/07	11/01/06	95.132	48.68
313588NP6	10/29/07	01/12/07	95.956	40.44
313588NQ4	10/30/07	02/06/07	96.283	37.17
313588NR2	10/31/07	11/30/06	95.533	44.67
313588NS0	11/01/07	12/04/06	95.619	43.81
313588NT8	11/02/07	12/26/06	95.758	42.42
313588NW1	11/05/07	01/30/07	96.094	39.06
313588NX9	11/06/07	02/08/07	96.214	37.86
313588NY7	11/07/07	12/22/06	95.627	43.73
313588NZ4	11/08/07	01/09/07	95.825	41.75
313588PA7	11/09/07	11/22/06	95.248	47.52
313588PE9	11/13/07	12/15/06	95.477	45.23
313588PF6	11/14/07	02/16/07	96.221	37.79
313588PG4	11/15/07	01/05/07	95.726	42.74
313588PH2	11/16/07	12/29/06	95.573	44.27
313588PL3	11/19/07	01/19/07	95.778	42.22
313588PM1	11/20/07	02/02/07	95.950	40.50
313588PN9	11/21/07	01/19/07	95.750	42.50
313588PQ2	11/23/07	01/24/07	95.783	42.17
313588PT6	11/26/07	01/24/07	95.733	42.67
313588PU3	11/27/07	02/08/07	95.936	40.64
313588PV1	11/28/07	01/11/07	95.568	44.32
313588PW9	11/29/07	02/06/07	95.881	41.19

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313588PX7	11/30/07	12/06/06	95.223	47.77
313588QA6	12/03/07	01/22/07	95.634	43.66
313588QB4	12/04/07	01/30/07	95.705	42.95
313588QC2	12/05/07	01/25/07	95.621	43.79
313588QD0	12/06/07	01/23/07	95.597	44.03
313588QE8	12/07/07	01/23/07	95.583	44.17
313588QH1	12/10/07	12/27/06	95.283	47.17
313588QJ7	12/11/07	03/16/07	96.310	36.90
313588QK4	12/12/07	12/28/06	95.230	47.70
313588QL2	12/13/07	01/02/07	95.285	47.15
313588QM0	12/14/07	01/19/07	95.449	45.51
313588QQ1	12/17/07	01/24/07	95.449	45.51
313588QR9	12/18/07	12/29/06	95.192	48.08
313588QS7	12/19/07	12/27/06	95.161	48.39
313588QT5	12/20/07	12/29/06	95.135	48.65
313588QU2	12/21/07	12/27/06	95.124	48.76
313588QX6	12/24/07	08/10/07	98.111	18.89
313588QZ1	12/26/07	01/26/07	95.343	46.57
313588RA5	12/27/07	05/01/07	96.687	33.13
313588RB3	12/28/07	01/03/07	95.121	48.79
313588RE7	12/31/07	02/21/07	95.688	43.12

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2007

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313312AB6	01/02/07	10/03/06	98.713	12.87
313312AC4	01/03/07	08/07/06	97.843	21.57
313312AD2	01/04/07	11/20/06	99.353	6.47
313312AE0	01/05/07	04/28/06	96.521	34.79
313312AH3	01/08/07	06/05/06	96.968	30.32
313312AJ9	01/09/07	11/09/06	99.127	8.73
313312AK6	01/10/07	11/08/06	99.841	1.59
313312AL4	01/11/07	11/15/06	99.183	8.17
313312AM2	01/12/07	01/30/06	95.585	44.15
313312AR1	01/16/07	01/18/06	95.502	44.98
313312AS9	01/17/07	11/30/06	99.310	6.90
313312AT7	01/18/07	10/25/06	98.788	12.12
313312AU4	01/19/07	12/04/06	99.339	6.61
313312AX8	01/22/07	07/24/06	97.355	26.45
313312AY6	01/23/07	07/27/06	97.385	26.15
313312AZ3	01/24/07	05/24/06	96.590	34.10
313312BA7	01/25/07	06/21/06	96.814	31.86
313312BB5	01/26/07	05/31/06	96.640	33.60
313312BE9	01/29/07	10/30/06	98.705	12.95
313312BF6	01/30/07	05/30/06	96.570	34.30
313312BG4	01/31/07	11/02/06	98.717	12.83
313312BH2	02/01/07	10/18/06	98.507	14.93
313312BJ8	02/02/07	12/26/06	99.454	5.46
313312BM1	02/05/07	11/08/06	98.726	12.74
313312BN9	02/06/07	02/07/06	95.288	47.12
313312BP4	02/07/07	12/13/06	99.198	8.02
313312BQ2	02/08/07	12/12/06	99.168	8.32
313312BR0	02/09/07	06/22/06	96.597	34.03
313312BU3	02/12/07	11/09/06	98.640	13.60
313312BV1	02/13/07	11/13/06	98.683	13.17
313312BW9	02/14/07	10/17/06	98.306	16.94
313312BX7	02/15/07	05/11/06	96.118	38.82
313312BY5	02/16/07	06/09/06	96.423	35.77
313312CC2	02/20/07	05/22/06	96.186	38.14
313312CD0	02/21/07	11/16/06	99.790	2.10
313312CE8	02/22/07	12/26/06	99.168	8.32
313312CF5	02/23/07	05/23/06	96.143	38.57
313312CJ7	02/26/07	11/16/06	98.540	14.60
313312CK4	02/27/07	09/26/06	97.831	21.69
313312CL2	02/28/07	05/30/06	96.164	38.36
313312CM0	03/01/07	03/01/06	95.194	48.06
313312CN8	03/02/07	12/04/06	98.746	12.54
313312CR9	03/05/07	08/21/06	97.196	28.04
313312CS7	03/06/07	11/27/06	98.586	14.14
313312CT5	03/07/07	11/30/06	98.615	13.85
313312CU2	03/08/07	01/12/07	99.213	7.87

