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Treasury

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Revenue
Service

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List of Original Issue Discount Instruments

For use in preparing

2005 Returns



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Electronic OID Tables

The electronic version of Publication 1212, available at www.irs.gov, has an attachment on page 16 to access the plain text (.txt) version of the tables.

Photographs of Missing Children

The Internal Revenue Service is a proud partner with the National Center for Missing and Exploited Children. Photographs of missing children selected by the Center may appear in this publication on pages that would otherwise be blank. You can help bring these children home by looking at the photographs and calling 1-800-THE-LOST (1-800-843-5678) if you recognize a child.

Introduction

This publication has two purposes. Its primary purpose is to help brokers and other middlemen identify publicly offered original issue discount (OID) debt instruments they may hold as nominees for the true owners, so they can file Forms 1099-OID or Forms 1099-INT as required. The other purpose of the publication is to help owners of publicly offered OID debt instruments determine how much OID to report on their income tax returns.

This publication contains a list of publicly offered OID debt instruments. The information on this list comes from the issuers of the debt instruments and from financial publications and is updated annually. (However, see *Debt Instruments Not on the OID List*, later.)

Brokers and other middlemen can rely on this list to determine, for information reporting purposes, whether a debt instrument was issued at a discount and the OID to be reported on information returns. However, because the information in the list has generally not been verified by the IRS as correct, the following tax matters are subject to change upon examination by the IRS.

- The OID reported by owners of a debt instrument on their income tax returns.
- The issuer's classification of an instrument as debt for federal income tax purposes.

Instructions for issuers of OID debt instruments. In general, issuers of publicly offered OID debt instruments must, within 30 days after the issue date, report information about the instruments to the IRS on Form 8281, Information Return for Publicly Offered Original Issue Dis-

count Instruments. See the form instructions for more information.



Issuers should report errors in and omissions from the list in writing at the following address:

Internal Revenue Service
OID Publication Project
SE:W:CAR:MP:T
1111 Constitution Ave. NW, IR-6406
Washington, D.C. 20224

REMIC and CDO information reporting requirements. Brokers and other middlemen must follow special information reporting requirements for real estate mortgage investment conduits (REMIC) regular and collateralized debt obligations (CDO) interests. The rules are explained in Publication 938, Real Estate Mortgage Investment Conduits (REMICs) Reporting Information.

Holders of interests in REMICs and CDOs should see chapter 1 of Publication 550 for information on REMICs and CDOs.

Comments and suggestions. We welcome your comments about this publication and your suggestions for future editions.

You can email us at [*taxforms@irs.gov](mailto:taxforms@irs.gov). (The asterisk must be included in the address.) Please put "Publications Comment" on the subject line.

You can write to us at the following address:

Internal Revenue Service
Tax Forms and Publications
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Washington, D.C. 20224

We respond to many letters by telephone. Therefore, it would be helpful if you would include your daytime phone number, including the area code, in your correspondence.

Useful Items

You may want to see:

Publication

- 515** Withholding of Tax on Nonresident Aliens and Foreign Entities
- 550** Investment Income and Expenses
- 938** Real Estate Mortgage Investment Conduits (REMICs) Reporting Information

Form (and Instructions)

- 1096** Annual Summary and Transmittal of U.S. Information Returns
- 1099-B** Proceeds From Broker and Barter Exchange Transactions
- 1099-INT** Interest Income
- 1099-OID** Original Issue Discount
- Schedule B (Form 1040)** Interest and Ordinary Dividends

- Schedule D (Form 1040)** Capital Gains and Losses

- W-8** Certificate of Foreign Status

See *How To Get Tax Help* near the end of the text for information about getting publications and forms.

Definitions

The following terms are used throughout this publication. "Original issue discount" is defined first. The other terms are listed alphabetically.

Original issue discount (OID). OID is a form of interest. It is the excess of a debt instrument's stated redemption price at maturity over its issue price (acquisition price for a stripped bond or coupon). Zero coupon bonds and debt instruments that pay no stated interest until maturity are examples of debt instruments that have OID.

Accrual period. An accrual period is an interval of time used to measure OID. The length of an accrual period can be 6 months, a year, or some other period, depending on when the debt instrument was issued.

Acquisition premium. Acquisition premium is the excess of a bond's adjusted basis immediately after purchase, including purchase at original issue, over the bond's adjusted issue price at that time. A bond does not have acquisition premium, however, if the bond was purchased at a premium. See *Premium*, later.

Adjusted issue price. The adjusted issue price of a debt instrument at the beginning of an accrual period is used to figure the OID allocable to that period. In general, the adjusted issue price at the beginning of the instrument's first accrual period is its issue price. The adjusted issue price at the beginning of any subsequent accrual period is the sum of the issue price and all the OID includible in income before that accrual period minus any payment previously made on the instrument, other than a payment of qualified stated interest.

Debt instrument. The term "debt instrument" means a bond, debenture, note, certificate, or other evidence of indebtedness. It generally does not include an annuity contract.

Issue price. For instruments listed in *Section I-A* and *Section I-B*, the issue price is the initial offering price to the public (excluding bond houses and brokers) at which a substantial amount of these instruments was sold.

Market discount. Market discount arises when a debt instrument purchased in the secondary market has decreased in value since its issue date, generally because of an increase in interest rates. An OID bond has market discount if your adjusted basis in the bond immediately after you acquired it (usually its purchase price) was less than the bond's issue price plus the total OID that accrued before you acquired it. The market discount is the difference between

the issue price plus accrued OID and your adjusted basis.

Premium. A debt instrument is purchased at a premium if its adjusted basis immediately after purchase is greater than the total of all amounts payable on the instrument after the purchase date, other than qualified stated interest. The premium is the excess of the adjusted basis over the payable amounts. See Publication 550 for information on the tax treatment of bond premium.

Qualified stated interest. In general, qualified stated interest is stated interest that is unconditionally payable in cash or property (other than debt instruments of the issuer) at least annually over the term of the instrument at a single fixed rate.

Stated redemption price at maturity. An instrument's stated redemption price at maturity is the sum of all amounts (principal and interest) payable on the instrument other than qualified stated interest.

Yield to maturity (YTM). In general, the YTM is the discount rate that, when used in figuring the present value of all principal and interest payments, produces an amount equal to the issue price of the bond. The YTM is generally shown on the face of the bond or in the literature you receive from your broker. If you do not have this information, consult your broker, tax advisor, or the issuer.

Information in the OID List

The information in the OID list can be used by brokers and other middlemen to prepare information returns for 2005.



If you own a listed debt instrument, you generally should not rely on the information in the OID list to determine (or compare) the OID to be reported on your tax return. The OID amounts listed are figured without reference to the price or date at which you acquired the debt instrument. For information about determining the OID to be reported on your tax return, see the instructions for figuring OID under Information for Owners of OID Debt Instruments, later.

The following discussions explain what information is contained in each section of the list.

Section I. This section contains publicly offered, long-term debt instruments. *Section I-A* lists corporate debt instruments issued before 1985. *Section I-B* lists debt instruments issued after 1984. *Section I-C* lists certain inflation-indexed debt instruments issued after January 5, 1997.

For each publicly offered debt instrument in *Section I*, the list contains the following information.

- The name of the issuer.

- The Committee on Uniform Security Identification Procedures (CUSIP) number.
- The issue date.
- The maturity date.
- The issue price expressed as a percent of principal or of stated redemption price at maturity.
- The annual stated or coupon interest rate. (This rate is shown as 0.00 if no annual interest payments are provided.)
- The total OID up to January 1, 2005. (This information is not available for every instrument.)
- For long-term instruments issued after July 1, 1982, the daily OID for the accrual periods falling in calendar years 2005 and 2006.
- The total OID per \$1,000 of principal or maturity value for calendar years 2005 and 2006.

See *Table 1* on the page preceding *Section I-A* for an explanation of these items.

Section II. This section contains stripped obligations available through the Department of the Treasury's Separate Trading of Registered Interest and Principal of Securities (STRIPS) program and government-sponsored enterprises such as the Resolution Funding Corporation. This section also includes instruments backed by U.S. Treasury securities that represent ownership interests in those securities.

The obligations listed in *Section II* are arranged by maturity date. The amounts listed are the total OID for calendar year 2005 per \$1,000 of redemption price.

Section III. This section contains short-term discount obligations. *Section III-A* lists Treasury bills (T-bills), which are short-term discount obligations issued by the U.S. Treasury Department. *Sections III-B* through *III-G* contain short-term discount obligations issued by the Student Loan Marketing Association, Federal Home Loan Banks, the Federal National Mortgage Association, Federal Farm Credit Banks, the Federal Home Loan Mortgage Corporation, and the Federal Agricultural Mortgage Corporation.



Information that supplements *Section III-A* is available on the Internet at www.publicdebt.treas.gov.

The short-term obligations listed in this section are arranged by maturity date. For each obligation, the list contains the CUSIP number, maturity date, issue date, issue price (expressed as a percent of principal), and discount to be reported as interest for calendar year 2005 per \$1,000 of redemption price. Brokers and other middlemen should rely on the issue price information in *Section III* only if they are unable to determine the price actually paid by the owner.

Debt Instruments Not on the OID List

The list of debt instruments in this publication does not contain the following items.

- U.S. savings bonds.
- Certificates of deposit and other face-amount certificates issued at a discount, including syndicated certificates of deposit.
- Obligations issued by tax-exempt organizations.
- OID debt instruments that matured or were entirely called by the issuer before 2005.
- Mortgage-backed securities and mortgage participation certificates.
- Long-term OID debt instruments issued before May 28, 1969.
- Short-term obligations, other than the obligations listed in *Section III*.
- Debt instruments issued at a discount by states or their political subdivisions.
- REMIC regular interests and CDOs.
- Commercial paper and banker's acceptances issued at a discount.
- Obligations issued at a discount by individuals.
- Foreign obligations not traded in the United States and obligations not issued in the United States.
- OID debt instruments for which no information was available or that were issued in late 2005 after publication of this list. These will be included in the next revision of the publication.

Information for Brokers and Other Middlemen

The following discussions contain specific instructions for brokers and middlemen who hold or redeem a debt instrument for the owner.

In general, you must file a Form 1099 for the debt instrument if the interest or OID to be included in the owner's income for 2005 totals \$10 or more. You also must file a Form 1099 if you were required to deduct and withhold tax, even if the interest or OID is less than \$10. See *Backup Withholding*, later.

If you must file a Form 1099, furnish a copy to the owner of the debt instrument by January 31, 2006. By February 28, 2006 (March 31, 2006, if you file electronically), file all your Forms 1099 with the IRS, accompanied by Form 1096.

Electronic payee statements. You can issue Form 1099-OID electronically with the consent of the recipient.

More information. For more information, including penalties for failure to file (or furnish) required information returns or statements, see the 2005 General Instructions for Forms 1099, 1098, 5498, and W-2G.

Short-Term Obligations Redeemed at Maturity

If you redeem a short-term discount obligation for the owner at maturity, you must report the discount as interest on Form 1099-INT.

To figure the discount, use the purchase price shown on the owner's copy of the purchase confirmation receipt or similar record, or the price shown in your transaction records.



If you sell the obligation for the owner before maturity, you must file Form 1099-B to reflect the gross proceeds to the seller. Do not report the accrued discount to the date of sale on either Form 1099-INT or Form 1099-OID.

If the owner's purchase price cannot be determined, figure the discount as if the owner had purchased the obligation at its original issue price. A special rule is used to determine the original issue price for information reporting on U.S. Treasury bills (T-bills) listed in *Section III-A*. Under this rule, you treat as the original issue price of the T-bill the noncompetitive (weighted average of accepted auction bids) discount price for the longest-maturity T-bill maturing on the same date as the T-bill being redeemed. This noncompetitive discount price is the issue price (expressed as a percent of principal) shown in *Section III-A*.

A similar rule is used to figure the discount on short-term discount obligations issued by the organizations listed in *Section III-B* through *Section III-G*.

Example 1. There are 13-week and 26-week T-bills maturing on the same date as the T-bill being redeemed. The price actually paid by the owner cannot be established by owner or middleman records. You treat as the issue price of the T-bill the noncompetitive discount price (expressed as a percent of principal) shown in *Section III-A* for a 26-week bill maturing on the same date as the T-bill redeemed. The interest you report on Form 1099-INT is the discount (per \$1,000 of principal) shown in *Section III-A* for that obligation.

Long-Term Debt Instruments

If you hold a long-term OID debt instrument as a nominee for the true owner, you generally must file Form 1099-OID. For this purpose, you can rely on *Section I* of the OID list to determine the following information.

- Whether an instrument has OID.

- The OID to be reported on the Form 1099-OID.

In general, you must report OID on publicly offered, long-term debt instruments listed in *Section I*. You also may report OID on other long-term debt instruments.

Form 1099-OID. On Form 1099-OID for 2005, show the following information.

- **Box 1.** The OID for the actual dates the owner held the instruments during 2005. To determine this amount, see *Figuring OID*, next.
- **Box 2.** The qualified stated interest paid or credited during the calendar year. Interest reported here is not reported on Form 1099-INT. The qualified stated interest on Treasury inflation-indexed securities may be reported on Form 1099-INT in box 3 instead.
- **Box 3.** Any interest or principal forfeited because of an early withdrawal that the owner can deduct from gross income. Do not reduce the amounts in boxes 1 and 2 by the forfeiture.
- **Box 4.** Any backup withholding for this instrument.
- **Box 5.** The CUSIP number, if any. If there is no CUSIP number, give a description of the instrument, including the abbreviation for the stock exchange, the abbreviation used by the stock exchange for the issuer, the coupon rate, and the year of maturity (for example, NYSE XYZ 12.50 2005). If the issuer of the instrument is other than the payer, show the name of the issuer in this box.
- **Box 6.** The OID on a U.S. Treasury obligation for the part of the year the owner held the instrument.

Figuring OID. You can determine the OID on a long-term debt instrument by using either of the following.

- *Section I* of the OID list.
- The income tax regulations.

Using Section I. If the owner held the debt instrument for the entire calendar year, report the OID shown in *Section I* for the calendar year. Because OID is listed for each \$1,000 of stated redemption price at maturity, you must adjust the listed amount to reflect the instrument's actual stated redemption price at maturity. For example, if the instrument's stated redemption price at maturity is \$500, report one-half the listed OID.

If the owner held the debt instrument for less than the entire calendar year, figure the OID to report as follows.

1. Look up the daily OID for the first 2005 accrual period during which the owner held the instrument.

2. Multiply the daily OID by the number of days in 2005 the owner held the instrument during that accrual period.
3. Repeat steps (1) and (2) for any remaining 2005 accrual periods during which the owner held the instrument.
4. Add the results in steps (2) and (3) to determine the owner's OID per \$1,000 of stated redemption price at maturity.
5. If necessary, adjust the OID in (4) to reflect the instrument's stated redemption price at maturity.

Report the result on Form 1099-OID in box 1.

Using the income tax regulations. Instead of using *Section I* to figure OID, you can use the regulations under sections 1272 through 1275 of the Internal Revenue Code. For example, under the regulations, you can use monthly accrual periods in figuring OID for a debt instrument issued after April 3, 1994, that provides for monthly payments. (If you use *Section I-B*, the OID is figured using 6-month accrual periods.)

For a general explanation of the rules for figuring OID under the regulations, see *Figuring OID on Long-Term Debt Instruments* under *Information for Owners of OID Debt Instruments*, later.

Certificates of Deposit

If you hold a bank certificate of deposit (CD) as a nominee, you must determine whether the CD has OID and any OID includible in the income of the owner. You must file an information return showing the reportable interest and OID, if any, on the CD. These rules apply whether or not you sold the CD to the owner. Report OID on a CD in the same way as OID on other debt instruments. See *Short-Term Obligations Redeemed at Maturity* and *Long-Term Debt Instruments*, earlier.

Bearer Bonds and Coupons

If a coupon from a bearer bond is presented to you for collection before the bond matures, you generally must report the interest on Form 1099-INT. However, do not report the interest if either of the following apply.

- You hold the bond as a nominee for the true owner.
- The payee is a foreign person. See *Payments to foreign person under Backup Withholding*, later.

Because you cannot assume the presenter of the coupon also owns the bond, you should not report OID on the bond on Form 1099-OID. The coupon may have been "stripped" (separated) from the bond and separately purchased.

However, if a long-term bearer bond on the OID list in this publication is presented to you for redemption upon call or maturity, you should prepare a Form 1099-OID showing the OID for that calendar year, as well as any coupon interest payments collected at the time of redemption.

Backup Withholding

If you report OID on Form 1099-OID or interest on Form 1099-INT for 2005, you may be required to apply backup withholding to the reportable payment at a rate of 28%. The backup withholding is deducted at the time a cash payment is made. See Pub. 1679, A Guide to Backup Withholding for Missing and Incorrect Name/TIN(s), for more information.

Backup withholding generally applies in the following situations.

1. The payee does not give you a taxpayer identification number (TIN).
2. The IRS notifies you that the payee gave an incorrect TIN.
3. The IRS notifies you that the payee is subject to backup withholding due to payee underreporting.
4. For debt instruments acquired after 1983:
 - a. The payee does not certify, under penalties of perjury, that he or she is not subject to backup withholding under (3), or
 - b. The payee does not certify, under penalties of perjury, that the TIN given is correct.

However, for short-term discount obligations (other than government obligations), bearer bond coupons, and U.S. savings bonds, backup withholding applies only if the payee does not give you a TIN or gives you an obviously incorrect number for a TIN.

Short-term obligations. Backup withholding applies to OID on a short-term obligation only when the OID is paid at maturity. However, backup withholding applies to any interest payable before maturity when the interest is paid or credited.

If the owner of a short-term obligation at maturity is not the original owner and can establish the purchase price of the obligation, the amount subject to backup withholding must be determined by treating the purchase price as the issue price. However, you can choose to disregard that price if it would require significant manual intervention in the computer or recordkeeping system used for the obligation. If the purchase price of a listed obligation is not established or is disregarded, you must use the issue price shown in *Section III*.

Long-term obligations. If no cash payments are made on a long-term obligation before maturity, backup withholding applies only at maturity. The amount subject to backup withholding is the OID includible in the owner's gross income for the calendar year when the obligation matures. The amount to be withheld is limited to the cash paid.

Registered long-term obligations with cash payments. If a registered long-term obligation has cash payments before maturity, backup withholding applies when a cash payment is made. The amount subject to backup

withholding is the total of the qualified stated interest (defined earlier under *Definitions*) and OID includible in the owner's gross income for the calendar year when the payment is made. If more than one cash payment is made during the year, the OID subject to withholding for the year must be allocated among the expected cash payments in the ratio that each bears to the total of the expected cash payments. For any payment, the required withholding is limited to the cash paid.

Payee not the original owner. If the payee is not the original owner of the obligation, the OID subject to backup withholding is the OID includible in the gross income of all owners during the calendar year (without regard to any amount paid by the new owner at the time of transfer). The amount subject to backup withholding at maturity of a listed obligation must be determined using the issue price shown in *Section I*.

Bearer long-term obligations with cash payments. If a bearer long-term obligation has cash payments before maturity, backup withholding applies when the cash payments are made. For payments before maturity, the amount subject to withholding is the qualified stated interest (defined earlier under *Definitions*) includible in the owner's gross income for the calendar year. For a payment at maturity, the amount subject to withholding is only the total of any qualified stated interest paid at maturity and the OID includible in the owner's gross income for the calendar year when the obligation matures. The required withholding at maturity is limited to the cash paid.

Sales and redemptions. If you report the gross proceeds from a sale, exchange, or redemption of a debt instrument on Form 1099-B for 2005, you may be required to withhold 28% of the amount reported. Backup withholding applies in the following situations.

- The payee does not give you a TIN.
- The IRS notifies you that the payee gave an incorrect TIN.
- For debt instruments held in an account opened after 1983, the payee does not certify, under penalties of perjury, that the TIN given is correct.

Payments outside the United States to U.S. person. The requirements for backup withholding and information reporting apply to payments of OID and interest made outside the United States to a U.S. person, a controlled foreign corporation, or a foreign person at least 50% of whose income for the preceding 3-year period is effectively connected with the conduct of a U.S. trade or business.

Payments to foreign person. The following discussions explain the rules for backup withholding and information reporting on payments to foreign persons.

U.S.-source amount. Backup withholding and information reporting are not required for

payments of U.S.-source OID, interest, or proceeds from a sale or redemption of an OID instrument if the payee has given you a form (generally the appropriate Form W-8 or an acceptable substitute) that the payee is a foreign person. A U.S. resident is not a foreign person. For proof of the payee's foreign status, you can rely on the appropriate Form W-8 or on documentary evidence for payments made outside the United States to an offshore account or, in case of broker proceeds, a sale effected outside the United States. Receipt of the appropriate Form W-8 does not relieve you from information reporting and backup withholding if you actually know the payee is a U.S. person.

For information about the 28% withholding tax that may apply to payments of U.S.-source OID or interest to foreign persons, see Publication 515.

Foreign-source amount. Backup withholding and information reporting are not required for payments of foreign-source OID and interest made outside the United States. However, if the payments are made inside the United States, the requirements for backup withholding and information reporting will apply unless the payee has given you the appropriate Form W-8 or acceptable substitute as proof that the payee is a foreign person.

More information. For more information about backup withholding and information reporting on foreign-source amounts or payments to foreign persons, see Regulations section 1.6049-5.

Information for Owners of OID Debt Instruments

This section is for persons who prepare their own tax returns. It discusses the income tax rules for figuring and reporting OID on long-term debt instruments. It also includes a similar discussion for stripped bonds and coupons, such as zero coupon instruments available through the Department of the Treasury's STRIPS program and government-sponsored enterprises such as the Resolution Funding Corporation. However, the information provided does not cover every situation. More information can be found in the regulations under sections 1271 through 1275 of the Internal Revenue Code.

Reporting OID. Generally, you report OID as it accrues each year, whether or not you receive any payments from the bond issuer.

Exceptions. The rules for reporting OID on long-term instruments do not apply to the following debt instruments.

- U.S. savings bonds.
- Tax-exempt obligations. (However, see *Tax-Exempt Bonds and Coupons*, later.)

- Obligations issued by individuals before March 2, 1984.
- Loans of \$10,000 or less between individuals who are not in the business of lending money. (The dollar limit includes outstanding prior loans by the lender to the borrower.) This exception does not apply if a principal purpose of the loan is to avoid any federal tax.

See chapter 1 of Publication 550 for information about the rules for these and other types of discounted instruments, such as short-term and market discount obligations. Publication 550 also discusses rules for holders of REMIC interests and CDOs.

De minimis rule. You can treat OID as zero if the total OID on a debt instrument is less than one-fourth of 1% (.0025) of the stated redemption price at maturity multiplied by the number of full years from the date of original issue to maturity. Long-term instruments with de minimis OID are not listed in this publication.

Example 2. You bought at issuance a 10-year bond with a stated redemption price at maturity of \$1,000, issued at \$980 with OID of \$20. One-fourth of 1% of \$1,000 (the stated redemption price) times 10 (the number of full years from the date of original issue to maturity) equals \$25. Under the de minimis rule, you can treat the OID as zero because the \$20 discount is less than \$25.