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313312CV0	03/09/07	12/11/06	98.746	12.54
313312CY4	03/12/07	11/10/06	98.268	17.32
313312CZ1	03/13/07	12/12/06	98.700	13.00
313312DA5	03/14/07	12/06/06	98.603	13.97
313312DB3	03/15/07	03/15/06	95.153	48.47
313312DC1	03/16/07	05/19/06	99.603	3.97
313312DF4	03/19/07	05/22/06	95.811	41.89
313312DG2	03/20/07	11/16/06	98.233	17.67
313312DH0	03/21/07	11/21/06	98.300	17.00
313312DJ6	03/22/07	05/25/06	95.802	41.98
313312DK3	03/23/07	12/15/06	98.603	13.97
313312DN7	03/26/07	12/27/06	98.726	12.74
313312DP2	03/27/07	12/28/06	98.726	12.74
313312DQ0	03/28/07	12/29/06	98.726	12.74
313312DR8	03/29/07	10/30/06	97.879	21.21
313312DS6	03/30/07	05/30/06	95.744	42.56
313312DV9	04/02/07	06/13/06	95.841	41.59
313312DW7	04/03/07	02/07/07	99.216	7.84
313312DX5	04/04/07	03/01/07	99.510	4.90
313312DY3	04/05/07	11/28/06	98.186	18.14
313312EC0	04/09/07	11/09/06	97.860	21.40
313312ED8	04/10/07	12/07/06	98.239	17.61
313312EE6	04/11/07	12/04/06	98.190	18.10
313312EF3	04/12/07	10/12/06	97.457	25.43
313312EG1	04/13/07	05/17/06	95.393	46.07
313312EK2	04/16/07	10/18/06	97.465	25.35
313312EL0	04/17/07	12/19/06	98.304	16.96
313312EM8	04/18/07	12/14/06	98.222	17.78
313312EN6	04/19/07	12/18/06	98.261	17.39
313312EP1	04/20/07	12/27/06	98.375	16.25
313312ES5	04/23/07	04/24/06	95.015	49.85
313312ET3	04/24/07	12/22/06	98.250	17.50
313312EU0	04/25/07	01/05/07	98.432	15.68
313312EV8	04/26/07	01/29/07	98.757	12.43
313312EW6	04/27/07	10/30/06	97.479	25.21
313312EZ9	04/30/07	01/26/07	98.660	13.40
313312FA3	05/01/07	10/17/06	97.245	27.55
313312FB1	05/02/07	10/31/06	97.427	25.73
313312FC9	05/03/07	01/02/07	98.279	17.21
313312FD7	05/04/07	07/12/06	95.650	43.50
313312FG0	05/07/07	12/21/06	98.055	19.45
313312FH8	05/08/07	01/04/07	98.239	17.61
313312FJ4	05/09/07	11/10/06	97.460	25.40
313312FK1	05/10/07	03/22/07	99.299	7.01
313312FL9	05/11/07	11/22/06	97.596	24.04
313312FP0	05/14/07	01/16/07	98.318	16.82

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313312FQ8	05/15/07	05/15/06	94.940	50.60
313312FR6	05/16/07	01/22/07	98.888	11.12
313312FS4	05/17/07	02/16/07	98.712	12.88
313312FT2	05/18/07	04/09/07	99.442	5.58
313312FW5	05/21/07	02/21/07	98.724	12.76
313312FX3	05/22/07	11/01/06	97.166	28.34
313312FY1	05/23/07	04/13/07	99.427	5.73
313312FZ8	05/24/07	04/16/07	99.455	5.45
313312GA2	05/25/07	12/26/06	97.870	21.30
313312GE4	05/29/07	11/28/06	97.446	25.54
313312GF1	05/30/07	01/16/07	98.090	19.10
313312GG9	05/31/07	03/02/07	98.712	12.88
313312GH7	06/01/07	09/08/06	96.276	37.24
313312GL8	06/04/07	01/16/07	98.023	19.77
313312GM6	06/05/07	03/08/07	98.729	12.71
313312GN4	06/06/07	04/23/07	99.373	6.27
313312GP9	06/07/07	01/04/07	97.822	21.78
313312GQ7	06/08/07	06/12/06	94.895	51.05
313312GT1	06/11/07	04/26/07	99.345	6.55
313312GU8	06/12/07	01/03/07	97.737	22.63
313312GV6	06/13/07	12/21/06	97.535	24.65
313312GW4	06/14/07	01/10/07	97.804	21.96
313312GX2	06/15/07	06/15/06	94.697	53.03
313312HA1	06/18/07	10/17/06	96.584	34.16
313312HB9	06/19/07	05/02/07	99.318	6.82
313312HC7	06/20/07	01/12/07	97.743	22.57
313312HD5	06/21/07	01/11/07	97.719	22.81
313312HE3	06/22/07	05/08/07	99.360	6.40
313312HH6	06/25/07	01/04/07	97.572	24.28
313312HJ2	06/26/07	01/17/07	97.728	22.72
313312HK9	06/27/07	03/28/07	98.703	12.97
313312HL7	06/28/07	01/19/07	97.728	22.72
313312HM5	06/29/07	02/07/07	97.988	20.12
313312HQ6	07/02/07	04/02/07	98.700	13.00
313312HR4	07/03/07	01/02/07	97.426	25.74
313312HT0	07/05/07	09/20/06	96.000	40.00
313312HU7	07/06/07	01/16/07	97.572	24.28
313312HX1	07/09/07	11/30/06	96.918	30.82
313312HY9	07/10/07	01/11/07	97.455	25.45
313312HZ6	07/11/07	01/11/07	97.440	25.60
313312JA9	07/12/07	01/12/07	97.435	25.65
313312JB7	07/13/07	08/23/06	95.446	45.54
313312JE1	07/16/07	01/17/07	97.445	25.55
313312JF8	07/17/07	02/12/07	97.795	22.05
313312JG6	07/18/07	01/18/07	97.430	25.70
313312JH4	07/19/07	11/22/06	96.660	33.40