Example 3. Assume the same facts as *Example 2*, except the bond was issued at \$950. You must report part of the \$50 OID each year because it is more than \$25.

Choice to report all interest as OID. Generally, you can choose to treat all interest on a debt instrument acquired after April 3, 1994, as OID and include it in gross income by using the constant yield method. See *Figuring OID using the constant yield method* under *Debt Instruments Issued After 1984*, later, for more information.

For this choice, interest includes stated interest, acquisition discount, OID, de minimis OID, market discount, de minimis market discount, and unstated interest, as adjusted by any amortizable bond premium or acquisition premium. For more information, see Regulations section 1.1272-3.

Purchase after date of original issue. A debt instrument you purchased after the date of original issue may have premium, acquisition premium, or market discount. If so, the OID reported to you on Form 1099-OID may have to be adjusted. For more information, see *Showing an OID adjustment under How To Report OID*, later.

Adjustment for premium. If your debt instrument (other than a contingent payment debt instrument or an inflation-indexed debt instrument) has premium, do not report any OID as ordinary income. Your adjustment is the total OID shown on your Form 1099-OID.

Adjustment for acquisition premium. If your debt instrument has acquisition premium, reduce the OID you report. Your adjustment is the difference between the OID shown on your Form 1099-OID and the reduced OID amount figured using the rules explained later under *Figuring OID on Long-Term Debt Instruments*.

Adjustment for market discount. If your debt instrument has market discount that you choose to include in income currently, increase the OID you report. Your adjustment is the accrued market discount for the year.

See *Market Discount Bonds* in chapter 1 of Publication 550 for information on how to figure accrued market discount and include it in your income currently and for other information about market discount bonds. If you choose to use the constant yield method to figure accrued market discount, also see *Figuring OID on Long-Term Debt Instruments*, later. The constant yield method of figuring accrued OID, explained in those discussions under *Figuring OID using the constant yield method*, is also used to figure accrued market discount.

Sale, exchange, or redemption. Generally, you treat your gain or loss from the sale, exchange, or redemption of a discounted bond or other debt instrument as a capital gain or loss if you held the bond as a capital asset. If you sold the bond through a broker, you should receive Form 1099-B or an equivalent statement from the broker. Use the Form 1099-B or other statement and your brokerage statements to complete Schedule D (Form 1040).

Your gain or loss is the difference between the amount you realized on the sale, exchange, or redemption and your basis in the debt instrument. Your basis, generally, is your cost increased by the OID you have included in income each year you held it. To determine your gain or loss on a tax-exempt bond, figure your basis in the bond by adding to your cost the OID you would have included in income if the bond had been taxable.

See chapter 4 of Publication 550 for more information about the tax treatment of the sale or redemption of discounted debt instruments.

Example 4. On November 1, 2002, Larry, a calendar year taxpayer, bought a corporate bond at original issue for \$86,235.17. The 15-year bond matures on October 31, 2017, at a stated redemption price of \$100,000. The bond provides for semiannual payments of interest at 10%. Assume the bond is a capital asset in Larry's hands. The bond has \$13,764.83 of OID (\$100,000 stated redemption price at maturity minus \$86,235.17 issue price).

On November 1, 2005, Larry sold the bond for \$90,000. Including the OID he will report for the period he held the bond in 2005, Larry has included \$1,214.48 of OID in income and has increased his basis by that amount to \$87,449.65. Larry has realized a gain of \$2,550.35. All of Larry's gain is capital gain.

Form 1099-OID

The issuer of the debt instrument (or your broker, if you purchased or held the instrument through a broker) should give you a copy of Form 1099-OID or a similar statement if the accrued OID for the calendar year is \$10 or more and the term of the instrument is more than 1 year. Form 1099-OID shows all OID income in box 1 except OID on a U.S. Treasury obligation, which is shown in box 6. It also shows, in box 2, any qualified stated interest you must include in income. (However, any qualified stated interest on Treasury inflation-indexed securities can be reported on Form 1099-INT in box 3.) A copy of Form 1099-OID will be sent to the IRS. Do not attach your copy to your tax return. Keep it for your records.



If you are required to file a tax return and you receive Form 1099-OID showing taxable amounts, you must report these amounts on your return. A 20% accuracy-related penalty may be charged for underpayment of tax due to either negligence or disregard of rules and regulations or substantial understatement of tax.

Form 1099-OID not received. If you held an OID instrument for 2005 but did not receive a Form 1099-OID, refer to the later discussions under *Figuring OID on Long-Term Debt Instruments* for information on the OID you must report.

Refiguring OID. You must refigure the OID shown on Form 1099-OID, in box 1 or box 6, to determine the proper amount to include in income if one of the following applies.

- You bought the debt instrument at a premium or at an acquisition premium.
- The debt instrument is a stripped bond or coupon (including zero coupon instruments backed by U.S. Treasury securities).
- The debt instrument is a contingent payment or inflation-indexed debt instrument.

See the discussions under *Figuring OID on Long-Term Debt Instruments* or *Figuring OID on Stripped Bonds and Coupons*, later, for the specific computations

Refiguring interest. If you disposed of a debt instrument or acquired it from another holder between interest dates, see the discussion under *Bonds Sold Between Interest Dates* in chapter 1 of Publication 550 for information about refiguring the interest shown on Form 1099-OID in box 2.

Nominee. If you are the holder of an OID instrument and you receive a Form 1099-OID that shows your taxpayer identification number and includes amounts belonging to another person, you are considered a "nominee." You must file another Form 1099-OID for each actual owner, showing the OID for the owner. Show the owner of the instrument as the "recipient" and you as the "payer."

Complete Form 1099-OID and Form 1096 and file the forms with the Internal Revenue Service Center for your area. You must also give a copy of the Form 1099-OID to the actual owner. However, you are not required to file a nominee return to show amounts belonging to your spouse. See the Form 1099 instructions for more information.

When preparing your tax return, follow the instructions under *Showing an OID adjustment* in the next discussion.

How To Report OID

Generally, you report your taxable interest and OID income on Form 1040EZ, line 2; Form 1040A, line 8a; or Form 1040, line 8a.

Form 1040 or Form 1040A required. You must use Form 1040 or Form 1040A (you cannot use Form 1040EZ) under either of the following conditions.

- You received a Form 1099-OID as a nominee for the actual owner.
- Your total interest and OID income for the year was more than \$1,500.

Form 1040 required. You must use Form 1040 (you cannot use Form 1040A or Form 1040EZ) if you are reporting more or less OID than the amount shown on Form 1099-OID, other than because you are a nominee. For example, if you paid a premium or an acquisition premium when you purchased the debt instrument, you must use Form 1040 because you will report less OID than shown on Form 1099-OID. Also, you must use Form 1040 if you were charged an early withdrawal penalty.

Where to report. List each payer's name (if a brokerage firm gave you a Form 1099, list the brokerage firm as the payer) and the amount received from each payer on Form 1040A, Schedule 1, line 1, or Form 1040, Schedule B, line 1. Include all OID and periodic interest shown on any Form 1099-OID, boxes 1, 2, and 6, you received for the tax year. Also include any other OID and interest income for which you did not receive a Form 1099.

Showing an OID adjustment. If you use Form 1040 to report more or less OID than shown on Form 1099-OID, list the full OID on Schedule B, Part I, line 1, and follow the instructions under 1 or 2, next.

If you use Form 1040A to report the OID shown on a Form 1099-OID you received as a nominee for the actual owner, list the full OID on Schedule 1, Part I, line 1 and follow the instructions under 1.

1. If the OID, as adjusted, is less than the amount shown on Form 1099-OID, show the adjustment as follows.
 - a. Under your last entry on line 1, subtotal all interest and OID income listed on line 1.

- b. Below the subtotal, write "Nominee Distribution" or "OID Adjustment" and show the OID you are not required to report.
- c. Subtract that OID from the subtotal and enter the result on line 2.

2. If the OID, as adjusted, is more than the amount shown on Form 1099-OID, show the adjustment as follows.

- a. Under your last entry on line 1, subtotal all interest and OID income listed on line 1.
- b. Below the subtotal, write "OID Adjustment" and show the additional OID.
- c. Add that OID to the subtotal and enter the result on line 2.

Figuring OID on Long-Term Debt Instruments

How you figure the OID on a long-term debt instrument depends on the date it was issued. It also may depend on the type of the instrument. There are different rules for each of the following debt instruments.

1. Corporate debt instruments issued after 1954 and before May 28, 1969, and government instruments issued after 1954 and before July 2, 1982.
2. Corporate debt instruments issued after May 27, 1969, and before July 2, 1982.
3. Debt instruments issued after July 1, 1982, and before 1985.
4. Debt instruments issued after 1984 (other than debt instruments described in (5) and (6)).
5. Contingent payment debt instruments issued after August 12, 1996.
6. Inflation-indexed debt instruments (including Treasury inflation-indexed securities) issued after January 5, 1997.

Zero coupon instrument. The rules for figuring OID on zero coupon instruments backed by U.S. Treasury securities are discussed under *Figuring OID on Stripped Bonds and Coupons*, later.

Corporate Debt Instruments Issued After 1954 and Before May 28, 1969, and Government Instruments Issued After 1954 and Before July 2, 1982

If you hold these debt instruments as capital assets, you include OID in income only in the year the instrument is sold, exchanged, or redeemed, and only if you have a gain. The OID, which is taxed as ordinary income, generally equals the following amount.

$$\frac{\text{number of full months you held the instrument}}{\text{number of full months from date of original issue to date of maturity}} \times \text{original issue discount}$$

The balance of the gain is capital gain. If there is a loss on the sale of the instrument, the entire loss is a capital loss and no OID is reported.

Corporate Debt Instruments Issued After May 27, 1969, and Before July 2, 1982

If you hold these debt instruments as capital assets, you must include part of the discount in income each year you own the instruments. For information about showing the correct OID on your tax return, see the discussion under *How To Report OID*, earlier. Your basis in the instrument is increased by the OID you include in income.

Form 1099-OID. You should receive a Form 1099-OID showing OID for the part of the year you held the bond. However, if you paid an acquisition premium, you may need to refigure the OID to report on your tax return. See *Reduction for acquisition premium*, later.

Form 1099-OID not received. If you held an OID instrument in 2005 but did not receive a Form 1099-OID, refer to *Section I-A* later in this publication. The OID listed is for each \$1,000 of redemption price. You must adjust the listed amount if your debt instrument has a different principal amount. For example, if you have an instrument with a \$500 principal amount, use one-half the listed amount to figure your OID.

If you held the instrument the entire year, use the OID shown in *Section I-A* for calendar year 2005. (If your instrument is not listed in *Section I-A*, consult the issuer for information about the issue price and the OID that accrued for 2005.) If you did not hold the instrument the entire year, figure your OID using the following method.

1. Divide the OID shown for 2005 by 12.
2. Multiply the result in (1) by the number of complete and partial months (for example, 6½ months) you held the debt instrument in 2005. This is the OID to include in income unless you paid an acquisition premium. The reduction for acquisition premium is discussed next.

Reduction for acquisition premium. If you bought the debt instrument at an acquisition premium, figure the OID to include in income as follows.

1. Divide the total OID on the instrument by the number of complete months, and any part of a month, from the date of original issue to the maturity date. This is the monthly OID.
2. Subtract from your cost the issue price and the accumulated OID from the date of issue to the date of purchase. (If the result is

zero or less, stop here. You did not pay an acquisition premium.)

3. Divide the amount figured in (2) by the number of complete months, and any part of a month, from the date of your purchase to the maturity date.
4. Subtract the amount figured in (3) from the amount figured in (1). This is the OID to include in income for each month you hold the instrument during the year.

Transfers during the month. If you buy or sell a debt instrument on any day other than the same day of the month as the date of original issue, the ratable monthly portion of OID for the month of sale is divided between the seller and the buyer according to the number of days each held the instrument. Your holding period for this purpose begins the day you acquire the instrument and ends the day before you dispose of it.

Debt Instruments Issued After July 1, 1982, and Before 1985

If you hold these debt instruments as capital assets, you must include part of the OID in income each year you own the instruments and increase your basis by the amount included. For information about showing the correct OID on your tax return, see *How To Report OID*, earlier.

Form 1099-OID. You should receive a Form 1099-OID showing OID for the part of the year you held the bond. However, if you paid an acquisition premium, you may need to refigure the OID to report on your tax return. See *Figuring OID using the constant yield method* and the discussions on acquisition premium that follow, later.

Form 1099-OID not received. If you held an OID instrument in 2005 but did not receive a Form 1099-OID, refer to *Section I-A* later in this publication. The OID listed is for each \$1,000 of redemption price. You must adjust the listed amount if your debt instrument has a different principal amount. For example, if you have an instrument with a \$500 principal amount, use one-half the listed amount to figure your OID.

If you held the debt instrument the entire year, use the OID shown in *Section I-A* for calendar year 2005. (If your instrument is not listed in *Section I-A*, consult the issuer for information about the issue price, the yield to maturity, and the OID that accrued for 2005.) If you did not hold the debt instrument the entire year, figure your OID using either of the following methods.

Method 1.

1. Divide the total OID for 2005 by 365.
2. Multiply the result in (1) by the number of days you held the debt instrument in 2005.

This computation is an approximation and may result in a slightly higher OID than Method 2.

Method 2.

1. Look up the daily OID for the first 2005 accrual period you held the instrument. (See *Accrual period* under *Figuring OID using the constant yield method*, next.)
2. Multiply the daily OID by the number of days in 2005 you held the instrument during that accrual period.
3. If you held the instrument for part of both 2005 accrual periods, repeat (1) and (2) for the second accrual period.
4. Add the results of (2) and (3). This is the OID to include in income for 2005, unless you paid an acquisition premium. (The reduction for acquisition premium is discussed later.)

Figuring OID using the constant yield method. This discussion shows how to figure OID on debt instruments issued after July 1, 1982, and before 1985, using a constant yield method. OID is allocated over the life of the instrument through adjustments to the issue price for each accrual period.

Figure the OID allocable to any accrual period as follows.

1. Multiply the adjusted issue price at the beginning of the accrual period by the instrument's yield to maturity.
2. Subtract from the result in (1) any qualified stated interest allocable to the accrual period.

Accrual period. An accrual period for any OID instrument issued after July 1, 1982, and before 1985 is each 1-year period beginning on the date of the issue of the obligation and each anniversary thereafter, or the shorter period to maturity for the last accrual period. Your tax year will usually include parts of two accrual periods.

Daily OID. The OID for any accrual period is allocated equally to each day in the accrual period. You must include in income the sum of the OID amounts for each day you hold the instrument during the year. If your tax year includes parts of two or more accrual periods, you must include the proper daily OID amounts for each accrual period.

Figuring daily OID. The daily OID for the initial accrual period is figured using the following formula.

$$\frac{(ip \times ytm) - qsi}{p}$$

ip = issue price

ytm = yield to maturity

qsi = qualified stated interest

p = number of days in accrual period

The daily OID for subsequent accrual periods is figured the same way except the adjusted

issue price at the beginning of each period is used in the formula instead of the issue price.

Reduction for acquisition premium on debt instruments purchased before July 19, 1984.

If you bought the debt instrument at an acquisition premium before July 19, 1984, figure the OID includible in income by reducing the daily OID by the daily acquisition premium. Figure the daily acquisition premium by dividing the total acquisition premium by the number of days in the period beginning on your purchase date and ending on the day before the date of maturity.

Reduction for acquisition premium on debt instruments purchased after July 18, 1984.

If you bought the debt instrument at an acquisition premium after July 18, 1984, figure the OID includible in income by reducing the daily OID by the daily acquisition premium. However, the method of figuring the daily acquisition premium is different from the method described in the preceding discussion. To figure the daily acquisition premium under this method, multiply the daily OID by the following fraction.

- The numerator is the acquisition premium.
- The denominator is the total OID remaining for the instrument after your purchase date.

Using Section I-A to figure accumulated OID.

If you bought your corporate debt instrument in 2005 or 2006 and it is listed in *Section I-A*, you can figure the accumulated OID to the date of purchase by adding the following amounts.

1. The amount from the "Total OID to January 1, 2005" column for your debt instrument.
2. The OID from January 1, 2005, to the date of purchase, figured as follows.
 - a. Multiply the daily OID for the first accrual period in 2005 by the number of days from January 1 to the date of purchase, or the end of the accrual period if the instrument was purchased in the second or third accrual period.
 - b. Multiply the daily OID for each subsequent accrual period by the number of days in the period to the date of purchase or the end of the accrual period, whichever applies.
 - c. Add the amounts figured in (2a) and (2b).

Debt Instruments Issued After 1984

If you hold debt instruments issued after 1984, you must report part of the discount in gross income each year that you own the instruments. You must include the OID in gross income whether or not you hold the instrument as a capital asset. Your basis in the instrument is increased by the OID you include in income. For

information about showing the correct OID on your tax return, see *How To Report OID*, earlier.

Form 1099-OID. You should receive a Form 1099-OID showing OID for the part of 2005 you held the bond. However, if you paid an acquisition premium, you may need to refigure the OID to report on your tax return. See *Figuring OID using the constant yield method and Reduction for acquisition premium*, later.

You may also need to refigure the OID for a contingent payment or inflation-indexed debt instrument on which the amount reported on Form 1099-OID is inaccurate. See *Contingent Payment Debt Instruments or Inflation-Indexed Debt Instruments*, later.

Form 1099-OID not received. If you held an OID instrument in 2005 but did not receive a Form 1099-OID, refer to *Section I-B* later in this publication. The OID listed is for each \$1,000 of redemption price. You must adjust the listed amount if your debt instrument has a different principal amount. For example, if you have an instrument with a \$500 principal amount, use one-half the listed amount to figure your OID.

Use the OID shown in *Section I-B* for the calendar year if you held the instrument the entire year. (If your instrument is not listed in *Section I-B*, consult the issuer for information about the issue price, the yield to maturity, and the OID that accrued for 2005.) If you did not hold the debt instrument the entire year, figure your OID as follows.

1. Look up the daily OID for the first 2005 accrual period in which you held the instrument. (See *Accrual period* under *Figuring OID using the constant yield method*, later.)
2. Multiply the daily OID by the number of days in 2005 you held the instrument during that accrual period.
3. Repeat (1) and (2) for any remaining 2005 accrual periods in which you held the instrument.
4. Add the results of (2) and (3). This is the OID to include in income for 2005, unless you paid an acquisition premium. (The reduction for acquisition premium is discussed later.)

Tax-exempt bond. If you own a tax-exempt bond, figure your basis in the bond by adding to your cost the OID you would have included in income if the bond had been taxable. You need to make this adjustment to determine if you have a gain or loss on a later disposition of the bond. Use the rules that follow to determine your OID.

Figuring OID using the constant yield method. This discussion shows how to figure OID on debt instruments issued after 1984 using a constant yield method. (The special rules that apply to contingent payment debt instruments and inflation-indexed debt instruments are explained later.) OID is allocated over the life of the instrument through adjustments to the issue price for each accrual period.

Figure the OID allocable to any accrual period as follows.

1. Multiply the adjusted issue price at the beginning of the accrual period by a fraction. The numerator of the fraction is the instrument's yield to maturity and the denominator is the number of accrual periods per year. The yield must be stated appropriately taking into account the length of the particular accrual period.
2. Subtract from the result in (1) any qualified stated interest allocable to the accrual period.

Accrual period. For debt instruments issued after 1984 and before April 4, 1994, an accrual period is each 6-month period that ends on the day that corresponds to the stated maturity date of the debt instrument or the date 6 months before that date. For example, a debt instrument maturing on March 31 has accrual periods that end on September 30 and March 31 of each calendar year. Any short period is included as the first accrual period.

For debt instruments issued after April 3, 1994, accrual periods may be of any length and may vary in length over the term of the instrument, as long as each accrual period is no longer than 1 year and all payments are made on the first or last day of an accrual period. However, the OID listed for these debt instruments in *Section I-B* has been figured using 6-month accrual periods.

Daily OID. The OID for any accrual period is allocated equally to each day in the accrual period. Figure the amount to include in income by adding the OID for each day you hold the debt instrument during the year. Since your tax year will usually include parts of two or more accrual periods, you must include the proper daily OID for each accrual period. If your debt instrument has 6-month accrual periods, your tax year will usually include one full 6-month accrual period and parts of two other 6-month periods.

Figuring daily OID. The daily OID for the initial accrual period is figured using the following formula.

$$\frac{(ip \times ytm/n) - qsi}{p}$$

- ip** = issue price
ytm = yield to maturity
n = number of accrual periods in 1 year
qsi = qualified stated interest
p = number of days in accrual period

The daily OID for subsequent accrual periods is figured the same way except the adjusted issue price at the beginning of each period is used in the formula instead of the issue price.

Example 5. On January 1, 2005, you bought a 15-year, 10% bond of A Corporation at

original issue for \$86,235.17. According to the prospectus, the bond matures on December 31, 2019, at a stated redemption price of \$100,000. The yield to maturity is 12%, compounded semi-annually. The bond provides for qualified stated interest payments of \$5,000 on June 30 and December 31 of each calendar year. The accrual periods are the 6-month periods ending on each of these dates. The daily OID for the first accrual period is figured as follows.

$$\begin{aligned} & \frac{(\$86,235.17 \times .12/2) - \$5,000}{181 \text{ days}} \\ & = \frac{\$174.11020}{181} = \$96193 \end{aligned}$$

The adjusted issue price at the beginning of the second accrual period is the issue price plus the OID previously includible in income (\$86,235.17 + \$174.11), or \$86,409.28. The daily OID for the second accrual period is figured as follows.

$$\begin{aligned} & \frac{(\$86,409.28 \times .12/2) - \$5,000}{184 \text{ days}} \\ & = \frac{\$184.55681}{184} = \$1.00303 \end{aligned}$$

Since the first and second accrual periods coincide exactly with your tax year, you include in income for 2005 the OID allocable to the first two accrual periods, \$174.11 (\$96193 × 181 days) plus \$184.56 (\$1.00303 × 184 days), or \$358.67. Add the OID to the \$10,000 interest you report in 2005.

Example 6. Assume the same facts as in *Example 5*, except that you bought the bond at original issue on May 1, 2005. Also, the interest payment dates are October 31 and April 30 of each calendar year. The accrual periods are the 6-month periods ending on each of these dates.

The daily OID for the first accrual period (May 1, 2005 – October 31, 2005) is figured as follows.

$$\begin{aligned} & \frac{(\$86,235.17 \times .12/2) - \$5,000}{184 \text{ days}} \\ & = \frac{\$174.11020}{184} = \$94625 \end{aligned}$$

The daily OID for the second accrual period (November 1, 2005 – April 30, 2006) is figured as follows.

$$\begin{aligned} & \frac{(\$86,409.28 \times .12/2) - \$5,000}{181 \text{ days}} \\ & = \frac{\$184.55681}{181} = \$1.01965 \end{aligned}$$

If you hold the bond through the end of 2005, you must include \$236.31 of OID in income. This is \$174.11 (\$94625 × 184 days) for the period May 1 through October 31 plus \$62.20 (\$1.01965 × 61 days) for the period November 1 through December 31. The OID is added to the \$5,000 interest income paid on October 31, 2005. Your basis in the bond is increased by the OID you include in income. On January 1, 2006,

your basis in the A Corporation bond is \$86,471.48 (\$86,235.17 + \$236.31).

Short first accrual period. You may have to make adjustments if a debt instrument has a short first accrual period. For example, a debt instrument with 6-month accrual periods that is issued on February 15 and matures on October 31 has a short first accrual period that ends April 30. (The remaining accrual periods begin on May 1 or November 1.) For this short period, figure the daily OID as described earlier, but adjust the yield for the length of the short accrual period. You may use any reasonable compounding method in determining OID for a short period. Examples of reasonable compounding methods include continuous compounding and monthly compounding (that is, simple interest within a month). Consult your tax advisor for more information about making this computation.

The OID for the final accrual period is the difference between the amount payable at maturity (other than a payment of qualified stated interest) and the adjusted issue price at the beginning of the final accrual period.

Reduction for acquisition premium. If you bought the debt instrument at an acquisition premium, figure the OID includible in income by reducing the daily OID by the daily acquisition premium. To figure the daily acquisition premium, multiply the daily OID by the following fraction.

- The numerator is the acquisition premium.
- The denominator is the total OID remaining for the instrument after your purchase date.

Example 7. Assume the same facts as in Example 6, except that you bought the bond on November 1, 2005, for \$87,000, after its original issue on May 1, 2005. The adjusted issue price on November 1, 2005, is \$86,409.28 (\$86,235.17 + \$174.11). In this case, you paid an acquisition premium of \$590.72 (\$87,000 – \$86,409.28). The daily OID for the accrual period November 1, 2005, through April 30, 2006, reduced for the acquisition premium, is figured as follows.

1)	Daily OID on date of purchase (2nd accrual period)	\$1.01965*
2)	Acquisition premium	\$590.72
3)	Total OID remaining after purchase date (\$13,764.83 – \$174.11)	13,590.72
4)	Line 2 ÷ line 304346
5)	Line 1 × line 404432
6)	Daily OID reduced for the acquisition premium. Line 1 – line 5	\$0.97533

* As shown in Example 6.

The total OID to include in income for 2005 is \$59.50 (\$.97533 × 61 days).

Contingent Payment Debt Instruments

This discussion shows how to figure OID on a contingent payment debt instrument issued after August 12, 1996, that was issued for cash or publicly traded property. In general, a contingent payment debt instrument is a debt instrument that provides for one or more payments that are contingent as to timing or amount. If you hold a contingent payment debt instrument, you must report OID as it accrues each year.

Because the actual payments on a contingent payment debt instrument cannot be known in advance, issuers and holders cannot use the constant yield method (discussed earlier under *Debt Instruments Issued After 1984*) without making certain assumptions about the payments on the debt instrument. To figure OID accruals on contingent payment debt instruments, holders and issuers must use the noncontingent bond method.

Noncontingent bond method. Under this method, the issuer must construct a hypothetical noncontingent bond that has terms and conditions similar to the contingent payment debt instrument. The issuer constructs the payment schedule of the hypothetical noncontingent bond by projecting a fixed amount for each contingent payment. Holders and issuers accrue OID on this hypothetical noncontingent bond using the constant yield method that applies to fixed payment debt instruments. When a contingent payment differs from the projected fixed amount, the holders and issuers make adjustments to their OID accruals. If the actual contingent payment is larger than expected, both the issuer and the holder increase their OID accruals. If the actual contingent payment is smaller than expected, holders and issuers generally decrease their OID accruals.

Form 1099-OID. The amount shown on Form 1099-OID in box 1 you receive for a contingent payment debt instrument may not be the correct amount to include in income. For example, the amount may not be correct if the contingent payment was different from the projected amount. If the amount in box 1 is not correct, you must figure the OID to report on your return under the following rules. For information on showing an OID adjustment on your tax return, see *How To Report OID*, earlier.

Figuring OID. To figure OID on a contingent payment debt instrument, you need to know the “comparable yield” and “projected payment schedule” of the debt instrument. The issuer must make these available to you.

Comparable yield. The comparable yield is the yield on the hypothetical noncontingent bond that the issuer determines and constructs at the time of issuance.

Projected payment schedule. The projected payment schedule is the payment schedule of the hypothetical noncontingent bond. The schedule includes all fixed payments due under the contingent payment debt instrument and a projected fixed amount for each contingent pay-

ment. The projected payment schedule is created by the issuer. It is used to determine the holder’s interest accruals and adjustments.

Steps for figuring OID. Figure the OID on a contingent payment debt instrument in two steps.

1. Figure the OID on the hypothetical noncontingent bond using the constant yield method (discussed earlier under *Debt Instruments Issued After 1984*) that applies to fixed payment debt instruments. Use the comparable yield as the yield to maturity. Use the projected payment schedule to determine the hypothetical bond’s adjusted issue price at the beginning of the accrual period. Do not treat any amount payable as qualified stated interest.
2. Adjust the OID in (1) to account for actual contingent payments. If the contingent payment is greater than the projected fixed amount, you have a positive adjustment. If the contingent payment is less than the projected fixed amount, you have a negative adjustment.

Net positive adjustment. A net positive adjustment exists when the total of any positive adjustments described in (2) above is more than the total of any negative adjustments. Treat a net positive adjustment as additional OID for the tax year.

Net negative adjustment. A net negative adjustment exists when the total of any negative adjustments described in (2) above is more than the total of any positive adjustments. Use a net negative adjustment to offset OID on the debt instrument for the tax year. If the net negative adjustment is more than the OID on the debt instrument for the tax year, you can claim the difference as an ordinary loss. However, the amount you can claim as an ordinary loss is limited to the OID on the debt instrument you included in income in prior tax years. You must carry forward any net negative adjustment that is more than the total OID for the tax year and prior tax years and treat it as a negative adjustment in the next tax year.

Basis adjustments. In general, increase your basis in a contingent payment debt instrument by the OID included in income. Your basis, however, is not affected by any negative or positive adjustments. Decrease your basis by any noncontingent payment received and the projected contingent payment scheduled to be received.

Treatment of gain or loss on sale or exchange. If you sell a contingent payment debt instrument at a gain, your gain is ordinary income (interest income), even if you hold the instrument as a capital asset. If you sell a contingent payment debt instrument at a loss, your loss is an ordinary loss to the extent of your prior OID accruals on the instrument. If the instrument is a capital asset, treat any loss that is more than your prior OID accruals as a capital loss.

See Regulations section 1.1275-4 for exceptions to these rules.

Premium, acquisition premium, and market discount. The rules for accruing premium, acquisition premium, and market discount do not apply to a contingent payment debt instrument. See Regulations section 1.1275-4 to determine how to account for these items.

Inflation-Indexed Debt Instruments

This discussion shows how you figure OID on certain inflation-indexed debt instruments issued after January 5, 1997. An inflation-indexed debt instrument is generally a debt instrument on which the payments are adjusted for inflation and deflation (such as Treasury inflation-indexed securities (TIIS)).

In general, if you hold an inflation-indexed debt instrument, you must report as OID any increase in the inflation-adjusted principal amount of the instrument that occurs while you held the instrument during the tax year. You must include the OID in gross income whether or not you hold the instrument as a capital asset. Your basis in the instrument is increased by the OID you include in income.

Inflation-adjusted principal amount. For any date, the inflation-adjusted principal amount of an inflation-indexed debt instrument is the instrument's outstanding principal amount multiplied by the index ratio for that date. (For TIIS, multiply the par value by the index ratio for that date.) For this purpose, determine the outstanding principal amount as if there were no inflation or deflation over the term of the instrument.

Index ratio. This is a fraction, the numerator of which is the value of the reference index for the date and the denominator of which is the value of the reference index for the instrument's issue date.

A qualified reference index measures inflation and deflation over the term of a debt instrument. Its value is reset each month to a current value of a single qualified inflation index (for example, the nonseasonally adjusted U.S. City Average All Items Consumer Price Index for All Urban Consumers (CPI-U), published by the Bureau of Labor Statistics of the Department of Labor). The value of the index for any date between reset dates is determined through straight-line interpolation.



The daily index ratios for Treasury inflation-indexed securities are available on the Internet at www.publicdebt.treas.gov/of/ofthiscpi.htm.

Form 1099-OID. The amount shown on Form 1099-OID in box 6 you receive for an inflation-indexed debt instrument may not be the correct amount to include in income. For example, the amount may not be correct if you bought the debt instrument (other than at original issue) or sold it during the year. If the amount shown in box 6 is not correct, you must figure the OID to report on your return under the following rules. For information about showing an OID adjustment on your tax return, see *How To Report OID*, earlier.

Figuring OID. Figure the OID on an inflation-indexed debt instrument using one of the following methods.

- The coupon bond method, described in the following discussion, applies if the instrument is issued at par, all stated interest payable on the instrument is qualified stated interest, and the coupons have not been stripped from the instrument. This method generally applies, for example, to Treasury inflation-indexed securities.
- The discount bond method applies to any inflation-indexed debt instrument that does not qualify for the coupon bond method, such as a stripped instrument. This method is described in Regulations section 1.1275-7(e).

Under the coupon bond method, figure the OID you must report for the tax year as follows.

Debt instrument held at the end of the tax year. If you held the debt instrument at the end of the tax year, figure your OID for the year using the following steps.

1. Add the inflation-adjusted principal amount for the day after the last day of the tax year and any principal payments you received during the year. (For TIIS, multiply the par value by the index ratio for the day after the last day of the tax year, and add any principal payments received.)
2. Subtract from (1) above the inflation-adjusted principal amount for the first day on which you held the instrument during the tax year. (For TIIS, subtract from (1) above the product of the par value times the index ratio for the first day held during the tax year.)

Interest is reported separately, as discussed later under *Stated interest*.

Debt instrument sold or retired during the tax year. If you sold the debt instrument during the tax year, or if it was retired, figure your OID for the year using the following steps.

1. Add the inflation-adjusted principal amount for the last day on which you held the instrument during the tax year and any principal payments you received during the year. (For TIIS, multiply the par value by the index ratio for the sale or retirement date, and add any principal payments received.)
2. Subtract from (1) above the inflation-adjusted principal amount for the first day on which you held the instrument during the tax year. (For TIIS, subtract from (1) above the product of the par value times the index ratio for the first day held during the tax year.)

Interest is reported separately, as discussed later under *Stated interest*.

Example 8. On February 6, 2005, you bought an old 10-year, 3.375% inflation-indexed debt instrument (maturing January 15, 2007) for

\$9,831. The stated principal (par value) amount is \$10,000 and the inflation-adjusted principal amount for February 6, 2005, is \$12,047.50 (\$10,000 par value times 1.20475 index ratio). You held the debt instrument until August 29, 2005, when the inflation-adjusted principal amount was \$12,275.70 (\$10,000 par value times 1.22757 index ratio). Your OID for the 2005 tax year is \$228.20 (\$12,275.70 – \$12,047.50). Your basis in the debt instrument on August 29, 2005, was \$10,059.20 (\$9,831 cost + \$228.20 OID for 2005).

Stated interest. Under the coupon bond method, you report any stated interest on the debt instrument under your regular method of accounting. For example, if you use the cash method, you generally include in income for the tax year any interest payments received on the instrument during the year.

Deflation adjustments. If your calculation to figure OID on an inflation-indexed debt instrument produces a negative number, you do not have any OID. Instead, you have a deflation adjustment. A deflation adjustment generally is used to offset interest income from the debt instrument for the tax year. Show this offset as an adjustment on your Form 1040, Schedule B, in the same way you would show an OID adjustment. See *How To Report OID*, earlier.

You decrease your basis in the debt instrument by the deflation adjustment used to offset interest income.

Example 9. Assume the same facts as in *Example 8*, except that you bought the instrument for \$9,831 on January 6, 2005, when the inflation-adjusted principal amount was \$12,050.10, and sold the instrument on March 1, 2005, when the inflation-adjusted principal amount was \$12,011.20. Because the OID calculation for 2005 (\$12,011.20 – \$12,050.10) produces a negative number (negative \$38.90), you have a deflation adjustment. You use this deflation adjustment to offset the stated interest reported to you on the debt instrument.

Your basis in the debt instrument on March 1, 2005, is \$9,792.10 (\$9,831 cost – \$38.90 deflation adjustment for 2005).

Premium on inflation-indexed debt instruments. In general, any premium on an inflation-indexed debt instrument is determined as of the date you acquire the instrument by assuming there will be no further inflation or deflation over the remaining term of the instrument. You allocate any premium over the remaining term of the instrument by making the same assumption. In general, the premium allocable to a tax year offsets the interest otherwise includible in income for the year. If the premium allocable to the year is more than that interest, the difference generally offsets the OID on the instrument for the year.

Figuring OID on Stripped Bonds and Coupons

If you strip one or more coupons from a bond and then sell or otherwise dispose of the bond or the stripped coupons, they are treated as separate debt instruments issued with OID. The holder of a stripped bond has the right to receive the principal (redemption price) payment. The holder of a stripped coupon has the right to receive an interest payment on the bond. The rule requiring the holder of a debt instrument issued with OID to include the OID in gross income as it accrues applies to stripped bonds and coupons acquired after July 1, 1982. See *Bonds and Coupons Purchased After July 1, 1982, and Before 1985* or *Bonds and Coupons Purchased After 1984*, later, for information about figuring the OID to report.

Stripped bonds and coupons include the following instruments.

- Zero coupon instruments available through the Department of the Treasury's STRIPS program and government-sponsored enterprises such as the Resolution Funding Corporation and the Financing Corporation.
- Instruments backed by U.S. Treasury securities that represent ownership interests in those securities. Examples include obligations backed by U.S. Treasury bonds that are offered primarily by brokerage firms (variously called CATS, TIGRs, etc.).

Seller of stripped bond or coupon. If you strip coupons from a bond and sell the bond or coupons, include in income the interest that accrued while you held the bond before the date of sale to the extent the interest was not previously included in your income. For an obligation acquired after October 22, 1986, you must also include the market discount that accrued before the date of sale of the stripped bond (or coupon) to the extent the discount was not previously included in your income.

Add the interest and market discount you include in income to the basis of the bond and coupons. This adjusted basis is then allocated between the items you keep and the items you sell, based on the fair market value of the items. The difference between the sale price of the bond (or coupon) and the allocated basis of the bond (or coupon) is the gain or loss from the sale.

Treat any item you keep as an OID bond originally issued and purchased by you on the sale date of the other items. If you keep the bond, treat the excess of the redemption price of the bond over the basis of the bond as OID. If you keep the coupons, treat the excess of the amount payable on the coupons over the basis of the coupons as OID.

Purchaser of stripped bond or coupon. If you purchase a stripped bond or coupon, treat it as if it were originally issued on the date of purchase. If you purchase the stripped bond, treat as OID any excess of the stated redemp-

tion price at maturity over your purchase price. If you purchase the stripped coupon, treat as OID any excess of the amount payable on the due date of the coupon over your purchase price.

Form 1099-OID

The amount shown on Form 1099-OID in box 6 you receive for a stripped bond or coupon may not be the proper amount to include in income. If not, you must figure the OID to report on your return under the rules that follow. For information about showing an OID adjustment on your tax return, see *How To Report OID*, earlier.

Tax-Exempt Bonds and Coupons

The OID on a stripped tax-exempt bond, or on a stripped coupon from such a bond, is generally not taxable. However, if you acquired the stripped bond or coupon after October 22, 1986, you must accrue OID on it to determine its basis when you dispose of it. How you figure accrued OID and whether any OID is taxable depend on the date you bought (or are treated as having bought) the stripped bond or coupon.

Acquired before June 11, 1987. None of the OID on bonds or coupons acquired before this date is taxable. The accrued OID is added to the basis of the bond or coupon. The accrued OID is the amount that produces a yield to maturity (YTM), based on your purchase date and purchase price, equal to the lower of the following rates.

1. The coupon rate on the bond before the separation of coupons. (However, if you can establish the YTM of the bond (with all coupons attached) at the time of its original issue, you can use that YTM instead.)
2. The YTM of the stripped bond or coupon.

Increase your basis in the stripped tax-exempt bond or coupon by the interest that accrued but was neither paid nor previously reflected in your basis before the date you sold the bond or coupon.

Acquired after June 10, 1987. Part of the OID on bonds or coupons acquired after this date may be taxable. Figure the taxable part in three steps.

Step 1. Figure OID as if all taxable. First figure the OID following the rules in this section as if all the OID were taxable. (See *Bonds and Coupons Purchased After 1984*, later.) Use the yield to maturity (YTM) based on the date you obtained the stripped bond or coupon.

Step 2. Determine nontaxable part. Find the issue price that would produce a YTM as of the purchase date equal to the lower of the following rates.

1. The coupon rate on the bond from which the coupons were separated. (However, you can use the original YTM instead.)

2. The YTM based on the purchase price of the stripped coupon or bond.

Subtract this issue price from the stated redemption price of the bond at maturity (or, in the case of a coupon, the amount payable on the due date of the coupon). The result is the part of the OID treated as OID on a stripped tax-exempt bond or coupon.

Step 3. Determine taxable part. The taxable part of OID is the OID determined in *Step 1* minus the nontaxable part determined in *Step 2*.

Exception. None of the OID on your stripped tax-exempt bond or coupon is taxable if you bought it from a person who held it for sale on June 10, 1987, in the ordinary course of that person's trade or business.

Basis adjustment. Increase the basis of your stripped tax-exempt bond or coupon by the taxable and nontaxable accrued OID. If you own a tax-exempt bond from which one or more coupons have been stripped, increase your basis in it by the sum of the interest accrued but not paid before you dispose of it (and not previously reflected in basis) and any accrued market discount to the extent not previously included in your income.

Example 10. Assume that a tax-exempt bond with a face amount of \$100 due January 1, 2007, and a coupon rate of 10% (compounded semiannually) was issued for \$100 on January 1, 2004. On January 1, 2005, the bond was stripped and you bought the right to receive the principal amount for \$79.21. The stripped bond is treated as if it was originally issued on January 1, 2005, with OID of \$20.79 (\$100.00 - \$79.21). This reflects a YTM at the time of the strip of 12% (compounded semiannually). The tax-exempt part of OID on the stripped bond is limited to \$17.73. This is the difference between the redemption price (\$100) and the issue price that would produce a YTM of 10% (\$82.27). This part of the OID is treated as OID on a tax-exempt obligation.

The OID on the stripped bond that is more than the tax-exempt part is \$3.06. This is the excess of the total OID (\$20.79) over the tax-exempt part (\$17.73). This part of the OID (\$3.06) is treated as OID on an obligation that is not tax exempt.

The total OID allocable to the accrual period ending June 30, 2005, is \$4.75 (6% × \$79.21). Of this, \$4.11 (5% × \$82.27) is treated as OID on a tax-exempt obligation and \$0.64 (\$4.75 - \$4.11) is treated as OID on an obligation that is not tax exempt. Your basis in the bond as of June 30, 2005, is increased to \$83.96 (\$79.21 issue price + accrued OID of \$4.75).

Bonds and Coupons Purchased After July 1, 1982, and Before 1985

If you purchased a stripped bond or coupon after July 1, 1982, and before 1985, and you held that debt instrument as a capital asset during any part of 2005, you must figure the OID to be included in income using a constant yield

method. Under this method, OID is allocated over the time you hold the debt instrument by adjusting the acquisition price for each accrual period. The OID for the accrual period is figured by multiplying the adjusted acquisition price at the beginning of the period by the yield to maturity.

Adjusted acquisition price. The adjusted acquisition price of a stripped bond or coupon at the beginning of the first accrual period is its purchase (or acquisition) price. The adjusted acquisition price at the beginning of any subsequent accrual period is the sum of the acquisition price and all of the OID includible in income before that accrual period.

Accrual period. An accrual period for any stripped bond or coupon acquired before 1985 is each 1-year period beginning on the date of the purchase of the obligation and each anniversary thereafter, or the shorter period to maturity for the last accrual period.

Yield to maturity (YTM). In general, the YTM of a stripped bond or coupon is the discount rate that, when used in figuring the present value of all principal and interest payments, produces an amount equal to the acquisition price of the bond or coupon.

Figuring YTM. If you purchased a stripped bond or coupon after July 1, 1982, but before 1985, and the period from your purchase date to the day the instrument matures can be divided exactly into full 1-year periods without including a shorter period, then the YTM can be figured by applying the following formula.

$$\left(\frac{\text{srp}}{\text{ap}} \right)^{\frac{1}{m}} - 1$$

- srp** = stated redemption price at maturity
- ap** = acquisition price
- m** = number of full accrual periods from purchase to maturity

If the instrument is a stripped coupon, the stated redemption price is the amount payable on the due date of the coupon.

If the period between your purchase date and the maturity date (or due date) of the instrument does not divide into an exact number of full 1-year periods, so that a period shorter than 1 year must be included, consult your broker or your tax advisor for information about figuring the YTM.

Daily OID. The OID for any accrual period is allocated equally to each day in the accrual period. You figure the amount to include in income by adding the daily OID amounts for each day you hold the debt instrument during the year. If your tax year includes parts of more than one accrual period (which will be the case unless the accrual period coincides with your tax year), you must include the proper daily OID amounts for each of the two accrual periods.

The daily OID for the initial accrual period is figured by applying the following formula.

$$\frac{(\text{ap} \times \text{ytm})}{p}$$

- ap** = acquisition price
- ytm** = yield to maturity
- p** = number of days in accrual period

The daily OID for subsequent accrual periods is figured in the same way except the adjusted acquisition price at the beginning of each period is used in the formula instead of the acquisition price.

The rules for figuring OID on these instruments are similar to those in *Debt Instruments Issued After July 1, 1982, and Before 1985*, earlier.

Bonds and Coupons Purchased After 1984

If you purchased a stripped bond or coupon (other than a stripped inflation-indexed instrument) after 1984, and you held that debt instrument during any part of 2005, you must figure the OID to be included in income using a constant yield method. Under this method, OID is allocated over the time you hold the debt instrument by adjusting the acquisition price for each accrual period. The OID for the accrual period is figured by multiplying the adjusted acquisition price at the beginning of the period by a fraction. The numerator of the fraction is the instrument's yield to maturity and the denominator is the number of accrual periods per year.

If the stripped bond or coupon is an inflation-indexed instrument, you must figure the OID to be included in income using the discount bond method described in Regulations section 1.1275-7(e).

Adjusted acquisition price. The adjusted acquisition price of a stripped bond or coupon at the beginning of the first accrual period is its purchase (or acquisition) price. The adjusted acquisition price at the beginning of any subsequent accrual period is the sum of the acquisition price and all of the OID includible in income before that accrual period.