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313312JJ0	07/20/07	01/22/07	97.459	25.41
313312JM3	07/23/07	02/06/07	97.629	23.71
313312JN1	07/24/07	04/24/07	98.705	12.95
313312JP6	07/25/07	01/10/07	97.228	27.72
313312JQ4	07/26/07	01/29/07	97.473	25.27
313312JR2	07/27/07	06/05/07	99.253	7.47
313312JU5	07/30/07	05/01/07	98.722	12.78
313312JV3	07/31/07	10/24/06	96.080	39.20
313312JW1	08/01/07	05/01/07	98.696	13.04
313312JX9	08/02/07	01/17/07	97.209	27.91
313312JY7	08/03/07	01/16/07	97.180	28.20
313312KB5	08/06/07	05/07/07	98.705	12.95
313312KC3	08/07/07	06/15/07	99.241	7.59
313312KD1	08/08/07	02/08/07	97.435	25.65
313312KE9	08/09/07	05/10/07	98.708	12.92
313312KF6	08/10/07	06/20/07	99.271	7.29
313312KJ8	08/13/07	11/28/06	96.445	35.55
313312KK5	08/14/07	01/17/07	97.044	29.56
313312KL3	08/15/07	03/13/07	97.812	21.88
313312KM1	08/16/07	12/13/06	96.569	34.31
313312KN9	08/17/07	06/25/07	99.241	7.59
313312KR0	08/20/07	02/14/07	97.345	26.55
313312KS8	08/21/07	06/29/07	99.241	7.59
313312KT6	08/22/07	12/19/06	96.569	34.31
313312KU3	08/23/07	07/02/07	99.256	7.44
313312KV1	08/24/07	04/30/07	98.356	16.44
313312KY5	08/27/07	02/26/07	97.416	25.84
313312KZ2	08/28/07	02/28/07	97.455	25.45
313312LA6	08/29/07	07/05/07	99.213	7.87
313312LB4	08/30/07	05/31/07	98.698	13.02
313312LC2	08/31/07	07/09/07	99.240	7.60
313312LG3	09/04/07	06/04/07	98.689	13.11
313312LH1	09/05/07	03/08/07	99.780	2.20
313312LJ7	09/06/07	07/11/07	99.184	8.16
313312LK4	09/07/07	06/20/07	98.872	11.28
313312LN8	09/10/07	07/10/07	99.113	8.87
313312LP3	09/11/07	06/13/07	98.715	12.85
313312LQ1	09/12/07	06/13/07	98.700	13.00
313312LR9	09/13/07	06/14/07	98.700	13.00
313312LS7	09/14/07	03/19/07	97.479	25.21
313312LV0	09/17/07	11/22/06	95.863	41.37
313312LW8	09/18/07	07/16/07	99.084	9.16
313312LX6	09/19/07	07/17/07	99.084	9.16
313312LY4	09/20/07	01/16/07	96.521	34.79
313312LZ1	09/21/07	03/22/07	97.438	25.62
313312MC1	09/24/07	06/25/07	98.700	13.00

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313312MD9	09/25/07	06/26/07	98.700	13.00
313312ME7	09/26/07	04/30/07	97.897	21.03
313312MF4	09/27/07	06/28/07	98.700	13.00
313312MG2	09/28/07	06/29/07	98.700	13.00
313312MK3	10/01/07	06/01/07	98.264	17.36
313312ML1	10/02/07	06/05/07	98.307	16.93
313312MM9	10/03/07	08/06/07	99.170	8.30
313312MN7	10/04/07	08/07/07	99.171	8.29
313312MP2	10/05/07	07/09/07	98.743	12.57
313312MT4	10/09/07	07/10/07	98.700	13.00
313312MU1	10/10/07	08/14/07	99.187	8.13
313312MV9	10/11/07	08/16/07	99.222	7.78
313312MW7	10/12/07	08/17/07	99.251	7.49
313312MZ0	10/15/07	11/03/06	95.261	47.39
313312NA4	10/16/07	01/16/07	96.170	38.30
313312NB2	10/17/07	08/16/07	99.138	8.62
313312NC0	10/18/07	07/19/07	98.700	13.00
313312ND8	10/19/07	07/20/07	98.700	13.00
313312NG1	10/22/07	08/28/07	99.249	7.51
313312NH9	10/23/07	08/28/07	99.236	7.64
313312NJ5	10/24/07	08/21/07	99.168	8.32
313312NK2	10/25/07	04/30/07	97.493	25.07
313312NL0	10/26/07	05/01/07	97.498	25.02
313312NP1	10/29/07	09/05/07	99.268	7.32
313312NQ9	10/30/07	07/31/07	98.703	12.97
313312NR7	10/31/07	01/31/07	96.170	38.30
313312NS5	11/01/07	05/02/07	97.432	25.68
313312NT3	11/02/07	11/02/06	95.072	49.28
313312NW6	11/05/07	09/20/07	99.418	5.82
313312NX4	11/06/07	07/06/07	98.243	17.57
313312NY2	11/07/07	05/23/07	97.624	23.76
313312NZ9	11/08/07	12/21/06	95.581	44.19
313312PA2	11/09/07	09/21/07	99.379	6.21
313312PE4	11/13/07	09/18/07	99.264	7.36
313312PF1	11/14/07	01/16/07	95.780	42.20
313312PG9	11/15/07	01/29/07	95.931	40.69
313312PH7	11/16/07	12/11/06	95.391	46.09
313312PL8	11/19/07	09/26/07	99.319	6.81
313312PM6	11/20/07	01/31/07	95.889	41.11
313312PN4	11/21/07	12/08/06	95.350	46.50
313312PT1	11/26/07	05/01/07	97.079	29.21
313312PV6	11/28/07	09/05/07	98.861	11.39
313312PX2	11/30/07	01/31/07	95.749	42.51
313312QA1	12/03/07	12/07/06	95.216	47.84
313312QB9	12/04/07	09/04/07	98.761	12.39
313312QC7	12/05/07	06/06/07	97.421	25.79

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313312QD5	12/06/07	09/06/07	98.766	12.34
313312QE3	12/07/07	09/07/07	98.779	12.21
313312QK9	12/12/07	09/12/07	98.811	11.89
313312QM5	12/14/07	06/22/07	97.530	24.70
313312QQ6	12/17/07	03/20/07	97.423	25.77
313312QT0	12/20/07	07/24/07	97.885	21.15
313312QU7	12/21/07	09/21/07	98.852	11.48
313312QZ6	12/26/07	03/23/07	96.192	38.08
313312RA0	12/27/07	09/26/07	98.842	11.58
313312RB8	12/28/07	09/27/07	98.844	11.56

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2007

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313396AB9	01/02/07	02/13/06	95.792	42.08
313396AC7	01/03/07	02/13/06	95.779	42.21
313396AD5	01/04/07	03/27/06	96.242	37.58
313396AE3	01/05/07	02/07/06	95.721	42.79
313396AH6	01/08/07	04/10/06	96.261	37.39
313396AJ2	01/09/07	01/10/06	95.480	45.20
313396AK9	01/10/07	08/14/06	97.860	21.40
313396AL7	01/11/07	09/06/06	98.194	18.06
313396AM5	01/12/07	02/28/06	95.822	41.78
313396AR4	01/16/07	01/23/06	95.555	44.45
313396AS2	01/17/07	01/20/06	95.506	44.94
313396AT0	01/18/07	01/27/06	95.522	44.78
313396AU7	01/19/07	01/27/06	95.518	44.82
313396AX1	01/22/07	08/21/06	97.806	21.94
313396AY9	01/23/07	07/25/06	97.346	26.54
313396AZ6	01/24/07	09/22/06	98.254	17.46
313396BA0	01/25/07	08/10/06	97.606	23.94
313396BB8	01/26/07	08/31/06	97.891	21.09
313396BE2	01/29/07	05/16/06	96.431	35.69
313396BF9	01/30/07	08/01/06	97.361	26.39
313396BG7	01/31/07	03/27/06	95.884	41.16
313396BH5	02/01/07	05/26/06	96.507	34.93
313396BJ1	02/02/07	05/08/06	96.273	37.27
313396BM4	02/05/07	04/26/06	96.065	39.35
313396BN2	02/06/07	02/07/06	95.288	47.12
313396BP7	02/07/07	09/21/06	98.023	19.77
313396BQ5	02/08/07	10/02/06	98.201	17.99
313396BR3	02/09/07	05/03/06	96.099	39.01
313396BU6	02/12/07	09/07/06	97.753	22.47
313396BV4	02/13/07	02/14/06	95.239	47.61
313396BW2	02/14/07	04/25/06	95.952	40.48
313396BX0	02/15/07	09/07/06	97.710	22.90
313396BY8	02/16/07	02/17/06	95.258	47.42
313396CC5	02/20/07	06/27/06	96.503	34.97
313396CD3	02/21/07	07/12/06	96.721	32.79
313396CE1	02/22/07	09/20/06	97.800	22.00
313396CF8	02/23/07	06/23/06	96.427	35.73
313396CJ0	02/26/07	03/15/06	95.408	45.92
313396CK7	02/27/07	08/29/06	97.401	25.99
313396CL5	02/28/07	04/21/06	95.748	42.52
313396CM3	03/01/07	09/29/06	97.867	21.33
313396CN1	03/02/07	09/29/06	97.853	21.47
313396CR2	03/05/07	04/13/06	95.527	44.73
313396CS0	03/06/07	03/07/06	95.147	48.53
313396CT8	03/07/07	08/07/06	96.955	30.45
313396CU5	03/08/07	11/06/06	98.265	17.35

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313396CV3	03/09/07	04/25/06	95.619	43.81
313396CY7	03/12/07	12/28/06	98.946	10.54
313396CZ4	03/13/07	05/22/06	95.903	40.97
313396DA8	03/14/07	01/12/07	99.132	8.68
313396DB6	03/15/07	06/23/06	96.135	38.65
313396DC4	03/16/07	04/07/06	95.350	46.50
313396DF7	03/19/07	07/11/06	96.312	36.88
313396DG5	03/20/07	07/17/06	96.419	35.81
313396DH3	03/21/07	06/30/06	96.113	38.87
313396DJ9	03/22/07	08/11/06	96.810	31.90
313396DK6	03/23/07	07/13/06	96.289	37.11
313396DN0	03/26/07	07/25/06	96.455	35.45
313396DP5	03/27/07	09/26/06	97.467	25.33
313396DQ3	03/28/07	07/20/06	96.319	36.81
313396DR1	03/29/07	08/28/06	96.977	30.23
313396DS9	03/30/07	06/29/06	95.974	40.26
313396DV2	04/02/07	08/16/06	96.724	32.76
313396DW0	04/03/07	04/04/06	95.046	49.54
313396DX8	04/04/07	02/01/07	99.118	8.82
313396DY6	04/05/07	09/07/06	97.031	29.69
313396DZ3	04/06/07	03/07/07	99.572	4.28
313396EC3	04/09/07	05/19/06	95.486	45.14
313396ED1	04/10/07	07/20/06	96.106	38.94
313396EE9	04/11/07	06/06/06	95.665	43.35
313396EF6	04/12/07	06/15/06	95.711	42.89
313396EG4	04/13/07	04/20/06	95.127	48.73
313396EK5	04/16/07	11/29/06	98.053	19.47
313396EL3	04/17/07	04/17/06	94.991	50.09
313396EM1	04/18/07	04/20/06	95.059	49.41
313396EN9	04/19/07	09/21/06	97.048	29.52
313396EP4	04/20/07	09/11/06	96.881	31.19
313396ES8	04/23/07	09/22/06	97.006	29.94
313396ET6	04/24/07	10/24/06	97.432	25.68
313396EU3	04/25/07	09/12/06	96.819	31.81
313396EV1	04/26/07	09/13/06	96.825	31.75
313396EW9	04/27/07	07/12/06	95.777	42.23
313396EZ2	04/30/07	09/21/06	96.900	31.00
313396FA6	05/01/07	05/02/06	94.965	50.35
313396FB4	05/02/07	05/24/06	95.246	47.54
313396FC2	05/03/07	03/26/07	99.457	5.43
313396FD0	05/04/07	07/12/06	95.675	43.25
313396FG3	05/07/07	06/09/06	95.334	46.66
313396FH1	05/08/07	06/15/06	95.349	46.51
313396FJ7	05/09/07	07/10/06	95.573	44.27
313396FK4	05/10/07	10/11/06	97.058	29.42
313396FL2	05/11/07	05/23/06	95.107	48.93