Accrual period. For a stripped bond or coupon acquired after 1984 and before April 4, 1994, an accrual period is each 6-month period that ends on the day that corresponds to the stated maturity date of the stripped bond (or payment date of a stripped coupon) or the date 6 months before that date. For example, a stripped bond that has a maturity date (or a stripped coupon that has a payment date) of March 31 has accrual periods that end on September 30 and March 31 of each calendar year. Any short period is included as the first accrual period.

For a stripped bond or coupon acquired after April 3, 1994, accrual periods may be of any length and may vary in length over the term of the instrument, as long as each accrual period is

no longer than 1 year and all payments are made on the first or last day of an accrual period.

Yield to maturity (YTM). In general, the YTM of a stripped bond or coupon is the discount rate that, when used in figuring the present value of all principal and interest payments, produces an amount equal to the acquisition price.

Figuring YTM. How you figure the YTM for a stripped bond or coupon purchased after 1984 depends on whether you have equal accrual periods or a short initial accrual period.

1. Equal accrual periods. If the period from the date you purchased a stripped bond or coupon to the maturity date can be divided evenly into full accrual periods without including a shorter period, you can figure the YTM by using the following formula.

$$n \times \left(\left(\frac{\text{srp}}{\text{ap}} \right)^{\frac{1}{m}} - 1 \right)$$

- n** = number of accrual periods in 1 year
- srp** = stated redemption price at maturity
- ap** = acquisition price
- m** = number of full accrual periods from purchase to maturity

If the instrument is a stripped coupon, the stated redemption price is the amount payable on the due date of the coupon.

Example 11. On May 15, 1994, you bought a coupon stripped from a U.S. Treasury bond through the Department of the Treasury's STRIPS program for \$38,000. An amount of \$100,000 is payable on the coupon's due date, November 14, 2006. There are exactly 25 6-month periods between the purchase date, May 15, 1994, and the coupon's due date, November 14, 2006. The YTM on this stripped coupon is figured as follows.

$$2 \times \left(\left(\frac{\$100,000}{\$38,000} \right)^{\frac{1}{25}} - 1 \right) = 2 \times (1.03946 - 1) = 0.07892 = 7.892\%$$

Use 7.892% YTM to figure the OID for each accrual period or partial accrual period for which you must report OID.

2. Short initial accrual period. If the period from the date you purchased a stripped bond or coupon to the date of its maturity cannot be divided evenly into full accrual periods, so that a shorter period must be included, you can figure the YTM by using the following formula (the exact method).

$$n \times \left(\left(\frac{\text{srp}}{\text{ap}} \right)^{\left(\frac{1}{\frac{r}{s} + m} \right)} - 1 \right)$$

- n** = number of accrual periods in 1 year
- srp** = stated redemption price at maturity
- ap** = acquisition price
- r** = number of days from purchase to end of short accrual period
- s** = number of days in accrual period ending on last day of short accrual period
- m** = number of full accrual periods from purchase to maturity

Example 12. On May 30, 2005, you bought a coupon stripped from a U.S. Treasury bond through the Department of the Treasury's STRIPS program for \$60,000. \$100,000 is payable on the coupon's due date, August 11, 2011. You decide to figure OID using 6-month accrual periods. There are 12 full 6-month accrual periods and a 74-day short initial accrual period from the purchase date to the coupon's due date. The YTM on this stripped coupon is figured as follows.

$$2 \times \left(\frac{1}{(74/181) + 12} \right) - 1$$

$$= 2 \times (\$100,000 / \$60,000 - 1) = 2 \times (1.04203 - 1) = .08406 = 8.406\%$$

Use 8.406% YTM to figure the OID for each accrual period or partial accrual period for which you must report OID.

Daily OID. The OID for any accrual period is allocated equally to each day in the accrual period. You must include in income the sum of the daily OID amounts for each day you hold the debt instrument during the year. Since your tax year will usually include parts of two or more accrual periods, you must include the proper daily OID amounts for each accrual period.

Figuring daily OID. For the initial accrual period of a stripped bond or coupon acquired after 1984, figure the daily OID using *Formula 1*, next, if there are equal accrual periods. Use *Formula 2* if there is a short initial accrual period.

For subsequent accrual periods, figure the daily OID using *Formula 1* (whether or not there was a short initial accrual period), but use the adjusted acquisition price in the formula instead of the acquisition price.

Formula 1.

$$\frac{ap \times ytm / n}{p}$$

Formula 2.

$$\frac{ap \times (1 + ytm / n) - ap}{r}$$

- ap** = acquisition price
- ytm** = yield to maturity
- n** = number of accrual periods in 1 year
- p** = number of days in accrual period

- r** = number of days from purchase to end of short accrual period
- s** = number of days in accrual period ending on last day of short accrual period

The rules for figuring OID on these instruments are similar to those illustrated in *Example 5* and *Example 6*, earlier, under *Debt Instruments Issued After 1984*.

Example 13. Assume the same facts as in *Example 12*, and that you held the coupon for the rest of 2005.

For the short initial accrual period from May 30, 2005, through August 11, 2005, the daily OID is figured using *Formula 2*, as follows.

$$\frac{\$60,000 \times (1 + .08406/2) - \$60,000}{74}$$

$$= \frac{\$1,018.48}{74} = \$13.76327$$

The OID for this period is \$1,018.48 (\$13.76327 × 74 days).

For the second accrual period from August 12, 2005, through February 11, 2006, the adjusted acquisition price is \$61,018.48. This is the original \$60,000 acquisition price plus \$1,018.48 OID for the short initial accrual period. The daily OID is figured using *Formula 1*, as follows.

$$\frac{\$61,018.48 \times (.08406/2)}{184}$$

$$= \frac{\$2,564.60671}{184} = \$13.93808$$

The OID for the part of this period included in 2005 (August 12 – December 31) is \$1,979.21 (\$13.93808 × 142 days).

The OID to be reported on your 2005 tax return is \$2,997.69 (\$1,018.48 + \$1,979.21).

Final accrual period. The OID for the final accrual period for a stripped bond or coupon is the amount payable at maturity of the stripped bond (or interest payable on the stripped coupon) minus the adjusted acquisition price at the beginning of the final accrual period. The daily OID for the final accrual period is figured by dividing the OID for the period by the number of days in the period.

How To Get Tax Help

You can get help with unresolved tax issues, order free publications and forms, ask tax questions, and get more information from the IRS in several ways. By selecting the method that is best for you, you will have quick and easy access to tax help.

Contacting your Taxpayer Advocate. If you have attempted to deal with an IRS problem

unsuccessfully, you should contact your Taxpayer Advocate.

The Taxpayer Advocate independently represents your interests and concerns within the IRS by protecting your rights and resolving problems that have not been fixed through normal channels. While Taxpayer Advocates cannot change the tax law or make a technical tax decision, they can clear up problems that resulted from previous contacts and ensure that your case is given a complete and impartial review.

To contact your Taxpayer Advocate:

- Call the Taxpayer Advocate toll free at 1-877-777-4778.
- Call, write, or fax the Taxpayer Advocate office in your area.
- Call 1-800-829-4059 if you are a TTY/TDD user.
- Visit www.irs.gov/advocate.

For more information, see Publication 1546, *How to Get Help With Unresolved Problems* (now available in Chinese, Korean, Russian, and Vietnamese, in addition to English and Spanish).

Free tax services. To find out what services are available, get Publication 910, *IRS Guide to Free Tax Services*. It contains a list of free tax publications and an index of tax topics. It also describes other free tax information services, including tax education and assistance programs and a list of TeleTax topics.



Internet. You can access the IRS website 24 hours a day, 7 days a week, at www.irs.gov to:

- *E-file* your return. Find out about commercial tax preparation and *e-file* services available free to eligible taxpayers.
- Check the status of your 2005 refund. Click on *Where's My Refund*. Be sure to wait at least 6 weeks from the date you filed your return (3 weeks if you filed electronically). Have your 2005 tax return available because you will need to know your filing status and the exact whole dollar amount of your refund.
- Download forms, instructions, and publications.
- Order IRS products online.
- Research your tax questions online.
- Search publications online by topic or keyword.
- View Internal Revenue Bulletins (IRBs) published in the last few years.
- Figure your withholding allowances using our Form W-4 calculator.
- Sign up to receive local and national tax news by email.
- Get information on starting and operating a small business.



Phone. Many services are available by phone.

- **Ordering forms, instructions, and publications.** Call 1-800-829-3676 to order current-year forms, instructions, and publications and prior-year forms and instructions. You should receive your order within 10 days.
- **Asking tax questions.** Call the IRS with your tax questions at 1-800-829-1040.
- **Solving problems.** You can get face-to-face help solving tax problems every business day in IRS Taxpayer Assistance Centers. An employee can explain IRS letters, request adjustments to your account, or help you set up a payment plan. Call your local Taxpayer Assistance Center for an appointment. To find the number, go to www.irs.gov/localcontacts or look in the phone book under *United States Government, Internal Revenue Service*.
- **TTY/TDD equipment.** If you have access to TTY/TDD equipment, call 1-800-829-4059 to ask tax questions or to order forms and publications.
- **TeleTax topics.** Call 1-800-829-4477 and press 2 to listen to pre-recorded messages covering various tax topics.
- **Refund information.** If you would like to check the status of your 2005 refund, call 1-800-829-4477 and press 1 for automated refund information or call 1-800-829-1954. Be sure to wait at least 6 weeks from the date you filed your return (3 weeks if you filed electronically). Have your 2005 tax return available because you will need to know your filing status and the exact whole dollar amount of your refund.

Evaluating the quality of our telephone services. To ensure that IRS representatives give accurate, courteous, and professional answers, we use several methods to evaluate the quality of our telephone services. One method is for a second IRS representative to sometimes listen in on or record telephone calls. Another is to ask some callers to complete a short survey at the end of the call.



Walk-in. Many products and services are available on a walk-in basis.

- **Products.** You can walk in to many post offices, libraries, and IRS offices to pick

up certain forms, instructions, and publications. Some IRS offices, libraries, grocery stores, copy centers, city and county government offices, credit unions, and office supply stores have a collection of products available to print from a CD-ROM or photocopy from reproducible proofs. Also, some IRS offices and libraries have the Internal Revenue Code, regulations, Internal Revenue Bulletins, and Cumulative Bulletins available for research purposes.

- **Services.** You can walk in to your local Taxpayer Assistance Center every business day for personal, face-to-face tax help. An employee can explain IRS letters, request adjustments to your account, or help you set up a payment plan. If you need to resolve a tax problem, have questions about how the tax law applies to your individual tax return, or you're more comfortable talking with someone in person, visit your local Taxpayer Assistance Center where you can spread out your records and talk with an IRS representative face-to-face. No appointment is necessary, but if you prefer, you can call your local Center and leave a message requesting an appointment to resolve a tax account issue. A representative will call you back within 2 business days to schedule an in-person appointment at your convenience. To find the number, go to www.irs.gov/localcontacts or look in the phone book under *United States Government, Internal Revenue Service*.



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- Tax law frequently asked questions (FAQs).
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Buy the CD-ROM from National Technical Information Service (NTIS) at www.irs.gov/cdorders for \$25 (no handling fee) or call 1-877-233-6767 toll free to buy the CD-ROM for \$25 (plus a \$5 handling fee). The first release is available in early January and the final release is available in late February.



CD-ROM for small businesses.

Publication 3207, The Small Business Resource Guide CD-ROM for 2005, has a new look and enhanced navigation features. This year's CD includes:

- Helpful information, such as how to prepare a business plan, find financing for your business, and much more.
- All the business tax forms, instructions, and publications needed to successfully manage a business.
- Tax law changes for 2005.
- IRS Tax Map to help you find forms, instructions, and publications by searching on a keyword or topic.
- Web links to various government agencies, business associations, and IRS organizations.
- "Rate the Product" survey — your opportunity to suggest changes for future editions.

An updated version of this CD is available in early April. You can get a free copy by calling 1-800-829-3676 or by visiting www.irs.gov/smallbiz.

Table 1. Explanation of Section I Column Headings

	1	2	3	4	5	6	7			8	
							Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
Name of Issuer	CUSIP Number	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	2005 1st Period	2005 2nd & 2006 1st	2006 2nd Period	2005	2006
XYZ Corp	123456AA	08/01/84	08/01/14	90.0	13.0	26.16	.01044	.01195	.01368	4.04	4.63

- CUSIP Number.** The CUSIP number identifies the debt instrument. The first six digits of the CUSIP number represent the issuer and the last two digits identify the particular issue. The ninth, or check digit, is omitted for most debt instruments issued before 1985.
- Issue Date.** This is the date of original issue, which is generally the date on which the instrument was first sold to the public at the issue price.
- Maturity Date.** This is the date the debt instrument matures and is redeemable at its full principal amount. For example, if the bond of XYZ Corp. above has a principal amount of \$1,000, the holder will be paid \$1,000 when he or she redeems it on August 1, 2014 (maturity date).
- Issue Price (Percent of Principal Amount).** In general, the issue price is the initial offering price at which a substantial amount of the debt instruments are sold to the public. In the above example, XYZ bonds were first offered to the public at \$900. Since they have a principal amount of \$1,000, the issue price expressed as a percent of principal amount is 90.
- Annual Stated Interest Rate.** This is the rate of annual interest payments. In the above example, XYZ bond has a stated interest rate of 13% and pays \$130 a year for each \$1,000 principal amount of the bond.
- Total OID to 1/1/05.** This shows the total OID accumulated on the debt instrument from the date of original issue to 1/1/05. (This information is not available for all instruments listed.)
- Daily OID in 2005 and 2006.** This is the OID for each day you held the debt instrument during the accrual periods falling in 2005 and 2006. (The daily OID for the second accrual period in 2005 and the first accrual period in 2006 are identical.) For corporate debt instruments issued after July 1, 1982, and before 1985, an accrual period is a 1-year period beginning on the

same month and day as the date of issue of the instrument. In the above example, the first accrual period shown for 2005 for XYZ bond is 8/1/04-7/31/05. The part of this accrual period that falls in 2005 is from 1/1/05-7/31/05. For each \$1,000 principal amount of the bond, the OID is .01044 each day you held the bond during this accrual period. Similarly, the part of the second accrual period in 2005 is from 8/1/05-12/31/05. The OID is .01195 for each day you held the bond during this accrual period. The OID for each day you held a debt instrument in 2006 is determined in the same manner, using the daily OID applicable to the part of each accrual period falling in 2006. If you bought the debt instrument after original issue and paid an acquisition premium, see *Debt Instruments Issued After July 1, 1982, and Before 1985*, earlier, for more information.

NOTE. For corporate debt instruments issued after 1984 (listed in Section I-B), the columns for the daily OID amounts are increased to include the number of 6-month accrual periods that apply to these instruments during 2005 and 2006. The 2005 OID is determined by using the daily OID for the 3 periods for the year. Although each accrual period is 6 months long, a 6-month period may extend into the next calendar year.

- OID for 2005 and 2006 (Per \$1,000 of Maturity Value).** The amount appearing in the 2005 column is the total OID if you held the instrument the entire year or the part it was outstanding. For debt instruments entirely called or maturing in 2005, the amount is computed to the date of call or maturity. In the above example, if you held XYZ bond for all of 2005, the OID is \$4.04 for each \$1,000 principal amount of the bond. If you did not hold the bond for the entire year, use the daily OID for each accrual period in 2005. (See Figuring OID, earlier, for more detailed information.) Similarly, the amount appearing in the 2006 column is the total OID if you held the instrument for the entire year or the part it was outstanding. If you bought the instrument after original issue and paid an acquisition premium, see *Debt Instruments Issued After July 1, 1982, and Before 1985*, earlier, for more information.



By double-clicking on the icon to the left, you may access the plain text (.txt) version of the following pages of tables.

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 2005 are not included. See Section I-B for corporate discount debt instruments issued after 1984.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd 2006 1st	2006 2nd Period	2005	2006
Allied Corp.	019087AZ8	08/15/84	08/01/05	7.675	0.000	856.01	0.317176			67.24	
	019087BA2	08/15/84	08/01/07	6.113	0.000	670.42	0.247201	0.279194	0.315326	94.68	106.93
	019087BB0	08/03/84	08/01/09	6.136	0.000	539.12	0.185297	0.207187	0.231663	70.94	79.32
Corning, Inc.	219327AC7	03/12/82	03/15/07*	48.034	7.000	473.83	0.057721			9.35*	
Empire Incorporated	291737AB0	06/07/83	12/31/07	59.000	9.000	261.53	0.107195	0.123887	0.143179	42.60	49.23
Federal National Mortgage Association	313586QR3	07/05/84	07/05/14	3.625	0.000	313.79	0.106017	0.118413	0.132258	40.93	45.71
	313586RC5	10/09/84	10/09/19	3.200	0.000	202.18	0.064764	0.071457	0.078841	24.20	26.70
Fruit of the Loom, Inc.	359416AH7	03/18/81	03/15/11	52.750	7.000	374.84	0.043135	0.043135		15.74	15.74
General Foods Corp.	369856AF6	06/23/81	06/15/11	51.624	7.000	379.66	0.044183	0.044183		16.13	16.13
General Motors Acceptance Corporation	370424CF8	04/01/81	04/01/11	44.510	6.000	439.38	0.050643	0.050643		18.48	18.48
Honeywell Intl, Inc.	438516AG1	08/15/84	08/01/05	7.675	0.000	856.01	0.317176			67.24	
	438516AH9	08/15/84	08/01/07	6.113	0.000	670.42	0.247201	0.279194	0.315326	94.68	106.93
	438516AJ5	08/03/84	08/01/09	6.136	0.000	539.12	0.185297	0.207187	0.231663	70.94	79.32
ITT Corporation	450679BP9	05/06/81	05/01/11	41.890	6.500	458.48	0.053059	0.053059		19.37	19.37
ITT Corporation	450680AM5	05/06/81	05/01/11	41.890	6.500	458.48	0.053059	0.053059		19.37	19.37
ITT Corporation	460470AM9	07/01/81	07/01/11	50.218	7.500	390.05	0.045434	0.045434		16.58	16.58
Kerr-McGee Corp.	492386AD9	11/17/81	11/01/11	49.950	7.000	386.37	0.045745	0.045745		16.70	16.70
Pepsico Capital Resources	713440AU9	04/14/82	04/01/05	5.311	0.000	936.73	0.112886			10.16	
	713440AV7	04/14/82	04/01/06	4.780	0.000	902.70	0.108786	0.108786		39.71	9.79
	713440AW5	04/14/82	04/01/07	4.310	0.000	870.84	0.104946	0.104946		38.31	38.31
	713440AX3	04/14/82	04/01/08	3.894	0.000	840.88	0.101335	0.101335		36.99	36.99
	713440AY1	04/14/82	04/01/09	3.525	0.000	812.82	0.097954	0.097954		35.75	35.75
	713440AZ8	04/14/82	04/01/10	3.196	0.000	786.45	0.094776	0.094776		34.59	34.59
	713440BA2	04/14/82	04/01/11	2.904	0.000	761.61	0.091782	0.091782		33.50	33.50
	713440BB0	04/14/82	04/01/12	2.643	0.000	738.12	0.088951	0.088951		32.47	32.47
Rapid-American Corp.	753329AZ4	03/01/84	03/01/05	5.832	0.000	921.22	0.346760			20.46	
	753329BA8	03/01/84	03/01/06	5.094	0.000	804.62	0.302869	0.346757		123.98	20.46
	753329BB6	03/01/84	03/01/07	4.449	0.000	702.78	0.264540	0.302874	0.346763	108.29	123.98
Student Loan Marketing Association	863871AL3	08/15/84	05/15/14	3.900	0.000	321.28	0.108916	0.121461	0.135451	41.50	46.28
	863871AM1	10/03/84	10/03/22	2.734	0.000	158.89	0.049479	0.054395	0.059799	18.50	20.34

* Called in 2005; reportable OID is computed to call date.

SECTION I-A

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd 2006 1st	2006 2nd Period	2005	2006
Tennessee Gas Pipeline formerly Tenneco, Inc.	880451AJ8	12/15/81	12/15/11	40.783	6.000	454.87	0.054831	0.054831		19.74	19.74
Transamerica Financial Corp.	893502AM6	08/18/82	09/01/07	3.816	0.000	859.50	0.105177	0.105177		38.39	38.39
	893502AN4	08/18/82	03/01/10	2.753	0.000	790.20	0.096696	0.096696		35.29	35.29
	893502AP9	08/18/82	09/01/12	1.986	0.000	730.01	0.089331	0.089331		32.61	32.61

SECTION I-B

This section reflects publicly traded corporate debt instruments (mostly long term) originally issued at a discount after December 31, 1984. Debt instruments which matured or were entirely called before 2005 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
ABN Amro Bank N.V.	00079FBH4	07/16/03	01/16/14	100.000	0.000		0.119431	0.121896	0.124411	0.126979	0.129599	44.26	46.11
	00079FBM3	08/13/03	11/13/13	100.000	0.000		0.126373	0.129098	0.131882	0.134726	0.137632	46.25	48.27
	00079FBR2	09/10/03	09/10/13	100.000	0.000		0.146533	0.150211	0.153981	0.157846	0.161808	54.24	57.00
	00079FBX9	10/08/03	10/08/13	100.000	0.000		0.150826	0.154717	0.158709	0.162803	0.167004	55.65	58.56
	00079FCY6	03/10/04	12/10/13	100.000	0.000		0.137553	0.140840	0.144206	0.147652	0.151180	50.25	52.68
	00079FDB5	03/24/04	12/24/13	100.000	0.000		0.137553	0.140840	0.144206	0.147652	0.151180	50.16	52.58
	00079FED0	06/23/04	12/23/09	100.000	0.000		0.114778	0.117102	0.119473	0.121893	0.124361	41.78	43.48
	00079FEK4	07/21/04	01/21/10	100.000	0.000		0.113057	0.115358	0.117706	0.120101	0.122545	41.86	43.58
	00079FEN8	08/04/04	02/04/10	100.000	0.000		0.110002	0.112180	0.114401	0.116667	0.118977	40.64	42.26
	00079FHN5	01/13/05	01/13/20	100.000	VARIABLES		0.131945	0.129997	0.128002	0.128062		45.59	46.11
	00079FHT2	01/21/05	01/21/20	100.000	VARIABLES		0.131802	0.130184	0.128527	0.126832		44.55	46.03
	00079FHV7	01/28/05	01/28/20	100.000	VARIABLES		0.129648	0.128136	0.126588	0.125005		42.94	45.37
	00079FJD5	02/15/05	02/15/20	100.000	VARIABLES		0.128819	0.127298	0.125741	0.124148		40.50	45.12
	00079FLN0	07/20/05	04/20/09	100.000	0.000		0.109683	0.110766	0.112953	0.115183		17.74	40.58
ADT Operations, Inc. AMR Corporation	000945AC9	07/06/95	07/06/10	38.309	0.000	319.71	0.123007	0.127004	0.131132	0.135394	0.139794	46.42	49.49
	001765AZ9	09/23/03	09/23/23	98.000	4.250		0.010460	0.010706	0.010958	0.011216	0.011479	3.86	4.04
	001765BA3	09/23/03	09/23/23	98.000	4.250		0.010460	0.010706	0.010958	0.011216	0.011479	3.86	4.04
	001765BB1	02/13/04	02/15/24	98.500	4.500		0.007638	0.007823	0.008012	0.008206	0.008405	2.83	2.97
APP Finance VI Mauritius Limited	00202NAA3	11/18/97	11/18/12	20.424	0.000	229.95	0.129481	0.136522	0.143945	0.151772	0.160025	48.50	53.92
ASG Consolidated LLC	00210VAA5	10/19/04	11/01/11	63.700	VARIABLES		0.204237	0.215979	0.228397	0.241527	0.255413	77.09	86.21
	00210VAB3	10/19/04	11/01/11	63.700	VARIABLES		0.204237	0.215979	0.228397	0.241527	0.255413	77.09	86.21
Adams & Hancock Counties Illinois	005495AX4	05/24/05	12/01/06	103.908	VARIABLES		0.108797	0.108877	0.110929	0.113019		23.69	36.98
	005495AY2	05/24/05	12/01/07	106.710	VARIABLES		0.120284	0.120379	0.122822	0.125314	0.115720	26.19	44.45
Community Unit School District No. 1	005770BQ4	06/03/03	02/01/07	104.499	VARIABLES		0.095340	0.094799	0.094250	0.093692	0.093124	34.06	33.66
	005770BR2	06/03/03	02/01/08	103.613	VARIABLES		0.107876	0.107500	0.107116	0.106725	0.106327	38.65	38.37
Adelphia Communications Corporation	006848BK0	10/25/01	11/01/06	97.161	10.250	16.23	0.016847	0.017774	0.018752	0.019783		6.35	5.81
Advanced Accessory Holdings Corporation	007506AA6	02/04/04	12/15/11	57.128	VARIABLES		0.234888	0.250442	0.267027	0.284710	0.303564	87.87	99.90
	007506AB4	02/04/04	12/15/11	57.128	VARIABLES		0.234888	0.250442	0.267027	0.284710	0.303564	87.87	99.90
	007506AC2	02/04/04	12/15/11	57.128	VARIABLES		0.234888	0.250442	0.267027	0.284710	0.303564	87.87	99.90
Advanta Bank Corporation	00761HAR2	02/25/03	02/21/06	98.000	VARIABLES		0.019075	0.019131	0.019196			6.89	.96
Advanced Medical Optics	00763MAD0	06/24/03	04/15/23	100.000	VARIABLES		0.237171	0.241572	0.248860	0.253669	0.261518	88.28	92.70
	00763MAE8	06/24/03	04/15/23	100.000	VARIABLES		0.237171	0.241572	0.248860	0.253669	0.261518	88.28	92.70

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Advanced Medical Optics	00763MAF5	06/22/04	07/15/24	100.000	VARIABLES		0.217075	0.222824	0.228797	0.235003	0.241450	81.13	85.58
	00763MAG3	06/22/04	07/15/24	100.000	VARIABLES		0.217075	0.222824	0.228797	0.235003	0.241450	81.13	85.58
	00763MAH1	07/18/05	07/01/25	100.000	VARIABLES			0.191668	0.196463	0.201923		31.24	71.71
	00763MAJ7	07/18/05	07/01/25	100.000	VARIABLES			0.191668	0.196463	0.201923		31.24	71.71
Agilent Technologies	00846UAA9	11/27/01	12/01/21	100.000	VARIABLES		0.290038	0.299081	0.308520	0.318372	0.326224	106.60	113.37
	00846UAB7	11/27/01	12/01/21	100.000	VARIABLES		0.290038	0.299081	0.308520	0.318372	0.326224	106.60	113.37
Aladdin Gaming Holdings	010714AC7	02/26/98	03/01/10	45.168	VARIABLES		0.392211	0.387244	0.395222	0.390429	0.398704	142.61	143.80
Alameda, CA	010781AQ5	03/14/02	02/01/12	97.458	7.625	5.33	0.005815	0.006048	0.006290	0.006541	0.006803	2.21	2.39
	010781AW2	03/14/02	02/01/10	97.388	7.500	7.51	0.008183	0.008508	0.008846	0.009198	0.009564	3.10	3.36
Alamosa Delaware, Inc.	011588AF7	11/10/03	07/31/09	81.789	VARIABLES		0.296552	0.314332	0.333178	0.333169	0.333159	115.49	119.94
Alamosa Delaware, Inc.	011593AA8	02/08/00	02/15/10*	53.456	VARIABLES		0.335998	0.357627				39.82*	
Alaris Medical, Inc.	011637AC9	07/28/98	08/01/08	58.144	VARIABLES		0.309026	0.309026	0.309026	0.309026	0.309025	111.25	111.25
Alaska Communications Systems Holdings, Inc.	011679AD9	08/26/03	08/15/11	96.687	9.875	3.89	0.008466	0.008910	0.009378	0.009870	0.010388	3.25	3.60
	011679AE7	08/26/03	08/15/11	96.687	9.875	3.89	0.008466	0.008910	0.009378	0.009870	0.010388	3.25	3.60
	011679AF4	08/26/03	08/15/11	96.687	9.875	3.89	0.008466	0.008910	0.009378	0.009870	0.010388	3.25	3.60
	01446PAG9	11/17/03	06/30/10	83.687	8.000		0.077132	0.080777	0.084702	0.086029	0.090386	28.83	31.17
Alestra S.De R.L.De C.V.	01566MAA3	07/12/95	07/15/05	90.154	12.375	89.07	0.045415	0.048651				9.39	
Algoma Steel, Inc.	018490AD4	11/06/02	11/06/22	77.941	0.000	21.19	0.027745	0.027919	0.028093	0.028269	0.028446	10.04	10.16
	018490AE2	11/06/02	11/06/22	77.941	0.000	21.19	0.027745	0.027919	0.028093	0.028269	0.028446	10.04	10.16
Alliant Energy Resources	018803205	02/15/00	02/15/30	100.000	VARIABLES		0.319946	0.331947	0.344522	0.357700	0.371510	120.68	130.07
	018803304	02/15/00	02/15/30	100.000	VARIABLES		0.319946	0.331947	0.344522	0.357700	0.371510	120.68	130.07
	018803403	02/15/00	02/15/30	100.000	VARIABLES		0.319946	0.331947	0.344522	0.357700	0.371510	120.68	130.07
Alliant Techsystems Inc	018804AG9	02/19/04	02/15/24	100.000	VARIABLES		0.172897	0.175852	0.178898	0.182038	0.185273	63.59	65.84
	018804AH7	02/19/04	02/15/24	100.000	VARIABLES		0.172897	0.175852	0.178898	0.182038	0.185273	63.59	65.84
	018804AJ3	08/13/04	08/15/24	100.000	VARIABLES		0.193814	0.197667	0.201655	0.205782	0.210053	71.53	74.48
	018804AK0	08/13/04	08/15/24	100.000	VARIABLES		0.193814	0.197667	0.201655	0.205782	0.210053	71.53	74.48
Alltel Corporation	020039798	05/06/02	05/17/07	100.000	VARIABLES		0.203401	0.203364	0.202213	0.201022	0.199788	73.17	72.48
	020039822	05/06/02	05/17/07*	100.000	VARIABLES		0.203401					9.36*	
	020039DF7	05/06/02	05/17/07	100.000	VARIABLES		0.203401	0.203364	0.202213	0.201022	0.199788	73.17	72.48
Alpha, Inc.	020813AC5	06/02/99	06/01/06	100.000	3.000		0.156163	0.161533	0.167087			57.51	25.06
	020813AD3	06/02/99	06/01/06	100.000	3.000		0.156163	0.161533	0.167087			57.51	25.06
	020813AE1	06/02/99	06/01/06	100.000	3.000		0.156163	0.161533	0.167087			57.51	25.06
Alza Corporation American Axle & Manufacturing HLDG, Inc	022615AC2	07/14/94	07/14/14	35.471	0.000	255.37	0.086855	0.089135	0.091474	0.093876	0.096340	32.45	34.18
	024061AA1	02/11/04	02/15/24	100.000	2.000		0.128828	0.130505	0.132220	0.133975	0.135770	47.14	48.40
	024061AB9	02/11/04	02/15/24	100.000	2.000		0.128828	0.130505	0.132220	0.133975	0.135770	47.14	48.40
American Commercial Lines LLC	025198AE2	05/29/02	01/01/08	92.250	11.250	29.13	0.037916	0.040430	0.043109	0.045967		14.10	16.03
	025198AF9	05/29/02	07/01/08	53.606	VARIABLES		0.649936	0.728447	0.816442	0.915067		248.11	311.67

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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	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year				
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006			
American Electric Power Company, Inc.	025537200	06/11/02	08/16/07*	100.000	VARIABLES		0.190254	0.191268							31.51*	
	025537AC5	06/11/02	08/16/07	100.000	VARIABLES		0.190254	0.191268	0.191199	0.190010	0.188781	68.80	68.29			
American Skiing Company	029654AG5	01/15/97	07/15/06	97.279	12.000	20.44	0.010839	0.011516	0.012235	0.013000		4.26	2.51			
American Towers, Inc.	03027RAA1	02/01/03	08/01/08	45.465	0.000	143.93	0.232636	0.249918	0.268484	0.288428	0.309855	92.24	106.45			
	03027RAB9	02/01/03	08/01/08	45.465	0.000	143.93	0.232636	0.249918	0.268484	0.288428	0.309855	92.24	106.45			
	03027RAC7	02/01/03	08/01/08	45.465	0.000	143.93	0.232636	0.249918	0.268484	0.288428	0.309855	92.24	106.45			
	03027RAD5	02/01/03	08/01/08	45.465	0.000	143.93	0.232636	0.249918	0.268484	0.288428	0.309855	92.24	106.45			
AmerUs Group Co.	03072M405	05/28/03	05/16/08	100.000	VARIABLES		0.179725	0.180585	0.181473	0.182389	0.181188	64.93	65.48			
	03072M504	05/28/03	05/16/08	100.000	VARIABLES		0.179725	0.180585	0.181473	0.182389	0.181188	64.93	65.48			
	03072MAC2	03/06/02	03/06/32	100.000	VARIABLES		0.327994	0.338270	0.352275	0.363754	0.379021	122.72	131.96			
	03072MAD0	03/06/02	03/06/32	100.000	VARIABLES		0.327994	0.338270	0.352275	0.363754	0.379021	122.72	131.96			
	03072MAE8	03/06/02	03/06/32	100.000	VARIABLES		0.327994	0.338270	0.352275	0.363754	0.379021	122.72	131.96			
	03072MAF5	03/06/02	03/06/32	100.000	VARIABLES		0.327994	0.338270	0.352275	0.363754	0.379021	122.72	131.96			
Amgen Inc.	031162AC4	03/01/02	03/01/32	71.423	VARIABLES		0.128338	0.090634	0.092661	0.094734	0.096852	35.13	34.23			
	031162AD2	03/01/02	03/01/32	71.423	VARIABLES		0.128338	0.090634	0.092661	0.094734	0.096852	35.13	34.23			
	031162AE0	03/01/02	03/01/32	71.423	VARIABLES		0.128338	0.090634	0.092661	0.094734	0.096852	35.13	34.23			
	031162AK6	03/01/05	03/01/32	72.947	VARIABLES			0.090636	0.092663	0.094735	0.096854	27.43	34.23			
	031162AL4	03/01/05	03/01/32	72.947	VARIABLES			0.090636	0.092663	0.094735	0.096854	27.43	34.23			
Anadarko Petroleum Corp.	032511AQ0	03/13/01	03/13/21	100.000	0.000		0.246514	0.255118	0.264021	0.273236	0.282771	92.18	98.73			
	032511AR8	03/13/01	03/13/21	100.000	0.000		0.246514	0.255118	0.264021	0.273236	0.282771	92.18	98.73			
Anixter International	035290AA3	06/28/00	06/28/20*	25.257	0.000	91.92		0.066198				11.78*				
	035290AB1	06/28/00	06/28/20*	25.257	0.000	91.92		0.066198				11.78*				
	035290AC9	06/28/00	06/28/20*	25.257	0.000	91.92		0.066198				11.78*				
	035290AD7	07/07/03	07/07/33	38.016	VARIABLES		0.082822	0.085845	0.088979	0.092227	0.095593	31.43	33.77			
	035290AE5	07/07/03	07/07/33	38.016	VARIABLES		0.082822	0.085845	0.088979	0.092227	0.095593	31.43	33.77			
	035290AF2	07/07/03	07/07/33	38.016	VARIABLES		0.082822	0.085845	0.088979	0.092227	0.095593	31.43	33.77			
	035290AG0	07/07/03	07/07/33	38.016	VARIABLES		0.082822	0.085845	0.088979	0.092227	0.095593	31.43	33.77			
Anthem, Inc.	03674BAA2	11/02/01	11/15/06	100.000	VARIABLES		0.199459	0.194892	0.196739	0.192122		71.83	61.71			
Anthony Crane Cap. Corp.	036778AC2	07/31/03	02/01/08	3.000	VARIABLES		0.328490	0.376727	0.470113	0.650905	1.000915	148.18	281.40			
Aon Corporation	037389AQ6	11/07/02	11/15/12	100.000	VARIABLES		0.283380	0.291848	0.300702	0.309959	0.319637	104.34	110.79			
	037389AT0	11/07/02	11/15/12	100.000	VARIABLES		0.283380	0.291848	0.300702	0.309959	0.319637	104.34	110.79			
Arch Escrow Corporation	039384AC6	04/09/99	04/15/08	95.091	13.750	23.73	0.016908	0.018155	0.019495	0.020932	0.022476	6.51	7.50			
Republic of Argentina	040114AZ3	12/04/98	12/04/05	97.750	11.000	18.44	0.011834	0.012513				4.06				
	040114BD1	03/01/99	03/01/29	75.576	8.875		0.025196	0.025195	0.025194	0.025193	0.025192	9.07	9.07			
	040114GA2	06/15/00	06/15/15	91.700	11.750	11.41	0.009399	0.010012	0.010663	0.011358	0.012097	3.51	3.99			
	040114GB0	07/21/00	07/21/30	80.144	10.250	3.58	0.002841	0.003023	0.003218	0.003425	0.003645	1.12	1.26			
	040114GF1	06/19/01	12/19/08	77.800	VARIABLES		0.248570	0.249578	0.250667	0.209336	0.167844	89.69	81.81			
	040114GG9	06/19/01	06/19/18	75.375	0.000		0.513503	0.548908	0.593220			194.94	100.25			
	040114GH7	06/19/01	06/19/31	75.250	0.000		0.482441	0.514259	0.554217			182.85	93.66			

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Arlington Sport Facility Development Authority	04184EAA7	02/17/93	12/31/08	28.800	0.000	442.88	0.162360	0.168853	0.175606	0.182629	0.189933	59.63	64.50
Armor Holdings, Inc.	042260AC3	10/29/04	11/01/24	99.000	VARIES		0.192624	0.197423	0.202390	0.207531	0.212852	70.79	74.41
Armstrong County Industrial Development	04233KAB2	07/29/99	08/20/34	6.955	0.000	35.51	0.021996	0.022849	0.023734	0.024654	0.025609	8.30	8.96
ATMEL Corporation	049513AB0	04/21/98	04/21/18	33.785	0.000	148.01	0.073443	0.075463	0.077538	0.079670	0.081861	27.09	28.60
	049513AC8	04/21/98	04/21/18	33.785	0.000	148.01	0.073443	0.075463	0.077538	0.079670	0.081861	27.09	28.60
Aubrey Independent School District	050195GZ3	08/07/03	02/15/06	93.203	0.000	37.16	0.074861	0.075913	0.076979			27.43	3.39
	050195HA7	08/07/03	02/15/07	88.833	0.000	42.84	0.086579	0.088046	0.089539	0.091056	0.092600	31.83	32.92
	050195HB5	08/07/03	02/15/08	84.421	0.000	45.48	0.092103	0.093844	0.095617	0.097424	0.099266	33.95	35.24
	050195HC3	08/07/03	02/15/09	79.705	0.000	47.22	0.095824	0.097812	0.099842	0.101914	0.104028	35.40	36.89
	050195HD1	08/07/03	02/15/10	74.664	0.000	48.37	0.098356	0.100583	0.102862	0.105192	0.107574	36.42	38.09
Avalon Cable, LLC	053402AB9	12/10/98	12/01/08*	56.332	VARIES		0.205581					14.80*	
Avnet, Inc. Azusa, California	053807AL7	03/05/04	03/15/34	100.000	VARIES		0.225680	0.232379	0.239341	0.246578	0.254100	83.90	89.03
Redevelopment Agency	05502MAB9	06/16/92	12/01/12	16.502	0.000	333.04	0.123630	0.129195	0.135011	0.141089	0.147440	45.85	50.07
BGLS, Inc.	055432AD0	05/14/01	03/31/06	80.884	10.000	128.39	0.127417	0.137457	0.148288			49.58	13.20
Bank of America Corp.	060505AT1	10/29/02	03/01/07	94.733	0.000		0.101302	0.103128	0.104987	0.106879	0.108806	37.24	38.59
Bank of America Corp.	06050MAC1	09/07/99	09/07/06	100.000	0.250		0.279275	0.289011	0.299094	0.309539		104.55	75.46
	06050MAW7	11/10/00	11/10/07	110.000	0.250		0.318513	0.330586	0.343128	0.356155	0.369687	118.09	127.23
	06050MBU0	03/27/02	03/28/05	100.000	0.000		0.158756					13.81	
	06050MBV8	06/28/02	07/02/07	100.000	0.000		0.145315	0.148773	0.152313	0.155938	0.159648	54.19	56.80
	06050MBY2	11/27/02	11/29/07	100.000	0.000		0.120148	0.122548	0.124996	0.127493	0.130040	43.84	45.61
	06050MCB1	02/20/03	02/20/08	100.000	0.000		0.107041	0.108995	0.110984	0.113009	0.115072	39.40	40.85
	06050MCH8	04/25/03	04/29/08	100.000	0.000		0.103750	0.105587	0.107457	0.109360	0.111297	37.91	39.27
	06050MCK1	05/30/03	06/03/08	100.000	0.000		0.083985	0.085201	0.086434	0.087685	0.088955	30.52	31.41
	06050MCM7	06/04/03	06/04/07	100.000	0.000		0.069095	0.069925	0.070764	0.071613	0.072472	25.07	25.67
	06050MCN5	05/29/03	05/29/08	100.000	0.000		0.087139	0.088447	0.089773	0.091120	0.092487	31.69	32.65
	06050MCP0	06/25/03	06/25/10	100.000	0.000		0.103956	0.105801	0.107679	0.109591	0.111536	37.78	39.13
	06050MCQ8	07/25/03	07/29/08	100.000	0.000		0.099415	0.101133	0.102881	0.104659	0.106468	36.63	37.90
	06050MCS4	11/12/03	11/13/08	100.000	0.000		0.113843	0.116087	0.118374	0.120707	0.123085	41.60	43.26
	06050MCU9	11/28/03	11/28/08	100.000	0.000		0.095726	0.097322	0.098944	0.100593	0.102270	34.85	36.03
	06050MCV7	12/19/03	12/23/08	100.000	0.000		0.104763	0.106667	0.108607	0.110582	0.112592	38.09	39.49
	06050MCY1	01/30/04	02/03/09	100.000	0.000		0.098932	0.100663	0.102424	0.104216	0.106040	36.44	37.73
	06050MDA2	03/02/04	03/04/09	100.000	0.000		0.099205	0.100946	0.102717	0.104519	0.106353	36.44	37.73
	06050MDC8	03/25/04	03/27/09	100.000	0.000		0.093556	0.095106	0.096681	0.098282	0.099910	34.25	35.40
	06050MDE4	05/28/04	06/01/10	100.000	0.000		0.136375	0.139643	0.142990	0.146416	0.149925	49.88	52.30
	06050MDG9	06/09/04	06/09/08	99.000	11.000		0.095287	0.091502	0.093149	0.094826	0.096533	33.57	33.91
	06050MDH7	06/25/04	06/28/10	100.000	0.000		0.134104	0.137265	0.140501	0.143813	0.147204	48.87	51.20
	06050MDJ3	06/24/04	06/24/10	100.000	0.000		0.134329	0.137502	0.140750	0.144075	0.147478	48.97	51.32