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313396FP3	05/14/07	05/17/06	94.992	50.08
313396FQ1	05/15/07	11/14/06	97.437	25.63
313396FR9	05/16/07	03/13/07	99.090	9.10
313396FS7	05/17/07	05/24/06	95.028	49.72
313396FT5	05/18/07	05/24/06	95.014	49.86
313396FW8	05/21/07	09/26/06	96.722	32.78
313396FX6	05/22/07	11/21/06	97.442	25.58
313396FY4	05/23/07	09/07/06	96.381	36.19
313396FZ1	05/24/07	10/23/06	97.012	29.88
313396GA5	05/25/07	08/31/06	96.247	37.53
313396GE7	05/29/07	05/30/06	94.934	50.66
313396GF4	05/30/07	08/16/06	95.950	40.50
313396GG2	05/31/07	08/16/06	95.904	40.96
313396GH0	06/01/07	07/17/06	95.366	46.34
313396GL1	06/04/07	10/13/06	96.744	32.56
313396GM9	06/05/07	10/26/06	96.898	31.02
313396GN7	06/06/07	01/12/07	97.950	20.50
313396GP2	06/07/07	10/12/06	96.688	33.12
313396GQ0	06/08/07	10/11/06	96.660	33.40
313396GT4	06/11/07	02/02/07	98.173	18.27
313396GU1	06/12/07	12/12/06	97.442	25.58
313396GV9	06/13/07	09/19/06	96.255	37.45
313396GW7	06/14/07	11/02/06	96.895	31.05
313396GX5	06/15/07	10/20/06	96.681	33.19
313396HA4	06/18/07	10/02/06	96.460	35.40
313396HB2	06/19/07	12/19/06	97.437	25.63
313396HC0	06/20/07	11/15/06	96.974	30.26
313396HD8	06/21/07	11/16/06	96.968	30.32
313396HE6	06/22/07	10/19/06	96.563	34.37
313396HH9	06/25/07	08/02/06	95.358	46.42
313396HJ5	06/26/07	06/27/06	94.641	53.59
313396HK2	06/27/07	08/25/06	95.708	42.92
313396HL0	06/28/07	09/14/06	95.990	40.10
313396HM8	06/29/07	08/04/06	95.293	47.07
313396HQ9	07/02/07	08/10/06	95.400	46.00
313396HR7	07/03/07	10/26/06	96.514	34.86
313396HT3	07/05/07	08/09/06	95.343	46.57
313396HU0	07/06/07	08/10/06	95.343	46.57
313396HX4	07/09/07	09/20/06	95.904	40.96
313396HY2	07/10/07	09/20/06	95.914	40.86
313396HZ9	07/11/07	07/13/06	94.706	52.94
313396JA2	07/12/07	12/15/06	97.074	29.26
313396JB0	07/13/07	09/20/06	95.887	41.13
313396JE4	07/16/07	12/08/06	96.951	30.49
313396JF1	07/17/07	03/19/07	98.307	16.93
313396JG9	07/18/07	03/19/07	98.293	17.07

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313396JH7	07/19/07	12/07/06	96.926	30.74
313396JJ3	07/20/07	10/20/06	96.201	37.99
313396JM6	07/23/07	08/30/06	95.440	45.60
313396JN4	07/24/07	07/25/06	94.752	52.48
313396JP9	07/25/07	10/12/06	96.036	39.64
313396JQ7	07/26/07	11/10/06	96.424	35.76
313396JR5	07/27/07	10/12/06	96.008	39.92
313396JU8	07/30/07	12/20/06	96.904	30.96
313396JV6	07/31/07	11/08/06	96.312	36.88
313396JW4	08/01/07	09/18/06	95.597	44.03
313396JX2	08/02/07	11/09/06	96.313	36.87
313396JY0	08/03/07	08/04/06	94.884	51.16
313396KB8	08/06/07	11/30/06	96.576	34.24
313396KC6	08/07/07	06/11/07	99.189	8.11
313396KD4	08/08/07	09/07/06	95.357	46.43
313396KE2	08/09/07	08/15/06	94.934	50.66
313396KF9	08/10/07	11/17/06	96.306	36.94
313396KJ1	08/13/07	10/27/06	96.004	39.96
313396KK8	08/14/07	07/12/07	99.531	4.69
313396KL6	08/15/07	04/16/07	98.289	17.11
313396KM4	08/16/07	08/16/06	94.890	51.10
313396KN2	08/17/07	11/28/06	96.412	35.88
313396KR3	08/20/07	09/22/06	95.500	45.00
313396KS1	08/21/07	08/22/06	94.914	50.86
313396KT9	08/22/07	06/27/07	99.202	7.98
313396KU6	08/23/07	10/24/06	95.783	42.17
313396KV4	08/24/07	09/29/06	95.568	44.32
313396KY8	08/27/07	11/20/06	96.142	38.58
313396KZ5	08/28/07	06/26/07	99.106	8.94
313396LA9	08/29/07	01/17/07	96.852	31.48
313396LB7	08/30/07	10/03/06	95.504	44.96
313396LC5	08/31/07	10/12/06	95.559	44.41
313396LG6	09/04/07	10/12/06	95.486	45.14
313396LH4	09/05/07	10/03/06	95.451	45.49
313396LJ0	09/06/07	02/08/07	97.048	29.52
313396LK7	09/07/07	09/08/06	94.985	50.15
313396LN1	09/10/07	01/16/07	96.689	33.11
313396LP6	09/11/07	01/24/07	96.780	32.20
313396LQ4	09/12/07	01/18/07	96.682	33.18
313396LR2	09/13/07	10/04/06	95.356	46.44
313396LS0	09/14/07	10/25/06	95.500	45.00
313396LV3	09/17/07	12/12/06	96.172	38.28
313396LW1	09/18/07	09/19/06	94.965	50.35
313396LX9	09/19/07	05/02/07	98.028	19.72
313396LY7	09/20/07	12/07/06	96.126	38.74
313396LZ4	09/21/07	11/03/06	95.590	44.10

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313396MC4	09/24/07	12/27/06	96.266	37.34
313396MD2	09/25/07	11/16/06	95.722	42.78
313396ME0	09/26/07	05/04/07	97.962	20.38
313396MF7	09/27/07	12/28/06	96.231	37.69
313396MG5	09/28/07	11/17/06	95.686	43.14
313396MK6	10/01/07	02/06/07	96.682	33.18
313396ML4	10/02/07	02/08/07	96.689	33.11
313396MM2	10/03/07	02/08/07	96.675	33.25
313396MN0	10/04/07	03/06/07	97.067	29.33
313396MP5	10/05/07	02/07/07	96.633	33.67
313396MT7	10/09/07	12/04/06	95.906	40.94
313396MU4	10/10/07	01/31/07	96.458	35.42
313396MV2	10/11/07	11/30/06	95.739	42.61
313396MW0	10/12/07	11/30/06	95.732	42.68
313396MZ3	10/15/07	04/16/07	97.432	25.68
313396NA7	10/16/07	10/17/06	95.015	49.85
313396NB5	10/17/07	08/22/07	99.277	7.23
313396NC3	10/18/07	08/21/07	99.251	7.49
313396ND1	10/19/07	05/14/07	97.784	22.16
313396NG4	10/22/07	02/26/07	96.675	33.25
313396NH2	10/23/07	10/10/07	99.832	1.68
313396NJ8	10/24/07	06/13/07	98.112	18.88
313396NK5	10/25/07	01/18/07	96.103	38.97
313396NL3	10/26/07	01/16/07	96.054	39.46
313396NP4	10/29/07	02/05/07	96.283	37.17
313396NQ2	10/30/07	07/02/07	98.303	16.97
313396NR0	10/31/07	12/07/06	95.636	43.64
313396NS8	11/01/07	01/24/07	96.074	39.26
313396NT6	11/02/07	05/22/07	97.695	23.05
313396NW9	11/05/07	12/15/06	95.576	44.24
313396NX7	11/06/07	01/16/07	95.909	40.91
313396NY5	11/07/07	06/07/07	97.841	21.59
313396NZ2	11/08/07	01/25/07	95.998	40.02
313396PA5	11/09/07	12/14/06	95.508	44.92
313396PE7	11/13/07	11/14/06	95.066	49.34
313396PF4	11/14/07	07/12/07	98.233	17.67
313396PG2	11/15/07	06/13/07	97.800	22.00
313396PH0	11/16/07	04/13/07	96.968	30.32
313396PL1	11/19/07	03/19/07	96.618	33.82
313396PM9	11/20/07	02/05/07	95.992	40.08
313396PN7	11/21/07	04/16/07	96.940	30.60
313396PQ0	11/23/07	07/16/07	98.162	18.38
313396PT4	11/26/07	05/29/07	97.446	25.54
313396PU1	11/27/07	04/24/07	96.992	30.08
313396PV9	11/28/07	02/14/07	95.990	40.10
313396PW7	11/29/07	02/08/07	95.909	40.91