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Bank of America Corp.	06050MDK0	06/28/04	06/28/08	99.000	11.000		0.102033	0.098115	0.100004	0.101929	0.103891	36.02	36.36	
	06050MDM6	07/30/04	08/02/10	100.000	0.000		0.126913	0.129811	0.132776	0.135808	0.138910	47.08	49.26	
	06050MDN4	08/26/04	08/28/09	100.000	0.000		0.119003	0.121551	0.124154	0.126813	0.129529	43.93	45.84	
	06050MDR5	09/23/04	09/25/09	100.000	0.000		0.106766	0.108818	0.110909	0.113040	0.115212	39.20	40.72	
	06050MED5	11/15/04	11/13/09	100.000	0.000		0.110110	0.112268	0.114493	0.116763	0.119077	40.24	41.85	
	06050MEF0	11/29/04	11/29/10	100.000	0.000		0.110022	0.112200	0.114422	0.116688	0.118999	40.14	41.75	
	06050MEG8	12/27/04	06/28/10	100.000	0.000		0.113416	0.115731	0.118093	0.120504	0.122964	41.26	42.96	
	06050MEH6	12/28/04	12/28/10	100.000	1.000		0.118204	0.120128	0.122093	0.124100	0.126150	42.91	44.33	
	06050MEK9	01/27/05	01/28/11	100.000	0.000		0.120091	0.120107	0.122703	0.125356	0.128066	40.51	45.47	
	06050MEL7	01/28/05	01/28/11	100.000	1.000			0.121284	0.123326	0.125412	0.127543	40.70	45.42	
	06050MEM5	01/26/05	01/26/10	100.000	0.250			0.112918	0.115072	0.117270	0.119512	38.16	42.51	
	06050MEP8	02/24/05	02/24/10	100.000	1.250			0.119711	0.121543	0.123414	0.125325	36.98	44.57	
	06050MER4	03/24/05	03/27/09	100.000	0.000		0.124715	0.124763	0.127563	0.130427	0.133355	34.82	46.98	
	06050MEU7	04/28/05	04/30/09	100.000	1.750		0.121384	0.121402	0.122992	0.124617	0.126278	29.60	44.77	
	06050MEZ6	07/29/05	07/29/11	100.000	1.500				0.126709	0.128649	0.130633	19.26	46.56	
	06050MFA0	08/25/05	08/25/10	100.000	1.250				0.125294	0.127337	0.129425	15.79	45.99	
06050MFB8	08/26/05	08/28/09	100.000	0.000			0.122272	0.122302	0.124994	0.127745	15.29	45.18		
Baxter International, Inc	071813406	12/17/02	02/16/08	100.000	VARIES		0.123470	0.123985	0.124511			44.68	5.60	
	071813604	12/17/02	02/16/08	100.000	VARIES		0.123470	0.123985	0.124511	0.124463	0.123830	44.68	44.72	
	071813AQ2	05/21/01	06/01/21	100.000	1.250		0.201250	0.206329	0.211563	0.216956	0.222514	73.67	77.46	
	071813AR0	05/21/01	06/01/21	100.000	1.250		0.201250	0.206329	0.211563	0.216956	0.222514	73.67	77.46	
	071813AV1	12/17/02	02/16/08	100.000	VARIES		0.123470	0.123985	0.124511	0.124463	0.123830	44.68	44.72	
Bayerische Landesbank	072738503	06/05/03	06/06/06	100.000	0.000		0.049851	0.050287	0.050727			18.05	7.86	
	0727G0AA8	05/31/02	05/28/10	100.000	0.000		0.167556	0.171992	0.176545	0.181219	0.186017	61.42	64.71	
	0727G0BF6	02/26/04	02/27/06	100.000	0.000		0.052994	0.053495	0.054000			19.29	3.02	
	0727G0BM1	04/05/04	10/05/06	100.000	0.000		0.059224	0.059849	0.060480	0.061118		21.54	16.69	
	0727G0CE8	11/10/04	05/10/06	100.000	0.000		0.080549	0.081717	0.082901			29.33	10.69	
	0727G0CJ7	11/26/04	02/26/09	100.000	0.000		0.107846	0.108893	0.111007	0.113162	0.115359	39.41	40.89	
	0727G0CL2	01/04/05	09/20/06	100.000	0.000		0.089720	0.090332	0.091791	0.093273		32.35	24.04	
	0727G0CQ1	02/15/05	11/01/06	100.000	0.000		0.093258	0.093919	0.095495	0.097099		29.72	28.94	
	0727G0CR9	02/23/05	02/23/07	100.000	0.000			0.099358	0.101135	0.102944	0.104785	30.83	37.20	
	0727G0DH0	05/16/05	11/16/06	100.000	0.000			0.107624	0.109709	0.111834		24.31	34.94	
	0727G0DM9	06/15/05	12/16/06	100.000	0.000		0.097424	0.097434	0.099143	0.100882		19.12	34.52	
	0727G0DQ0	07/13/05	07/13/07	100.000	0.000				0.103344	0.105267	0.107225	17.36	38.20	
	Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	6.98	0.058831	0.060587	0.062395	0.064258		21.50	22.80
		073928JS3	06/03/99	06/30/11	46.328	0.000	197.74	0.118854	0.122701	0.126673	0.130774	0.135007	43.49	46.35
		073928WN9	02/27/02	08/15/13	49.000	0.000	94.92	0.098088	0.102864	0.104384	0.109467	0.111084	37.54	39.95
Beaver County Industrial Development Authority	07487TAB9	04/29/99	11/20/24	17.103	0.000	82.10	0.049037	0.050761	0.052545	0.054392	0.056304	18.11	19.40	
BellSouth Telecommunications	079867AS6	12/13/95	12/15/95	25.235	VARIES		0.088068	0.091084	0.094204	0.097430	0.100767	32.35	34.60	
Bond & Fayette County, IL	097850CD1	04/01/03	12/01/05	104.977	VARIES		0.076623	0.075894				25.15		
	097850CE9	04/01/03	12/01/06	105.312	VARIES		0.091898	0.091233	0.090557	0.089870		32.92	29.76	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Bond & Fayette County, IL	097850CF6	04/01/03	12/01/07	105.533	VARIABLES		0.102727	0.102132	0.101527	0.100911	0.100283	36.84	36.40
	097850CG4	04/01/03	12/01/08	105.035	VARIABLES		0.111484	0.111008	0.110522	0.110028	0.109523	40.02	39.67
Brill Media Company	109492AC2	12/30/97	12/15/07	89.963	VARIABLES		0.131847	0.131634	0.132900	0.132747	0.134089	48.10	48.50
	109492AH1	12/30/97	12/15/07	92.200	VARIABLES		0.131479	0.133092	0.132600	0.134283	0.133865	48.30	48.73
Budget Group Capital Trust	119001204	06/19/98	06/15/28*	100.000	6.250		0.176099					29.06*	
	119001303	06/19/98	06/15/28*	100.000	6.250		0.176099					29.06*	
Buffets Holdings, Inc.	119881AA8	05/18/04	01/31/11	56.873	VARIABLES		0.225367	0.241002	0.257722	0.275602	0.294722	88.83	101.59
	119881AB6	05/18/04	01/31/11	56.873	VARIABLES		0.225367	0.241002	0.257722	0.275602	0.294722	88.83	101.59
Buffets, Inc.	119882AA6	06/28/02	07/15/10	96.181	11.250	8.35	0.010395	0.011019	0.011680	0.012381	0.013124	4.07	4.57
	119882AB4	06/28/02	07/15/10	96.181	11.250	8.35	0.010395	0.011019	0.011680	0.012381	0.013124	4.07	4.57
Bureau and Putnam County, IL	121061CD5	03/18/03	12/01/05	105.386	VARIABLES		0.083379	0.082562				27.37	
	121061CE3	03/18/03	12/01/06	106.270	VARIABLES		0.099070	0.098263	0.097443	0.096609		35.47	32.01
Butler County Industrial Development Authority	12359RAQ5	01/15/97	11/01/05	51.150	0.000	427.12	0.199948	0.207714				61.38	
	12359RAR3	01/15/97	05/01/06	49.018	0.000	412.77	0.193570	0.201137	0.208999			71.97	25.08
	12359RAS1	01/15/97	11/01/06	47.084	0.000	397.83	0.186697	0.194014	0.201618	0.209520		69.42	61.91
	12359RAT9	01/15/97	05/01/07	45.174	0.000	383.61	0.180213	0.187303	0.194672	0.202330	0.210290	67.02	72.40
	12359RAU6	01/15/97	11/01/07	43.373	0.000	369.56	0.173735	0.180588	0.187711	0.195114	0.202810	64.62	69.81
	12359RAV4	01/15/97	05/01/08	41.546	0.000	356.35	0.167765	0.174415	0.181330	0.188518	0.195991	62.41	67.45
	12359RAW2	01/15/97	11/01/08	39.917	0.000	342.94	0.161507	0.167918	0.174583	0.181512	0.188717	60.08	64.95
	12359RAX0	01/15/97	05/01/09	38.166	0.000	330.63	0.155984	0.162215	0.168694	0.175432	0.182439	58.04	62.77
	12359RAY8	01/15/97	11/01/09	36.700	0.000	317.93	0.149993	0.155984	0.162215	0.168694	0.175432	55.81	60.36
	12359RAZ5	01/15/97	05/01/10	35.110	0.000	306.18	0.144649	0.150456	0.156495	0.162778	0.169312	53.83	58.24
	12359RBA9	01/15/97	11/01/10	33.621	0.000	294.64	0.139344	0.144959	0.150800	0.156876	0.163197	51.86	56.13
	12359RBB7	01/15/97	05/01/11	32.274	0.000	283.30	0.134030	0.139438	0.145063	0.150915	0.157004	49.89	53.99
Sirius Satellite Radio	125127AA8	11/26/97	12/01/07*	42.106	VARIABLES		0.446448	0.448941				110.51*	
	125127AB6	11/26/97	12/01/07*	42.106	VARIABLES		0.446448	0.448941				110.51*	
Call-Net Enterprises	130910AE2	07/24/98	08/15/08	64.249	VARIABLES		0.248312	0.248311	0.248310	0.248309	0.248308	89.39	89.39
CapitalSource Inc.	14055XAC6	07/07/04	07/15/34	100.000	VARIABLES		0.228021	0.233384	0.238966	0.244778	0.250828	84.87	89.04
	14055XAD4	07/07/04	07/15/34	100.000	VARIABLES		0.228021	0.233384	0.238966	0.244778	0.250828	84.87	89.04
Cendant Corporation	151313AG8	05/04/01	05/04/21	100.000	0.000		0.348178	0.358256	0.380947	0.391974	0.416800	130.84	143.15
	151313AJ2	07/27/01	08/17/06	99.000	VARIABLES		0.203169	0.202961	0.202745	0.202521		73.05	45.78
Centerpoint Energy, Inc. Century Communications Corporation	15189T206	09/21/99	09/15/29	100.000	2.000		0.405718	0.422909	0.440943	0.459862	0.479710	152.89	166.25
	156503AK0	11/13/97	11/15/17	93.375	8.375	11.92	0.006334	0.006622	0.006924	0.007239	0.007568	2.36	2.58
	156503AM6	01/15/98	01/15/08	41.266	0.000	351.61	0.180411	0.191700	0.197108	0.209442	0.215350	70.73	77.28
	156503AN4	01/15/98	01/15/08	41.266	0.000	351.61	0.180411	0.191700	0.197108	0.209442	0.215350	70.73	77.28
CenturyTel, Inc.	156700403	05/06/02	05/15/07*	100.000	VARIABLES		0.213960					9.41*	
	156700AD8	05/06/02	05/15/07	100.000	VARIABLES		0.213960	0.213900	0.212106	0.210245	0.208314	76.93	75.85

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
CENTURYTEL, INC.	156700AE6	06/26/02	08/01/32	100.000	VARIABLES		0.272899	0.279221	0.285827	0.292729	0.299941	101.32	106.26
	156700AH9	06/26/02	08/01/32	100.000	VARIABLES		0.272899	0.279221	0.285827	0.292729	0.299941	101.32	106.26
Chiron Corporation	170040AD1	06/12/01	06/12/31	55.045	0.000		0.119969	0.123114	0.127733	0.131081	0.135999	44.52	47.40
	170040AE9	06/12/01	06/12/31	55.045	0.000		0.119969	0.123114	0.127733	0.131081	0.135999	44.52	47.40
	170040AF6	07/30/03	08/01/33	100.000	1.625		0.178541	0.182640	0.186864	0.191218	0.195706	66.26	69.38
	170040AG4	07/30/03	08/01/33	100.000	1.625		0.178541	0.182640	0.186864	0.191218	0.195706	66.26	69.38
	170040AH2	06/22/04	06/30/34	100.000	2.750		0.186326	0.189940	0.193674	0.197530	0.201514	67.74	70.42
	170040AJ8	06/22/04	06/30/34	100.000	2.750		0.186326	0.189940	0.193674	0.197530	0.201514	67.74	70.42
Chubb Corporation	171232309	12/02/02	11/16/07*	100.000	VARIABLES		0.135407	0.135990				30.52*	
	171232507	06/24/03	08/16/08	100.000	VARIABLES		0.087111	0.087490	0.087876	0.088267	0.088227	31.53	31.75
	171232AG6	12/02/02	11/16/07	100.000	VARIABLES		0.135407	0.135990	0.135965	0.135317	0.134653	48.88	48.77
	171232AK7	06/24/03	08/16/08	100.000	VARIABLES		0.087111	0.087490	0.087876	0.088267	0.088227	31.53	31.75
Chukchansi Economic Development Authority	171276AA6	10/08/02	06/15/09	91.476	14.500	19.13	0.029212	0.031645	0.034281	0.037137	0.040231	11.04	12.95
	171276AB4	10/08/02	06/15/09	91.476	14.500	19.13	0.029212	0.031645	0.034281	0.037137	0.040231	11.04	12.95
Citigroup Global Markets Holdings, Inc.	173073305	07/31/98	08/01/05	100.000	0.000		0.239748	0.251201				52.90	
Citigroup Global Markets Holdings, Inc.	17307EBE2	07/01/04	09/07/16	51.400	0.000	14.32	0.079861	0.082072	0.084345	0.086680	0.089080	29.66	31.32
Citizens Communications Company	17453BAC5	06/19/01	08/17/06	98.920	VARIABLES		0.222037	0.221049	0.220023	0.218956		79.49	49.53
Clinton & Wash Counties Illinois	187327AM3	05/13/04	12/01/05	103.864	0.000		0.078335	0.079383				26.04	
	187327AN1	05/13/04	12/01/06	104.780	VARIABLES		0.097580	0.099187	0.093216	0.092350		35.29	30.61
	187327AP6	05/13/04	12/01/07	105.447	VARIABLES		0.110663	0.112712	0.106086	0.105299	0.104497	40.07	38.00
	187327AQ4	05/13/04	12/01/08	105.302	VARIABLES		0.125866	0.128512	0.121041	0.120374	0.119693	45.64	43.41
Comcast Corporation	200300507	10/15/99	10/15/29*	100.000	2.000		0.450416	0.471176				131.65*	
	200300606	11/15/99	11/15/29*	100.000	2.000		0.441713	0.461757				142.31*	
	200300BH3	12/19/00	12/19/20	77.941	0.000	40.17	0.028446	0.028623	0.028802	0.028982	0.029163	10.28	10.41
Compass Minerals International, Inc.	20451NAA9	12/20/02	12/15/12	53.995	VARIABLES		0.244436	0.260018	0.276593	0.294225	0.312981	91.32	103.33
Connetics Corporation	208192AC8	03/23/05	03/30/15	100.000	2.000		0.194435	0.194625	0.199492	0.204529	0.209743	54.55	73.66
	208192AD6	03/23/05	03/30/15	100.000	2.000		0.194435	0.194625	0.199492	0.204529	0.209743	54.55	73.66
Conseco, Inc.	208464BG1	08/15/05	09/30/35	99.000	3.500			0.202820	0.203793	0.207723	0.211798	27.67	74.80
	208464BH9	08/15/05	09/30/35	99.000	3.500			0.202820	0.203793	0.207723	0.211798	27.67	74.80
Consumers Energy Financing I	210519203	01/01/97	12/31/15*	100.000	8.360		0.232222					12.54*	
Convergent Communication	211914AC0	04/02/98	04/01/08	95.696	13.000	22.50	0.014041	0.015010	0.016046	0.017154	0.018338	5.41	6.18
Cook County, Illinois	213309KR7	04/28/05	12/01/16	52.896	0.000		0.081828	0.082254	0.084545	0.086899	0.089319	20.04	31.00
	213309KS5	04/28/05	12/01/17	49.824	0.000		0.077635	0.078036	0.080225	0.082475	0.084788	19.02	29.42
	213309KT3	04/28/05	12/01/18	46.339	0.000		0.073875	0.074269	0.076400	0.078593	0.080848	18.10	28.03

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000		0.069870	0.070252	0.072279	0.074364	0.076509	17.12	26.52
	213309KV8	04/28/05	12/01/20	40.881	0.000		0.066078	0.066441	0.068374	0.070363	0.072411	16.19	25.09
Cook County, Illinois	213314DE4	09/16/03	12/01/08	79.030	0.000	47.57	0.105931	0.108351	0.110826	0.113358	0.115947	38.72	40.51
Cook County, Illinois School District #89	214201FV2	09/07/05	12/01/10	78.217	0.000			0.103172	0.104320	0.106797	0.109332	11.80	38.15
	214201FW0	09/07/05	12/01/11	73.907	0.000			0.100769	0.101931	0.104433	0.106996	11.52	37.30
	214201FX8	09/07/05	12/01/12	70.159	0.000			0.096644	0.097764	0.100188	0.102672	11.05	35.78
	214201FY6	09/07/05	12/01/13	66.377	0.000			0.092904	0.094003	0.096371	0.098799	10.62	34.41
	214201FZ3	09/07/05	12/01/14	62.531	0.000			0.089434	0.090515	0.092845	0.095236	10.23	33.15
Cook County, Illinois	214471HQ0	12/30/02	12/01/22	21.989	0.000	36.22	0.054778	0.056901	0.059106	0.061396	0.063775	20.23	21.83
Cook County, Illinois School District #127	214723CV8	09/07/05	12/01/19	46.971	0.000			0.070183	0.071069	0.072980	0.074943	8.03	26.05
	214723CW6	09/07/05	12/01/20	44.082	0.000			0.066726	0.067577	0.069419	0.071310	7.63	24.77
	214723CX4	09/07/05	12/01/21	41.315	0.000			0.063340	0.064159	0.065930	0.067749	7.25	23.52
	214723CY2	09/07/05	12/01/22	38.734	0.000			0.060028	0.060813	0.062510	0.064254	6.87	22.30
	214723CZ9	09/07/05	12/01/23	36.271	0.000			0.056820	0.057568	0.059192	0.060861	6.50	21.12
	214723DA3	09/07/05	12/01/24	33.990	0.000			0.053716	0.054432	0.055980	0.057572	6.15	19.97
	214723DC9	09/07/05	12/01/13	66.537	0.000			0.092573	0.093663	0.096009	0.098413	10.59	34.28
Cook County, Illinois	215030CN5	01/08/04	12/01/12	63.060	0.000	32.94	0.096334	0.098862	0.101457	0.104120	0.106853	35.29	37.17
	215030CP0	01/08/04	12/01/13	58.732	0.000	31.86	0.093304	0.095846	0.098458	0.101140	0.103896	34.20	36.09
	215030CQ8	01/08/04	12/01/14	54.489	0.000	30.66	0.089899	0.092439	0.095050	0.097735	0.100496	32.98	34.86
	215030CR6	01/08/04	12/01/15	50.650	0.000	29.27	0.085896	0.088387	0.090950	0.093587	0.096301	31.52	33.38
Cook County, Illinois	215093EV3	06/17/03	12/01/13	59.669	0.000	47.16	0.089049	0.091275	0.093557	0.095896	0.098293	32.59	34.24
	215093EW1	06/17/03	12/01/14	55.539	0.000	45.70	0.086446	0.088694	0.091000	0.093366	0.095793	31.66	33.33
	215093EX9	06/17/03	12/01/15	51.495	0.000	44.05	0.083471	0.085725	0.088039	0.090416	0.092857	30.59	32.27
Cook County, Illinois	215183FW9	12/10/03	12/01/12	60.122	0.000	37.22	0.101486	0.104403	0.107405	0.110493	0.113669	37.24	39.41
	215183FX7	12/10/03	12/01/13	55.449	0.000	35.85	0.097898	0.100835	0.103860	0.106976	0.110185	35.95	38.14
	215183FY5	12/10/03	12/01/14	51.438	0.000	34.10	0.093218	0.096084	0.099039	0.102084	0.105223	34.25	36.39
	215183FZ2	12/10/03	12/01/15	47.578	0.000	32.33	0.088453	0.091239	0.094113	0.097078	0.100136	32.51	34.60
Cook County, Illinois School District No.155	215219DW3	02/01/01	12/01/05	73.577	0.000	207.78	0.168093	0.173512				56.45	
	215219DX1	02/01/01	12/01/06	68.469	0.000	198.38	0.160963	0.166273	0.171759	0.177425		59.23	57.70
	215219DY9	02/01/01	12/01/07	63.741	0.000	187.82	0.152694	0.157808	0.163093	0.168556	0.174201	56.20	60.03
	215219DZ6	02/01/01	12/01/08	59.225	0.000	177.43	0.144535	0.149449	0.154529	0.159782	0.165213	53.22	56.90
	215219EA0	02/01/01	12/01/09	55.158	0.000	166.62	0.135856	0.140508	0.145320	0.150296	0.155443	50.03	53.51
	215219EB8	02/01/01	12/01/10	51.321	0.000	156.30	0.127566	0.131966	0.136518	0.141227	0.146099	46.98	50.28
	215219EG7	02/01/01	12/01/14	37.337	0.000	120.22	0.098793	0.102374	0.106085	0.109930	0.113914	36.43	39.12
	215219EH5	02/01/01	12/01/15	34.277	0.000	112.08	0.092287	0.095679	0.099194	0.102839	0.106618	34.04	36.59
	215219FB7	06/30/03	12/01/07	84.673	0.000	49.32	0.094277	0.096068	0.097893	0.099753	0.101648	34.37	35.69
	215219FC5	06/30/03	12/01/08	81.113	0.000	48.51	0.092816	0.094626	0.096471	0.098352	0.100270	33.85	35.18
	215219FD3	06/30/03	12/01/09	76.100	0.000	50.29	0.096551	0.098627	0.100747	0.102913	0.105126	35.26	36.79
	215219FE1	06/30/03	12/01/10	71.619	0.000	50.15	0.096483	0.098678	0.100922	0.103218	0.105566	35.26	36.88
	215219FN1	06/30/03	12/01/18	44.637	0.000	36.55	0.070781	0.072657	0.074582	0.076559	0.078587	25.93	27.33