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
313396PX5	11/30/07	12/26/06	95.376	46.24
313396QA4	12/03/07	03/28/07	96.583	34.17
313396QB2	12/04/07	03/29/07	96.583	34.17
313396QC0	12/05/07	03/29/07	96.563	34.37
313396QD8	12/06/07	01/04/07	95.436	45.64
313396QE6	12/07/07	01/05/07	95.436	45.64
313396QH9	12/10/07	02/27/07	96.036	39.64
313396QJ5	12/11/07	12/12/06	95.086	49.14
313396QK2	12/12/07	11/13/07	99.656	3.44
313396QL0	12/13/07	04/17/07	96.653	33.47
313396QM8	12/14/07	02/15/07	95.806	41.94
313396QQ9	12/17/07	01/30/07	95.518	44.82
313396QR7	12/18/07	10/16/07	99.185	8.15
313396QS5	12/19/07	08/22/07	98.443	15.57
313396QT3	12/20/07	01/30/07	95.473	45.27
313396QU0	12/21/07	12/26/06	95.122	48.78
313396QX4	12/24/07	06/25/07	97.432	25.68
313396QZ9	12/26/07	12/29/06	95.063	49.37
313396RA3	12/27/07	07/27/07	97.862	21.38
313396RB1	12/28/07	01/12/07	95.158	48.42
313396RE5	12/31/07	02/22/07	95.675	43.25

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2007

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
31315KAB6	01/02/07	10/05/06	98.736	12.64
31315KAC4	01/03/07	12/06/06	99.596	4.04
31315KAD2	01/04/07	01/03/07	99.986	0.14
31315KAE0	01/05/07	10/05/06	98.691	13.09
31315KAH3	01/08/07	01/05/07	99.957	0.43
31315KAJ9	01/09/07	10/05/06	98.634	13.66
31315KAK6	01/10/07	12/11/06	99.568	4.32
31315KAL4	01/11/07	10/12/06	98.701	12.99
31315KAM2	01/12/07	10/12/06	98.687	13.13
31315KAR1	01/16/07	02/24/06	95.598	44.02
31315KAS9	01/17/07	09/20/06	98.285	17.15
31315KAT7	01/18/07	01/17/07	99.986	0.14
31315KAU4	01/19/07	10/18/06	98.670	13.30
31315KAX8	01/22/07	01/19/07	99.957	0.43
31315KAY6	01/23/07	10/25/06	98.706	12.94
31315KAZ3	01/24/07	01/23/07	99.986	0.14
31315KBA7	01/25/07	12/28/06	99.595	4.05
31315KBB5	01/26/07	10/30/06	98.738	12.62
31315KBE9	01/29/07	01/26/07	99.957	0.43
31315KBF6	01/30/07	10/30/06	98.679	13.21
31315KBG4	01/31/07	12/01/06	99.122	8.78
31315KBH2	02/01/07	01/04/07	99.598	4.02
31315KBJ8	02/02/07	02/01/07	99.986	0.14
31315KBM1	02/05/07	02/02/07	99.957	0.43
31315KBN9	02/06/07	01/09/07	99.599	4.01
31315KBP4	02/07/07	11/14/06	98.775	12.25
31315KBQ2	02/08/07	10/02/06	98.164	18.36
31315KBR0	02/09/07	02/08/07	99.986	0.14
31315KBU3	02/12/07	11/08/06	98.621	13.79
31315KBV1	02/13/07	02/12/07	99.986	0.14
31315KBW9	02/14/07	11/16/06	98.703	12.97
31315KBX7	02/15/07	05/15/06	96.080	39.20
31315KBY5	02/16/07	01/12/07	99.499	5.01
31315KCC2	02/20/07	02/16/07	99.943	0.57
31315KCD0	02/21/07	02/20/07	99.986	0.14
31315KCE8	02/22/07	11/27/06	98.750	12.50
31315KCF5	02/23/07	02/09/07	99.801	1.99
31315KCJ7	02/26/07	01/25/07	99.542	4.58
31315KCK4	02/27/07	11/28/06	98.692	13.08
31315KCL2	02/28/07	12/01/06	98.721	12.79
31315KCM0	03/01/07	11/30/06	98.693	13.07
31315KCN8	03/02/07	02/06/07	99.657	3.43
31315KCR9	03/05/07	03/02/07	99.957	0.43
31315KCS7	03/06/07	12/15/06	98.840	11.60
31315KCT5	03/07/07	02/15/07	99.713	2.87
31315KCU2	03/08/07	03/07/07	99.986	0.14
31315KCV0	03/09/07	03/08/07	99.986	0.14