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Cook County, Illinois	215219FP6	06/30/03	12/01/19	41.690	0.000	34.80	0.067449	0.069270	0.071140	0.073061	0.075033	24.72	26.07
	215219FQ4	06/30/03	12/01/20	39.193	0.000	33.03	0.064040	0.065786	0.067578	0.069420	0.071311	23.47	24.77
	215219FR2	06/30/03	12/01/21	36.482	0.000	31.32	0.060787	0.062474	0.064208	0.065989	0.067821	22.29	23.54
	215219FS0	06/30/03	12/01/22	33.892	0.000	29.64	0.057569	0.059196	0.060868	0.062587	0.064355	21.12	22.33
	215219GA8	06/02/05	12/01/15	59.242	0.000			0.083104	0.085192	0.087343	0.089548	17.43	31.19
	215219GB6	06/02/05	12/01/16	55.669	0.000			0.079793	0.081841	0.083953	0.086119	16.74	29.97
	215219GC4	06/02/05	12/01/17	52.327	0.000			0.076310	0.078304	0.080360	0.082469	16.01	28.68
	215219GD2	06/02/05	12/01/18	49.294	0.000			0.072707	0.074630	0.076611	0.078645	15.25	27.34
	215219GE0	06/02/05	12/01/19	46.448	0.000			0.069156	0.071000	0.072903	0.074857	14.51	26.02
	215219GF7	06/02/05	12/01/20	43.922	0.000			0.065640	0.067397	0.069210	0.071071	13.77	24.70
	215219GG5	06/02/05	12/01/21	41.054	0.000			0.062379	0.064076	0.065828	0.067629	13.09	23.49
	215219GH3	06/02/05	12/01/22	38.699	0.000			0.059123	0.060740	0.062411	0.064127	12.41	22.27
	215219GQ3	06/02/05	12/01/23	36.261	0.000			0.056002	0.057552	0.059152	0.060797	11.75	21.10
	215219GR1	06/02/05	12/01/24	34.002	0.000			0.052986	0.054465	0.055993	0.057564	11.12	19.98
	Cook County, Illinois	215255EW6	06/30/04	12/01/11	66.619	0.000	18.66	0.105085	0.108000	0.110997	0.114077	0.117242	38.53
215255EX4		06/30/04	12/01/12	62.198	0.000	17.96	0.101188	0.104082	0.107058	0.110120	0.113269	37.12	39.28
215255EY2		06/30/04	12/01/13	57.985	0.000	17.18	0.096870	0.099712	0.102639	0.105651	0.108752	35.56	37.68
215255EZ9		06/30/04	12/01/14	53.847	0.000	16.39	0.092468	0.095256	0.098128	0.101086	0.104134	33.96	36.04
215255FA3		06/30/04	12/01/15	50.015	0.000	15.56	0.087788	0.090491	0.093278	0.096151	0.099112	32.25	34.27
Cook County, Illinois	215381HK3	12/31/96	12/01/05	51.854	0.000	416.29	0.193525	0.200781				65.17	
	215381HN7	08/07/03	12/01/06	90.595	0.000	38.60	0.078504	0.079681	0.080876	0.082089		28.54	26.91
	215381HP2	08/07/03	12/01/07	86.272	0.000	42.36	0.086474	0.087966	0.089483	0.091026	0.092596	31.49	32.58
	215381HQ0	08/07/03	12/01/12	61.760	0.000	46.46	0.096223	0.098744	0.101330	0.103985	0.106709	35.25	37.12
	215381HR8	08/07/03	12/01/13	57.537	0.000	44.89	0.093124	0.095652	0.098248	0.100915	0.103655	34.13	36.01
	215381HS6	08/07/03	12/01/14	53.466	0.000	43.14	0.089608	0.092121	0.094705	0.097361	0.100092	32.86	34.73
Cook County, Illinois	215903EV3	06/17/03	12/01/13	59.669	0.000	47.16	0.089049	0.091275	0.093557	0.095896	0.098293	32.59	34.24
	215903EW1	06/17/03	12/01/14	55.539	0.000	45.70	0.086446	0.088694	0.091000	0.093366	0.095793	31.66	33.33
	215903EX9	06/17/03	12/01/15	51.495	0.000	44.05	0.083471	0.085725	0.088039	0.090416	0.092857	30.59	32.27
Cooper Cameron Corp. Coppell Independent School District	216640AA0	05/16/01	05/17/21	77.941	0.000	36.01	0.028266	0.028442	0.028620	0.028799	0.028979	10.22	10.35
	217489SY0	09/25/97	08/15/05	57.892	0.000	379.00	0.182692	0.189131				42.08	
	217489SZ7	09/25/97	08/15/06	53.555	0.000	356.86	0.172552	0.178720	0.185108	0.191724		64.94	42.66
Corning, Inc.	219350AJ4	11/08/00	11/08/15	74.192	0.000	63.84	0.044634	0.045080	0.045531	0.045986	0.046446	16.20	16.52
Corvallis, Benton County	2208855A1	03/12/02	01/01/06	82.755	0.000	123.91	0.133153	0.136507				48.54	
	2208855B9	03/12/02	01/01/07	77.493	0.000	124.36	0.134353	0.137966	0.141677	0.145487		49.02	51.69
	2208855C7	03/12/02	01/01/08	72.008	0.000	123.81	0.134516	0.138376	0.142346	0.146430		49.12	51.98
	2208855D5	03/12/02	01/01/09	67.064	0.000	120.04	0.130868	0.134767	0.138782	0.142917		47.81	50.71
	2208855E3	03/12/02	01/01/10	62.052	0.000	116.08	0.127037	0.130981	0.135047	0.139239		46.44	49.37
	2208855F0	03/12/02	01/01/11	57.678	0.000	110.51	0.121206	0.125053	0.129023	0.133118		44.33	47.19
	2208855G8	03/12/02	01/01/12	53.670	0.000	104.57	0.114876	0.118580	0.122403	0.126350		42.02	44.78
	2208855H6	03/12/02	01/01/13	49.793	0.000	98.80	0.108719	0.112284	0.115967	0.119770		39.78	42.43
	2208855J2	03/12/02	01/01/14	46.414	0.000	92.85	0.102256	0.105635	0.109126	0.112732		37.42	39.93
	2208855K9	03/12/02	01/01/15	43.223	0.000	87.18	0.096078	0.099277	0.102582	0.105998		35.16	37.54

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Corvallis, Benton County	2208855L7	03/12/02	01/01/16	39.945	0.000	81.87	0.090370	0.093424	0.096582	0.099846		33.08	35.36
	2208855M5	03/12/02	01/01/17	37.109	0.000	76.67	0.084691	0.087574	0.090556	0.093639		31.01	33.16
	2208855N3	03/12/02	01/01/18	34.442	0.000	71.72	0.079287	0.082007	0.084819	0.087728		29.03	31.06
	2208855P8	03/12/02	01/01/19	31.935	0.000	67.02	0.074153	0.076715	0.079365	0.082107		27.16	29.06
	2208855Q6	03/12/02	01/01/20	29.582	0.000	62.57	0.069281	0.071692	0.074186	0.076768		25.38	27.17
	2208855R4	03/12/02	01/01/21	27.475	0.000	58.39	0.064678	0.066939	0.069278	0.071699		23.69	25.38
	2208855S2	03/12/02	01/01/22	25.504	0.000	54.45	0.060345	0.062463	0.064655	0.066924		22.11	23.68
Costco Companies, Inc.	2208855T0	03/12/02	01/01/23	23.613	0.000	50.72	0.056251	0.058236	0.060292	0.062420		20.61	22.09
	22160QAA0	08/19/97	08/19/17	49.960	0.000	145.52	0.061926	0.063010	0.064112	0.065234	0.066376	22.78	23.58
	22160QAB8	08/19/97	08/19/17	49.960	0.000	145.52	0.061926	0.063010	0.064112	0.065234	0.066376	22.78	23.58
Covad Communications	22160QAC6	08/19/97	08/19/17	49.960	0.000	145.52	0.061926	0.063010	0.064112	0.065234	0.066376	22.78	23.58
	222814AD7	03/11/98	03/15/08	50.666	VARIES		0.378230	0.372423	0.378987	0.373220	0.379853	137.07	137.36
	222814AG0	03/11/98	03/15/08	50.666	VARIES		0.378230	0.372423	0.378987	0.373220	0.379853	137.07	137.36
Covanta Energy Corp.	222814AH8	03/11/98	03/15/08	50.666	VARIES		0.378230	0.372423	0.378987	0.373220	0.379853	137.07	137.36
	22281NAA1	03/10/04	03/15/11*	89.130	8.250	8.97	0.031850	0.033518				6.71*	
Cox Communications, Inc.	224044AX5	04/19/00	04/19/20	42.589	0.426		0.156699	0.162512	0.170422	0.176791	0.185443	59.27	64.48
	224044BA4	02/23/01	02/23/21	69.503	0.348	48.69	0.036524	0.036935	0.037350	0.037771	0.038196	13.33	13.63
	224044BB2	02/23/01	02/23/21	69.503	0.348	48.69	0.036524	0.036935	0.037350	0.037771	0.038196	13.33	13.63
	224044BC0	02/23/01	02/23/21	69.503	0.348	48.69	0.036524	0.036935	0.037350	0.037771	0.038196	13.33	13.63
Crown Castle International	228227AD6	05/17/99	05/15/11*	60.339	VARIES		0.288194	0.288194				53.89*	
	228227AE4	08/03/99	08/01/11*	57.889	VARIES		0.312498	0.312498				58.44*	
	228227AF1	08/03/99	08/01/11*	57.889	VARIES		0.312498	0.312498				58.44*	
Crown Packaging Enterprises, Ltd.	228441AC5	08/13/96	08/01/06	32.367	VARIES		0.431552	0.434984	0.438694	0.442701		157.05	92.85
	228800AA6	06/05/03	06/15/13	96.985	10.375	2.89	0.005659	0.005967	0.006291	0.006633	0.006994	2.10	2.34
Crum & Forster Holdings Corporation	228800AB4	06/05/03	06/15/13	96.985	10.375	2.89	0.005659	0.005967	0.006291	0.006633	0.006994	2.10	2.34
	228800AC2	06/05/03	06/15/13	96.985	10.375	2.89	0.005659	0.005967	0.006291	0.006633	0.006994	2.10	2.34
	232946AA1	03/22/04	03/15/24	100.000	VARIES		0.191554	0.195910	0.200412	0.205067	0.209879	70.68	73.99
Cytac Corporation	232946AB9	03/22/04	03/15/24	100.000	VARIES		0.191554	0.195910	0.200412	0.205067	0.209879	70.68	73.99
	233326AA5	08/12/03	08/15/23	100.000	VARIES		0.243611	0.249030	0.254677	0.260561	0.266692	90.18	94.38
DST Systems, Inc.	233326AB3	08/12/03	08/15/23	100.000	VARIES		0.243611	0.249030	0.254677	0.260561	0.266692	90.18	94.38
	233326AC1	08/12/03	08/15/23	100.000	3.625		0.244812	0.250865	0.257173	0.263745	0.270593	90.90	95.59
	233326AD9	08/12/03	08/15/23	100.000	3.625		0.244812	0.250865	0.257173	0.263745	0.270593	90.90	95.59
DTE Energy Company	233331206	06/25/02	08/16/07*	100.000	VARIES		0.155962	0.156738				34.45*	
	233331AL1	06/25/02	08/16/07	100.000	VARIES		0.155962	0.156738	0.156682	0.155771	0.154836	56.38	55.99
Danka Business Systems Dayton Superior Corporation	236277AC3	06/29/01	04/01/08	28.000	10.000		0.242222	0.295712	0.361016	0.440740	0.538070	107.52	160.25
	240028AB6	06/16/00	06/15/09	95.575	13.000	15.85	0.013305	0.014228	0.015215	0.016271	0.017400	4.99	5.70
	240028AC4	06/16/00	06/15/09	95.575	13.000	15.85	0.013305	0.014228	0.015215	0.016271	0.017400	4.99	5.70

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Dayton Superior Corp.	240028AD2	06/16/00	06/15/09	95.575	13.000	15.85	0.013305	0.014228	0.015215	0.016271	0.017400	4.99	5.70
	240028AE0	06/16/00	06/15/09	95.575	13.000	15.85	0.013305	0.014228	0.015215	0.016271	0.017400	4.99	5.70
	240028AF7	06/16/00	06/15/09	95.575	13.000	15.85	0.013305	0.014228	0.015215	0.016271	0.017400	4.99	5.70
	240028AG5	03/15/03	09/15/08	98.088	10.750	5.04	0.008530	0.009009	0.009514	0.010048	0.010612	3.26	3.64
Delta Air Lines, Inc.	240028AH3	03/15/03	09/15/08	98.088	10.750	5.04	0.008530	0.009009	0.009514	0.010048	0.010612	3.26	3.64
	247361YQ5	09/04/03	08/15/08	85.000	10.000	30.81	0.069217	0.074178	0.079495	0.085193	0.091299	27.21	31.25
	247361YT9	09/04/03	08/15/08	85.000	10.000	30.81	0.069217	0.074178	0.079495	0.085193	0.091299	27.21	31.25
Details Capital Corp.	247361YX0	11/24/04	12/15/07	66.000	8.000	8.38	0.228360	0.256222	0.287484	0.322561	0.361917	88.17	111.00
	25063TAA5	11/18/97	11/15/07	54.595	VARIABLES		0.347214	0.347213	0.347212	0.347212	0.347211	125.00	125.00
Detroit Edison Company	250847712	02/13/96	03/31/26*	100.000	7.625		0.209478					12.99*	
Deutsche Bank AG	251525AE1	01/29/03	01/31/08	100.000	0.000		0.097602	0.099233	0.100892	0.102578	0.104292	35.93	37.14
	251525AH4	03/31/03	04/02/08	100.000	0.000		0.097994	0.099638	0.101310	0.103010	0.104738	35.87	37.08
	251525AJ0	05/27/03	11/29/06	100.000	0.000		0.061511	0.062170	0.062837	0.063510		22.30	20.73
Deutsche Bank AG	25152AAB6	10/28/04	10/28/11	100.000	VARIABLES		0.120996	0.120272	0.122835	0.124125	0.126822	44.15	45.33
	25152AAC4	11/15/04	11/15/16	100.000	VARIABLES		0.140096	0.138182	0.136221	0.134209	0.131895	49.91	48.48
	25152AAD2	03/22/05	03/22/10	100.000	VARIABLES			0.115139	0.115329	0.116038	0.116005	32.14	41.71
	25152AAE0	04/26/05	04/26/10	100.000	4.760			0.132222	0.132222	0.132222	0.132222	32.39	47.60
	25152AAF7	06/28/05	06/28/07	100.000	0.000			0.105661	0.107671	0.109719	0.111805	19.34	39.14
	25152AAH3	08/17/05	08/17/07	100.000	0.000				0.119274	0.121835	0.124451	15.98	44.09
Deutsche Bank AG	25152CAA4	03/21/03	03/26/08	100.000	0.000		0.099558	0.101253	0.102977	0.104731	0.106514	36.47	37.72
	25152CAB2	04/30/03	11/01/06	100.000	0.000		0.074625	0.075589	0.076566	0.077556		27.15	23.15
	25152CAC0	06/25/03	06/27/08	100.000	0.000		0.075665	0.076656	0.077660	0.078677	0.079707	27.43	28.15
	25152CAD8	07/02/03	07/07/08	100.000	0.000		0.081342	0.082500	0.083673	0.084864	0.086071	29.90	30.75
	25152CAE6	09/02/03	03/06/07	100.000	0.000		0.094630	0.096190	0.097775	0.099386	0.101024	34.71	35.86
	25152CAF3	08/05/03	02/07/07	100.000	0.000		0.089646	0.091048	0.092472	0.093919	0.095388	32.93	33.97
	25152CAH9	09/17/03	09/19/07	100.000	0.000		0.089547	0.090946	0.092367	0.093810	0.095276	32.78	33.81
	25152CAL0	10/03/03	10/07/08	100.000	VARIABLES		0.089735	0.089923	0.090115	0.090309	0.090506	32.37	32.51
	25152CAP1	11/07/03	11/07/06	100.000	0.000		0.081946	0.083121	0.084312	0.085521		29.84	26.02
	25152CAQ9	11/14/03	05/08/07	100.000	0.000		0.089612	0.091014	0.092438	0.093885	0.095353	32.66	33.69
	25152CAS5	11/14/03	05/08/07	100.000	0.000		0.089612	0.091014	0.092438	0.093885	0.095353	32.66	33.69
	25152CAT3	11/14/03	05/08/07	100.000	0.000		0.089612	0.091014	0.092438	0.093885	0.095353	32.66	33.69
	25152CAU0	11/28/03	11/24/08	100.000	VARIABLES		0.098089	0.098254	0.098423	0.098594	0.098768	35.35	35.48
	25152CAY2	02/12/04	02/16/07	100.000	0.000		0.075815	0.076836	0.077870	0.078918	0.079980	27.75	28.51
	25152CBE5	03/12/04	03/16/07	100.000	0.000		0.065489	0.066251	0.067023	0.067804	0.068594	23.87	24.43
	25152CBF2	03/24/04	03/26/07	100.000	0.000		0.065977	0.066751	0.067535	0.068327	0.069129	24.04	24.61
	25152CBJ4	04/29/04	05/04/09	100.000	VARIABLES		0.110241	0.110510	0.110646	0.110786	0.110790	39.76	39.87
	25152CBL9	05/24/04	05/26/09	100.000	VARIABLES		0.121018	0.121252	0.121370	0.121490	0.121492	43.62	43.72
	25152CBM7	06/03/04	06/04/09	100.000	VARIABLES		0.117534	0.117821	0.117967	0.118117	0.118122	42.38	42.50
	25152CBN5	06/03/04	06/04/09	100.000	0.000		0.120422	0.122977	0.125587	0.128253	0.130974	43.95	45.84
	25152CBP0	06/30/04	07/06/11	100.000	VARIABLES		0.116827	0.116830	0.116834	0.115811	0.114767	42.06	41.51
	25152CBR6	08/04/04	08/08/05	100.000	0.000		0.064457	0.065205				14.12	

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Deutsche Bank AG	25152CBW5	09/23/04	09/27/07	100.000	0.000		0.088802	0.090221	0.091663	0.093127	0.094615	32.49	33.54
	25152CBX3	09/30/04	10/05/09	100.000	VARIABLES		0.102238	0.102483	0.102733	0.102860	0.102990	36.89	37.03
	25152CCC8	12/22/04	12/24/09	100.000	0.000		0.110178	0.112362	0.114590	0.116862	0.119179	40.09	41.69
	25152CCG9	02/03/05	02/03/12	100.000	0.000			0.120783	0.123409	0.126092	0.128834	40.01	45.71
	25152CCM6	02/28/05	03/02/10	100.000	0.000		0.117355	0.115469	0.119876	0.120426	0.125023	35.99	44.48
	25152CCN4	02/28/05	03/02/10	100.000	0.000		0.117355	0.115469	0.119876	0.120426	0.125023	35.99	44.48
	25152CCQ7	03/03/05	03/03/10	100.000	0.000			0.119316	0.121879	0.124496	0.127170	35.86	44.97
	25152CCS3	04/08/05	04/12/10	100.000	0.000		0.127549	0.127614	0.130544	0.133541	0.136607	33.79	48.01
	25152CCU8	04/20/05	04/22/10	100.000	0.000		0.119936	0.119965	0.122555	0.125201	0.127904	30.29	44.97
	25152CDF0	07/29/05	08/03/10	100.000	0.000			0.125803	0.125866	0.128717	0.131631	19.13	46.68
	25152CDG8	07/29/05	02/02/09	100.000	0.000			0.122935	0.122981	0.125703	0.128484	18.69	45.58
Deutsche Bank Financial	25153EBK6	05/15/00	05/15/07	100.000	1.250		0.284189	0.288994	0.303748	0.308973	0.324839	105.53	112.82
	25153EBM2	11/15/00	11/15/07	100.000	0.250		0.245969	0.254129	0.262569	0.271296	0.280321	90.78	96.91
	25153EBN0	11/15/00	11/15/05	96.300	0.000		0.237903	0.245998				76.16	
	25153EBP5	01/12/01	01/12/08	100.000	0.250		0.190232	0.198774	0.200987	0.210024	0.212374	72.84	76.97
	25153EBR1	02/08/01	02/08/08	100.000	2.750		0.174836	0.180669	0.180694	0.186797	0.186896	65.73	67.96
Devon Energy	25179MAA1	08/02/98	08/15/08	97.500	4.900		0.238161	0.241962	0.245904	0.249993	0.254234	87.48	90.39
	25179MAB9	08/02/98	08/15/08	96.562	4.950		0.234378	0.237986	0.241729	0.245611	0.249637	86.03	88.80
Dex Media, Inc.	25212EAD2	11/10/03	11/15/13	64.314	VARIABLES		0.175795	0.183705	0.191972	0.200610	0.209637	65.45	71.48
	25212EAE0	11/10/03	11/15/13	64.314	VARIABLES		0.175795	0.183705	0.191972	0.200610	0.209637	65.45	71.48
	25212EAF7	11/10/03	11/15/13	64.314	VARIABLES		0.175795	0.183705	0.191972	0.200610	0.209637	65.45	71.48
	25212EAG5	02/11/04	11/15/13	69.384	VARIABLES		0.171720	0.178906	0.186392	0.194191	0.202317	63.79	69.24
DIVA Systems Corporation	255013AA2	05/30/96	05/15/06	52.946	VARIABLES		0.364241	0.364447	0.364666			131.18	48.87
	255013AB0	05/30/96	05/15/06	52.946	VARIABLES		0.364241	0.364447	0.364666			131.18	48.87
	255013AC8	05/30/96	05/15/06	52.946	VARIABLES		0.364241	0.364447	0.364666			131.18	48.87
	255013AD6	05/30/96	05/15/06	52.946	VARIABLES		0.364241	0.364447	0.364666			131.18	48.87
	255013AL8	02/19/98	03/01/08	50.100	VARIABLES		0.366468	0.367534	0.368673	0.369888	0.371186	132.38	133.24
	255013AM6	02/19/98	03/01/08	50.100	VARIABLES		0.366468	0.367534	0.368673	0.369888	0.371186	132.38	133.24
Dolphin Telecom, PLC	256886AE2	05/28/98	06/01/08	57.120	VARIABLES		0.319440	0.319440	0.319440	0.319440	0.319439	115.00	115.00
	256886AH5	05/18/99	05/15/09	50.892	VARIABLES		0.388883	0.388883	0.388882	0.388882	0.388881	140.00	140.00
DuPage County, IL SDN99 Duarte, California Redevelopment Agency	263417GR2	04/04/02	02/01/11	55.425	0.000	111.64	0.122290	0.126447	0.130746	0.135190	0.139786	46.04	49.22
Duke Capital Corporation	263594AB9	06/16/92	12/01/12	16.484	0.000	333.01	0.123654	0.129224	0.135044	0.141127	0.147484	45.86	50.08
	264399551	11/19/01	11/16/06	100.000	VARIABLES		0.142819	0.142184	0.141533	0.140865		51.24	44.46
	264399EJ1	05/07/03	05/15/23	100.000	VARIABLES		0.178757	0.182681	0.186724	0.190888	0.195177	65.43	68.36
Duke Capital Corporation	26439RAP1	03/19/01	05/18/06	100.000	VARIABLES		0.171416	0.168324	0.170802			61.97	23.40
Duke Capital Corporation	26439VAA5	11/19/01	11/16/06	100.000	VARIABLES		0.142819	0.142184	0.141533	0.140865		51.24	44.46
E. Spire Communications	269153AA0	11/14/95	11/01/05	53.515	VARIABLES		0.361075	0.361073				108.32	
	269153AB8	03/26/96	04/01/06	53.809	VARIABLES		0.354155	0.354154	0.354153			127.50	31.87
	269153AD4	11/14/95	11/01/05	53.515	VARIABLES		0.361075	0.361073				108.32	
	269153AE2	03/26/96	04/01/06	53.809	VARIABLES		0.354155	0.354154	0.354153			127.50	31.87
	269153AH5	07/24/98	07/01/08	59.989	VARIABLES		0.295106	0.295104	0.295103	0.295101		106.24	106.24
	269153AJ1	07/24/98	07/01/08	59.989	VARIABLES		0.295106	0.295104	0.295103	0.295101		106.24	106.24