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
31315KCY4	03/12/07	12/15/06	98.754	12.46
31315KCZ1	03/13/07	02/14/07	99.614	3.86
31315KDA5	03/14/07	03/13/07	99.986	0.14
31315KDB3	03/15/07	03/21/06	95.140	48.60
31315KDC1	03/16/07	12/12/06	98.659	13.41
31315KDF4	03/19/07	12/21/06	98.738	12.62
31315KDG2	03/20/07	03/19/07	99.986	0.14
31315KDH0	03/21/07	03/20/07	99.986	0.14
31315KDJ6	03/22/07	02/26/07	99.653	3.47
31315KDK3	03/23/07	02/15/07	99.484	5.16
31315KDN7	03/26/07	03/23/07	99.957	0.43
31315KDP2	03/27/07	12/29/06	98.738	12.62
31315KDQ0	03/28/07	03/27/07	99.986	0.14
31315KDR8	03/29/07	03/28/07	99.986	0.14
31315KDS6	03/30/07	12/28/06	98.676	13.24
31315KDV9	04/02/07	05/15/06	95.426	45.74
31315KDW7	04/03/07	10/06/06	97.484	25.16
31315KDX5	04/04/07	03/06/07	99.583	4.17
31315KDY3	04/05/07	01/05/07	98.710	12.90
31315KDZ0	04/06/07	03/09/07	99.598	4.02
31315KEC0	04/09/07	01/09/07	98.710	12.90
31315KED8	04/10/07	10/05/06	97.381	26.19
31315KEE6	04/11/07	02/01/07	99.015	9.85
31315KEF3	04/12/07	01/11/07	98.696	13.04
31315KEG1	04/13/07	03/22/07	99.685	3.15
31315KEK2	04/16/07	10/05/06	97.297	27.03
31315KEL0	04/17/07	03/21/07	99.613	3.87
31315KEM8	04/18/07	03/19/07	99.570	4.30
31315KEN6	04/19/07	01/19/07	98.712	12.88
31315KEP1	04/20/07	03/30/07	99.699	3.01
31315KES5	04/23/07	01/24/07	98.729	12.71
31315KET3	04/24/07	04/23/07	99.986	0.14
31315KEU0	04/25/07	03/06/07	99.281	7.19
31315KEV8	04/26/07	04/25/07	99.986	0.14
31315KEW6	04/27/07	01/25/07	98.688	13.12
31315KEZ9	04/30/07	04/27/07	99.958	0.42
31315KFA3	05/01/07	03/27/07	99.497	5.03
31315KFB1	05/02/07	05/01/07	99.986	0.14
31315KFC9	05/03/07	05/02/07	99.986	0.14
31315KFD7	05/04/07	05/03/07	99.986	0.14
31315KFG0	05/07/07	11/03/06	97.378	26.22
31315KFH8	05/08/07	05/01/07	99.901	0.99
31315KFJ4	05/09/07	02/08/07	98.719	12.81
31315KFK1	05/10/07	03/27/07	99.368	6.32
31315KFL9	05/11/07	05/04/07	99.901	0.99
31315KFP0	05/14/07	04/12/07	99.541	4.59
31315KFQ8	05/15/07	02/16/07	98.739	12.61

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
31315KFR6	05/16/07	04/16/07	99.570	4.30
31315KFS4	05/17/07	05/16/07	99.986	0.14
31315KFT2	05/18/07	04/16/07	99.542	4.58
31315KFW5	05/21/07	05/18/07	99.957	0.43
31315KFX3	05/22/07	02/22/07	98.722	12.78
31315KFY1	05/23/07	04/25/07	99.601	3.99
31315KFZ8	05/24/07	05/23/07	99.986	0.14
31315KGA2	05/25/07	05/24/07	99.986	0.14
31315KGE4	05/29/07	05/25/07	99.943	0.57
31315KGF1	05/30/07	03/05/07	98.767	12.33
31315KGG9	05/31/07	04/30/07	99.559	4.41
31315KGH7	06/01/07	04/11/07	99.272	7.28
31315KGL8	06/04/07	05/08/07	99.617	3.83
31315KGM6	06/05/07	05/11/07	99.644	3.56
31315KGN4	06/06/07	03/06/07	98.686	13.14
31315KGP9	06/07/07	06/06/07	99.986	0.14
31315KGQ7	06/08/07	05/11/07	99.602	3.98
31315KGT1	06/11/07	06/08/07	99.958	0.42
31315KGU8	06/12/07	05/17/07	99.630	3.70
31315KGV6	06/13/07	04/05/07	99.019	9.81
31315KGW4	06/14/07	05/10/07	99.502	4.98
31315KGX2	06/15/07	03/20/07	98.755	12.45
31315KHA1	06/18/07	06/07/07	99.842	1.58
31315KHB9	06/19/07	03/21/07	98.712	12.88
31315KHC7	06/20/07	01/09/07	97.705	22.95
31315KHD5	06/21/07	03/23/07	98.714	12.86
31315KHE3	06/22/07	06/21/07	99.986	0.14
31315KHH6	06/25/07	06/22/07	99.958	0.42
31315KHJ2	06/26/07	04/25/07	99.118	8.82
31315KHK9	06/27/07	03/27/07	98.684	13.16
31315KHL7	06/28/07	03/30/07	98.712	12.88
31315KHM5	06/29/07	03/20/07	98.555	14.45
31315KHQ6	07/02/07	05/09/07	99.229	7.71
31315KHR4	07/03/07	06/05/07	99.598	4.02
31315KHT0	07/05/07	04/05/07	98.701	12.99
31315KHU7	07/06/07	05/04/07	99.102	8.98
31315KHX1	07/09/07	04/09/07	98.702	12.98
31315KHY9	07/10/07	05/15/07	99.200	8.00
31315KHZ6	07/11/07	06/07/07	99.513	4.87
31315KJA9	07/12/07	04/10/07	98.673	13.27
31315KJB7	07/13/07	07/12/07	99.986	0.14
31315KJE1	07/16/07	01/09/07	97.347	26.53
31315KJF8	07/17/07	06/20/07	99.613	3.87
31315KJG6	07/18/07	04/20/07	98.729	12.71
31315KJH4	07/19/07	04/20/07	98.715	12.85
31315KJJ0	07/20/07	07/19/07	99.986	0.14
31315KJM3	07/23/07	04/23/07	98.701	12.99

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
31315KJN1	07/24/07	07/23/07	99.986	0.14
31315KJP6	07/25/07	04/23/07	98.672	13.28
31315KJQ4	07/26/07	07/25/07	99.986	0.14
31315KJR2	07/27/07	04/18/07	98.569	14.31
31315KJU5	07/30/07	04/27/07	98.658	13.42
31315KJV3	07/31/07	07/03/07	99.598	4.02
31315KJW1	08/01/07	07/24/07	99.886	1.14
31315KJX9	08/02/07	07/05/07	99.599	4.01
31315KJY7	08/03/07	05/04/07	98.706	12.94
31315KKB5	08/06/07	07/06/07	99.556	4.44
31315KKC3	08/07/07	08/06/07	99.986	0.14
31315KKD1	08/08/07	07/16/07	99.670	3.30
31315KKE9	08/09/07	07/10/07	99.570	4.30
31315KKF6	08/10/07	07/27/07	99.800	2.00
31315KKJ8	08/13/07	08/10/07	99.958	0.42
31315KKK5	08/14/07	07/18/07	99.613	3.87
31315KKL3	08/15/07	08/14/07	99.986	0.14
31315KKM1	08/16/07	05/21/07	98.760	12.40
31315KKN9	08/17/07	08/16/07	99.988	0.12
31315KKR0	08/20/07	08/17/07	99.963	0.37
31315KKS8	08/21/07	08/20/07	99.988	0.12
31315KKT6	08/22/07	06/27/07	99.197	8.03
31315KKU3	08/23/07	07/20/07	99.513	4.87
31315KKV1	08/24/07	05/23/07	98.672	13.28
31315KKY5	08/27/07	08/01/07	99.627	3.73
31315KKZ2	08/28/07	07/31/07	99.599	4.01
31315KLA6	08/29/07	08/28/07	99.986	0.14
31315KLB4	08/30/07	07/30/07	99.557	4.43
31315KLC2	08/31/07	06/01/07	98.699	13.01
31315KLG3	09/04/07	11/28/06	96.156	38.44
31315KLH1	09/05/07	06/05/07	98.686	13.14
31315KLJ7	09/06/07	08/06/07	99.556	4.44
31315KLK4	09/07/07	09/06/07	99.986	0.14
31315KLN8	09/10/07	08/10/07	99.558	4.42
31315KLP3	09/11/07	09/10/07	99.987	0.13
31315KLQ1	09/12/07	08/15/07	99.600	4.00
31315KLR9	09/13/07	06/12/07	98.670	13.30
31315KLS7	09/14/07	03/13/07	97.410	25.90
31315KLV0	09/17/07	09/14/07	99.960	0.40
31315KLW8	09/18/07	08/22/07	99.649	3.51
31315KLX6	09/19/07	09/18/07	99.986	0.14
31315KLY4	09/20/07	08/06/07	99.356	6.44
31315KLZ1	09/21/07	06/21/07	98.683	13.17
31315KMC1	09/24/07	09/21/07	99.962	0.38
31315KMD9	09/25/07	08/27/07	99.616	3.84
31315KME7	09/26/07	09/25/07	99.987	0.13
31315KMF4	09/27/07	06/29/07	98.710	12.90

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
31315KMG2	09/28/07	06/26/07	98.658	13.42
31315KMK3	10/01/07	08/29/07	99.549	4.51
31315KML1	10/02/07	09/24/07	99.897	1.03
31315KMM9	10/03/07	08/31/07	99.553	4.47
31315KMN7	10/04/07	07/05/07	98.698	13.02
31315KMP2	10/05/07	07/02/07	98.645	13.55
31315KMT4	10/09/07	07/09/07	98.684	13.16
31315KMU1	10/10/07	08/22/07	99.367	6.33
31315KMV9	10/11/07	09/12/07	99.619	3.81
31315KMW7	10/12/07	07/19/07	98.784	12.16
31315KMZ0	10/15/07	07/13/07	98.655	13.45
31315KNA4	10/16/07	09/17/07	99.619	3.81
31315KNB2	10/17/07	08/03/07	98.931	10.69
31315KNC0	10/18/07	05/04/07	97.643	23.57
31315KND8	10/19/07	09/25/07	99.693	3.07
31315KNG1	10/22/07	10/19/07	99.962	0.38
31315KNH9	10/23/07	07/20/07	98.642	13.58
31315KNJ5	10/24/07	07/27/07	98.731	12.69
31315KNK2	10/25/07	10/24/07	99.988	0.12
31315KNL0	10/26/07	10/25/07	99.988	0.12
31315KNP1	10/29/07	10/26/07	99.963	0.37
31315KNQ9	10/30/07	07/31/07	98.702	12.98
31315KNR7	10/31/07	10/04/07	99.649	3.51
31315KNS5	11/01/07	07/31/07	98.673	13.27
31315KNT3	11/02/07	11/01/07	99.988	0.12
31315KNW6	11/05/07	08/06/07	98.703	12.97
31315KNX4	11/06/07	10/05/07	99.585	4.15
31315KNY2	11/07/07	11/06/07	99.988	0.12
31315KNZ9	11/08/07	10/09/07	99.610	3.90
31315KPA2	11/09/07	08/31/07	99.043	9.57
31315KPE4	11/13/07	08/13/07	98.686	13.14
31315KPF1	11/14/07	11/13/07	99.988	0.12
31315KPG9	11/15/07	05/09/07	97.329	26.71
31315KPH7	11/16/07	10/19/07	99.644	3.56
31315KPL8	11/19/07	11/16/07	99.964	0.36
31315KPM6	11/20/07	10/23/07	99.646	3.54
31315KPN4	11/21/07	08/24/07	98.791	12.09
31315KPT1	11/26/07	08/24/07	98.723	12.77
31315KPU8	11/27/07	10/29/07	99.646	3.54
31315KPV6	11/28/07	10/30/07	99.646	3.54
31315KPW4	11/29/07	08/31/07	98.770	12.30
31315KPX2	11/30/07	11/01/07	99.645	3.55
31315KQA1	12/03/07	06/27/07	97.748	22.52
31315KQB9	12/04/07	11/06/07	99.661	3.39
31315KQC7	12/05/07	11/08/07	99.675	3.25
31315KQD5	12/06/07	09/05/07	98.743	12.57
31315KQE3	12/07/07	11/13/07	99.715	2.85

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2007 Interest(Per \$1,000 Maturity Value)
31315KQH6	12/10/07	12/07/07	99.965	0.35
31315KQJ2	12/11/07	12/10/07	99.988	0.12
31315KQK9	12/12/07	11/13/07	99.654	3.46
31315KQL7	12/13/07	09/13/07	98.807	11.93
31315KQM5	12/14/07	11/15/07	99.650	3.50
31315KQQ6	12/17/07	12/14/07	99.965	0.35
31315KQR4	12/18/07	11/20/07	99.659	3.41
31315KQS2	12/19/07	11/20/07	99.647	3.53
31315KQU7	12/21/07	09/21/07	98.847	11.53
31315KRA0	12/27/07	11/27/07	99.638	3.62
31315KRB8	12/28/07	09/27/07	98.832	11.68
31315KRE2	12/31/07	09/28/07	98.809	11.91