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	34.52	0.058974	0.060882	0.062851	0.064884	0.066983	21.92	23.36
	274137WU8	04/14/03	04/01/23	27.886	0.000	32.36	0.055294	0.057091	0.058947	0.060862	0.062840	20.56	21.92
	274137WV6	04/14/03	04/01/24	26.105	0.000	30.34	0.051850	0.053537	0.055280	0.057079	0.058937	19.28	20.55
	274137WW4	04/14/03	04/01/25	24.381	0.000	28.43	0.048588	0.050175	0.051813	0.053505	0.055251	18.07	19.27
	274137WX2	04/14/03	04/01/26	22.763	0.000	26.63	0.045514	0.047005	0.048544	0.050134	0.051776	16.93	18.05
	274137WY0	04/14/03	04/01/27	21.292	0.000	24.95	0.042645	0.044044	0.045489	0.046981	0.048522	15.86	16.92
	274137WZ7	04/14/03	04/01/28	19.913	0.000	23.37	0.039950	0.041262	0.042617	0.044017	0.045463	14.86	15.85
Edwards Lifesciences Corporation	28176EAA6	05/09/03	05/15/33	100.000	VARIABLES		0.136790	0.137497	0.138220	0.138961	0.139720	49.44	49.96
	28176EAB4	05/09/03	05/15/33	100.000	VARIABLES		0.136790	0.137497	0.138220	0.138961	0.139720	49.44	49.96
Eksportfinans ASA	28264QAP9	12/29/04	12/29/06	100.000	0.000		0.092698	0.094245	0.095817	0.097416		33.66	34.59
	28264QAQ7	02/22/05	02/22/07	100.000	0.000			0.101094	0.102934	0.104807	0.106714	31.48	37.88
	28264QAV6	07/19/05	07/19/07	100.000	0.000			0.110730	0.112937	0.115188		17.94	40.98
El Paso Corporation	28336L208	06/26/02	08/16/07*	100.000	VARIABLES		0.199932	0.200968				36.13*	
	28336LAA7	02/28/01	02/28/21	45.289	0.000	74.41	0.057484	0.057678	0.059806	0.060008	0.062222	21.30	22.16
	28336LAC3	02/28/01	02/28/21	45.289	0.000	74.41	0.057484	0.057678	0.059806	0.060008	0.062222	21.30	22.16
	28336LAG4	06/26/02	08/16/07	100.000	VARIABLES		0.199932	0.200968	0.200909	0.199717	0.198482	72.29	71.79
	28336LAH2	06/26/02	08/16/07	100.000	VARIABLES		0.199932	0.200968	0.200909	0.199717	0.198482	72.29	71.79
El Salvador, Republic Electronics for Imaging Electronic Data Systems Corporation	283875AE2	08/11/99	08/15/06	92.196	9.500	54.44	0.036516	0.038548	0.040694	0.042959		14.08	9.52
	284745AA4	06/04/03	06/01/23	100.000	VARIABLES		0.241333	0.249222	0.257424	0.265950	0.274813	88.78	94.73
	285661AB0	10/10/01	10/10/21	77.941	VARIABLES		0.133348	0.136147	0.140536	0.143486	0.148112	49.78	52.46
	285661AE4	06/30/03	07/15/23	100.000	VARIABLES		0.164394	0.166040	0.167733	0.169476	0.171269	60.03	61.28
	285661AF1	06/30/03	07/15/23	100.000	VARIABLES		0.164394	0.166040	0.167733	0.169476	0.171269	60.03	61.28
Emmis Communications Corporation	285661AG9	06/26/01	08/17/06	100.000	VARIABLES		0.177729	0.177116	0.176484	0.175832		63.71	39.77
	291525AF0	03/27/01	03/15/11	54.760	VARIABLES		0.289470	0.307561	0.326781	0.347203	0.347202	111.42	123.48
	291530AA1	03/27/01	03/15/11	54.760	VARIABLES		0.289470	0.307561	0.326781	0.347203	0.347202	111.42	123.48
	293561CC8	02/07/01	02/07/21	65.524	0.000	56.31	0.041647	0.042089	0.042537	0.042989	0.043445	15.20	15.53
Enron Corporation	293561CD6	02/07/01	02/07/21	65.524	0.000	56.31	0.041647	0.042089	0.042537	0.042989	0.043445	15.20	15.53
	29364H200	01/28/97	03/31/46*	100.000	8.750		0.240385					16.83*	
Entergy Gulf States Capital Trust I Essex County Utilities Authority	296816AY7	03/30/99	04/01/12	60.121	0.000	151.82	0.081849	0.083466	0.085116	0.086797	0.088512	30.05	31.25
	296816BH3	03/30/99	04/01/05	69.072	0.000	294.10	0.168614					15.18	
	296816BJ9	03/30/99	04/01/06	64.504	0.000	279.79	0.160830	0.165944	0.171221			59.75	15.41
Euronet Worldwide Inc.	298736AC3	12/15/04	12/15/24	100.000	VARIABLES		0.251450	0.260788	0.270548	0.280750	0.291414	92.51	99.57
	298736AD1	12/15/04	12/15/24	100.000	VARIABLES		0.251450	0.260788	0.270548	0.280750	0.291414	92.51	99.57
Evergreen Resources, Inc.	299900AA8	12/18/01	12/15/21	100.000	VARIABLES		0.285740	0.292664	0.299900	0.307461	0.315363	104.34	109.57
	299900AB6	12/18/01	12/15/21	100.000	VARIABLES		0.285740	0.292664	0.299900	0.307461	0.315363	104.34	109.57

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First Citizens Bancorp. of South Carolina	30244CAC0	03/24/98	03/15/28	100.000	8.250		0.229167	0.229167	0.229167	0.229167	0.229167	82.50	82.50
Federal Home Loan Mortgage Corporation	3128X02Z1	03/28/03	03/28/33	15.782	0.000	18.06	0.030049	0.030988	0.031957	0.032955	0.033985	11.16	11.87
	3128X03C1	04/01/03	04/01/33	15.108	0.000	17.63	0.029521	0.030466	0.031441	0.032447	0.033485	10.97	11.68
	3128X03L1	04/14/03	04/14/33	13.648	0.000	16.47	0.028269	0.029223	0.030210	0.031229	0.032283	10.50	11.22
	3128X04L0	04/21/03	04/21/33	14.464	0.000	16.71	0.028988	0.029937	0.030917	0.031930	0.032976	10.74	11.46
	3128X04V8	04/29/03	04/29/33	14.152	0.000	16.32	0.028719	0.029670	0.030653	0.031668	0.032717	10.63	11.35
	3128X0AN9	10/03/02	12/30/05	91.510	0.000	57.98	0.074462	0.075488				26.92	
	3128X0AP4	10/03/02	12/30/06	87.710	0.000	63.04	0.081338	0.082604	0.083891	0.085197		29.51	30.35
	3128X0AQ2	10/03/02	12/30/07	83.710	0.000	66.24	0.085822	0.087290	0.088783	0.090301	0.091846	31.16	32.24
	3128X0AR0	10/03/02	12/30/09	75.410	0.000	68.96	0.089952	0.091722	0.093527	0.095367	0.097243	32.70	34.00
	3128X0AS8	10/03/02	01/02/13	63.710	0.000	66.15	0.085005	0.086895	0.088827	0.090803	0.092822	31.63	33.05
	3128X0AT6	10/03/02	01/02/22	36.810	0.000	45.53	0.058895	0.060444	0.062034	0.063666	0.065340	22.04	23.22
	3128X0AU3	10/03/02	01/02/30	23.710	0.000	29.87	0.038662	0.039697	0.040759	0.041850	0.042970	14.48	15.27
	3128X0AV1	10/03/02	04/15/32	21.010	0.000	26.47	0.034784	0.035715	0.036671	0.037653	0.038661	12.83	13.53
	3128X0AW9	10/03/02	06/15/32	20.810	0.000	26.23	0.034778	0.035709	0.036665	0.037647	0.038655	12.72	13.41
	3128X0AX7	10/03/02	09/15/32	20.510	0.000	25.88	0.033857	0.034764	0.035696	0.036653	0.037635	12.55	13.23
	3128X0AY5	10/03/02	12/15/32	20.210	0.000	25.53	0.033843	0.034750	0.035683	0.036640	0.037623	12.38	13.05
	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	24.16	0.031281	0.032119	0.032979	0.033863	0.034770	11.72	12.35
	3128X0DJ5	11/05/02	11/05/32*	12.693	0.000	20.31	0.028322					3.51*	
	3128X0DS5	11/05/02	11/05/32	14.675	0.000	21.71	0.030113	0.031092	0.032103	0.033146	0.034223	11.13	11.86
	3128X0EU9	11/05/02	11/05/32*	11.807	0.000	19.61	0.027417					3.40*	
	3128X0KMO	12/03/02	12/03/32*	13.847	0.000	20.33	0.029402					4.47*	
	3128X0L23	03/04/03	03/04/33	14.890	0.000	18.31	0.029344	0.030290	0.031267	0.032275	0.033316	10.96	11.68
	3128X0M48	03/18/03	03/18/33	14.676	0.000	17.78	0.029166	0.030114	0.031093	0.032103	0.033147	10.87	11.59
	3128X0MG1	12/16/02	12/16/32*	13.847	0.000	19.95	0.029402					4.85*	
	3128X0MX4	11/26/02	11/26/32*	13.648	0.000	20.40	0.029223					4.24*	
	3128X0NH8	12/13/02	12/13/22*	29.718	0.000	39.37	0.057412					9.24*	
	3128X0NJ4	12/13/02	12/13/32*	13.648	0.000	19.90	0.029223					4.73*	
	3128X0PM5	12/06/02	12/06/32	14.255	0.000	20.51	0.029759	0.030741	0.031756	0.032803	0.033886	10.94	11.67
	3128X0RP6	12/30/02	12/30/32*	13.648	0.000	19.41	0.029223					5.23*	
	3128X0S91	04/07/03	04/07/33	15.108	0.000	17.45	0.029521	0.030466	0.031441	0.032447	0.033485	10.96	11.67
	3128X0TU3	12/27/02	12/27/17	100.000	VARIES		0.040901	0.040205	0.039491	0.038908	0.038309	14.59	14.11
	3128X0V48	03/24/03	03/24/23	30.359	0.000	33.80	0.055792	0.057480	0.059219	0.061010	0.062856	20.72	21.99
	3128X0W47	04/07/03	04/07/33	14.676	0.000	17.23	0.029166	0.030114	0.031093	0.032103	0.033147	10.83	11.55
	3128X0WW5	01/28/03	01/28/33	14.675	0.000	19.24	0.029166	0.030113	0.031092	0.032103	0.033146	10.96	11.69
	3128X0Z69	04/14/03	04/14/33	14.152	0.000	16.75	0.028719	0.029670	0.030653	0.031668	0.032717	10.66	11.38
	3128X0Z93	04/01/03	04/01/33	13.847	0.000	16.95	0.028449	0.029402	0.030387	0.031405	0.032457	10.59	11.31
Federal Home Loan Mortgage Corporation	3128X12R7	11/05/03	11/05/14	54.324	0.000	36.01	0.089722	0.092246	0.094840	0.097507	0.100250	33.04	34.93

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Federal Home Loan Mortgage Corporation	3128X1BK2	05/12/03	05/12/33	15.108	0.000	16.42	0.029521	0.030466	0.031441	0.032447	0.033485	10.89	11.60
	3128X1BY2	05/20/03	05/20/33	15.727	0.000	16.47	0.030007	0.030947	0.031916	0.032915	0.033945	11.05	11.75
	3128X1CN5	05/27/03	05/27/33	15.419	0.000	16.12	0.029768	0.030711	0.031683	0.032685	0.033720	10.95	11.66
	3128X1DB0	05/27/03	05/27/33	15.285	0.000	16.06	0.029663	0.030606	0.031579	0.032583	0.033620	10.91	11.62
	3128X1GZ4	06/17/03	06/17/33	18.796	0.000	16.83	0.032071	0.032977	0.033909	0.034867	0.035852	11.73	12.41
	3128X1HA8	06/23/03	06/23/33	16.728	0.000	15.89	0.030741	0.031671	0.032629	0.033616	0.034633	11.25	11.94
	3128X1HB6	06/13/03	06/13/33	17.732	0.000	16.58	0.031417	0.032336	0.033282	0.034255	0.035257	11.51	12.19
	3128X1HD2	06/23/03	06/23/33	16.728	0.000	15.89	0.030741	0.031671	0.032629	0.033616	0.034633	11.25	11.94
	3128X1HZ3	06/17/03	06/17/33	16.925	0.000	16.15	0.030879	0.031807	0.032762	0.033747	0.034761	11.31	12.00
	3128X1JE8	06/20/03	06/20/28	23.542	0.000	21.80	0.041867	0.043096	0.044361	0.045663	0.047003	15.32	16.23
	3128X1KF3	06/18/03	06/18/18*	99.500	3.250		0.007126					1.19*	
	3128X1MD6	06/30/03	06/30/33	16.631	0.000	15.64	0.030673	0.031604	0.032563	0.033551	0.034570	11.21	11.90
	3128X1MS3	06/30/03	06/30/33	17.222	0.000	15.86	0.031081	0.032006	0.032958	0.033939	0.034948	11.36	12.04
	3128X1NP8	07/07/03	07/07/33	17.680	0.000	15.82	0.030490	0.031384	0.032303	0.033250	0.034224	11.45	12.13
	3128X1NV5	07/07/03	07/07/33	17.475	0.000	15.74	0.030354	0.031250	0.032172	0.033121	0.034098	11.40	12.09
	3128X1PP6	07/07/03	07/07/33	16.728	0.000	15.47	0.029839	0.030741	0.031671	0.032629	0.033616	11.22	11.91
	3128X1QB6	07/07/03	07/07/33	16.201	0.000	15.26	0.029455	0.030363	0.031298	0.032262	0.033255	11.09	11.78
	3128X1QT7	06/30/03	06/30/33	16.679	0.000	15.66	0.030707	0.031637	0.032596	0.033584	0.034601	11.22	11.91
	3128X1RP4	07/16/03	07/16/33	14.890	0.000	14.45	0.028427	0.029344	0.030290	0.031267	0.032275	10.71	11.41
	3128X1RQ2	07/03/03	06/26/08	87.646	0.000	35.38	0.067479	0.068379	0.069290	0.070213	0.071149	24.46	25.12
	3128X1TD9	07/28/03	07/28/33*	14.464	0.000	13.92	0.028068	0.028988				5.98*	
	3128X1TM9	07/28/03	07/28/33	14.676	0.000	14.02	0.028248	0.029166	0.030114	0.031093	0.032103	10.62	11.32
	3128X1UM7	08/14/03	08/14/33*	13.569	0.000	13.08	0.027274					1.17*	
	3128X1Y76	10/21/03	10/21/33	14.152	0.000	11.48	0.027798	0.028719	0.029670	0.030653	0.031668	10.30	11.00
Federal Home Loan Mortgage Corporation	3128X23Z6	04/27/05	04/27/35	14.152	0.000			0.026044	0.026907	0.027798	0.028719	6.41	9.96
	3128X24W2	04/15/04	04/15/19	42.355	0.000	17.65	0.070342	0.072386	0.074489	0.076652	0.078879	26.01	27.54
	3128X26L4	04/28/04	04/28/34	15.108	0.000	6.58	0.027719	0.028606	0.029521	0.030466	0.031441	10.25	10.92
	3128X2G74	03/18/04	03/18/19	40.899	0.000	19.67	0.070814	0.072956	0.075163	0.077437	0.079779	26.33	27.94
	3128X2G82	03/18/04	03/18/19	40.899	0.000	19.67	0.070814	0.072956	0.075163	0.077437	0.079779	26.33	27.94
	3128X2GG4	12/30/03	12/30/19	100.000	VARIABLES		0.047580	0.046643	0.045758	0.044926	0.044150	16.96	16.32
	3128X2H73	03/18/04	03/18/19	40.781	0.000	19.67	0.070848	0.072998	0.075214	0.077496	0.079848	26.34	27.97
	3128X2J55	03/18/04	03/18/19	40.899	0.000	19.67	0.070814	0.072956	0.075163	0.077437	0.079779	26.33	27.94
	3128X2KD6	12/29/03	06/29/07	98.050	2.455	5.39	0.015237	0.015469	0.015705	0.015944	0.016187	5.53	5.70
	3128X2KE4	12/24/03	12/24/07	98.050	2.810	4.73	0.013200	0.013421	0.013644	0.013872	0.014103	4.79	4.96
	3128X2KW4	12/30/03	12/22/08	83.523	0.000	30.86	0.087727	0.089328	0.090958	0.092618	0.094308	31.90	33.07
	3128X2LR4	01/20/04	01/20/34*	13.258	0.000	8.74	0.026091					.50*	
	3128X2PY5	02/11/04	02/11/09*	99.700	2.000		0.008380					.34*	
	3128X2Q40	03/22/04	03/22/19	40.721	0.000	19.40	0.070865	0.073019	0.075239	0.077527	0.079883	26.33	27.96
	3128X2RQ0	01/30/04	04/01/05	98.411	0.000	12.48	0.037904					3.41	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006	
Federal Home Loan Mortgage Corporation	3128X2RR8	01/30/04	10/01/05	97.222	0.000	15.21	0.046275	0.046667					12.56	
	3128X2RU1	01/30/04	04/01/06	95.755	0.000	17.78	0.054156	0.054700	0.055250				19.69	4.97
	3128X2RV9	01/30/04	10/01/06	94.087	0.000	19.99	0.060926	0.061625	0.062333	0.063048			22.19	16.96
	3128X2RW7	01/30/04	10/01/07	90.198	0.000	23.66	0.072271	0.073293	0.074331	0.075383	0.076450		26.39	27.14
	3128X2RX5	01/30/04	04/01/08	88.056	0.000	25.09	0.076729	0.077908	0.079106	0.080321	0.081556		28.05	28.92
	3128X2RY3	01/30/04	10/01/08	85.870	0.000	26.20	0.080174	0.081492	0.082832	0.084194	0.085578		29.34	30.31
	3128X2RZ0	01/30/04	04/01/09	83.646	0.000	27.05	0.082843	0.084286	0.085754	0.087248	0.088767		30.35	31.41
	3128X2S48	04/07/04	04/07/34	15.782	0.000	7.31	0.028256	0.029139	0.030049	0.030988	0.031957		10.48	11.15
	3128X2S97	04/08/04	04/08/19	42.727	0.000	18.11	0.070207	0.072225	0.074302	0.076438	0.078636		25.98	27.49
	3128X2SA4	01/30/04	10/01/09	81.441	0.000	27.63	0.084678	0.086225	0.087800	0.089404	0.091037		31.04	32.19
	3128X2SB2	01/30/04	04/01/10	79.227	0.000	28.04	0.085985	0.087623	0.089292	0.090993	0.092726		31.55	32.76
	3128X2SC0	01/30/04	10/01/10	77.037	0.000	28.28	0.086761	0.088475	0.090222	0.092003	0.093820		31.85	33.12
	3128X2SD8	01/30/04	04/01/11	74.840	0.000	28.41	0.087210	0.088991	0.090807	0.092661	0.094553		32.04	33.36
	3128X2SE6	01/30/04	10/01/11	72.645	0.000	28.45	0.087363	0.089202	0.091079	0.092997	0.094954		32.12	33.48
	3128X2SF3	01/30/04	04/01/12	70.491	0.000	28.37	0.087171	0.089056	0.090983	0.092951	0.094961		32.06	33.47
	3128X2SG1	01/30/04	10/01/12	68.379	0.000	28.21	0.086698	0.088619	0.090583	0.092590	0.094642		31.91	33.34
	3128X2SH9	01/30/04	04/01/13	66.275	0.000	27.99	0.086061	0.088013	0.090010	0.092051	0.094139		31.69	33.14
	3128X2SJ5	01/30/04	10/01/13	64.227	0.000	27.70	0.085198	0.087170	0.089189	0.091254	0.093367		31.39	32.86
	3128X2SK2	01/30/04	04/01/14	62.210	0.000	27.36	0.084189	0.086176	0.088211	0.090293	0.092425		31.03	32.51
	3128X2SL0	01/30/04	10/01/14	60.256	0.000	26.97	0.083011	0.085004	0.087046	0.089137	0.091278		30.61	32.09
	3128X2SM8	01/30/04	04/01/15	58.361	0.000	26.53	0.081701	0.083694	0.085736	0.087828	0.089971		30.13	31.62
	3128X2SN6	01/30/04	10/01/15	56.535	0.000	26.06	0.080275	0.082260	0.084295	0.086380	0.088516		29.62	31.10
	3128X2SP1	01/30/04	04/01/16	54.741	0.000	25.58	0.078795	0.080770	0.082794	0.084869	0.086996		29.08	30.56
	3128X2SQ9	01/30/04	10/01/16	52.987	0.000	25.07	0.077264	0.079225	0.081235	0.083297	0.085411		28.53	29.99
	3128X2SR7	01/30/04	04/01/17	51.299	0.000	24.55	0.075670	0.077612	0.079604	0.081646	0.083742		27.94	29.40
	3128X2SS5	01/30/04	10/01/17	49.661	0.000	24.02	0.074041	0.075961	0.077931	0.079951	0.082025		27.35	28.79
	3128X2ST3	01/30/04	04/01/18	48.064	0.000	23.48	0.072393	0.074289	0.076234	0.078231	0.080279		26.75	28.17
	3128X2SU0	01/30/04	10/01/18	46.530	0.000	22.93	0.070720	0.072589	0.074506	0.076475	0.078495		26.14	27.54
	3128X2SV8	01/30/04	04/01/19	45.040	0.000	22.38	0.069043	0.070882	0.072770	0.074708	0.076698		25.52	26.90
	3128X2SW6	01/30/04	10/01/19	43.600	0.000	21.84	0.067364	0.069172	0.071028	0.072935	0.074892		24.91	26.26
	3128X2SX4	01/30/04	04/01/20	42.215	0.000	21.29	0.065687	0.067462	0.069285	0.071157	0.073080		24.29	25.62
	3128X2SY2	01/30/04	10/01/20	40.880	0.000	20.75	0.064020	0.065761	0.067549	0.069386	0.071273		23.68	24.98
	3128X2SZ9	01/30/04	04/01/07	92.208	0.000	21.99	0.067106	0.067970	0.068845	0.069732	0.070629		24.47	25.10
	3128X2U94	04/08/04	04/08/19	42.727	0.000	18.11	0.070207	0.072225	0.074302	0.076438	0.078636		25.98	27.49
	3128X2V28	04/08/04	04/08/19	42.727	0.000	18.11	0.070207	0.072225	0.074302	0.076438	0.078636		25.98	27.49
	3128X2V36	04/07/04	04/07/34	15.329	0.000	7.21	0.027898	0.028784	0.029697	0.030640	0.031613		10.35	11.02
	3128X2V85	03/17/04	03/17/34	15.782	0.000	7.87	0.028256	0.029139	0.030049	0.030988	0.031957		10.52	11.19
	3128X2VK8	02/23/04	02/23/34*	13.648	0.000	7.99	0.026454						1.38*	
	3128X2XE0	02/25/04	02/25/19	99.000	3.050		0.013763	0.014009	0.014259				5.06	.77
	3128X2Y58	03/30/04	09/30/08*	99.750	2.250		0.006987						.62*	

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Federal Home Loan Mortgage Corporation	3128X2ZJ7	03/04/04	03/04/19	41.198	0.000	20.63	0.070725	0.072846	0.075032	0.077283	0.079601	26.35	27.95
	3128X2ZY4	03/18/04	03/18/16	99.000	VARIES		0.024158	0.024657	0.024738			8.85	1.90
Federal Home Loan Mortgage Corporation	3128X32B8	12/29/04	12/29/34	16.486	0.000	.06	0.027935	0.028787	0.029665	0.030570	0.031502	10.21	10.85
	3128X32G7	01/19/05	01/19/35	13.948	0.000			0.025862	0.026725	0.027617	0.028539	8.98	10.08
	3128X32J1	01/19/05	01/19/35	14.463	0.000			0.026316	0.027177	0.028068	0.028987	9.14	10.24
	3128X33A9	01/19/05	01/19/35	14.152	0.000			0.026044	0.026907	0.027798	0.028719	9.05	10.14
	3128X33L5	02/01/05	02/01/07	93.204	0.000			0.091913	0.093544	0.095205	0.096894	30.58	34.48
	3128X33P6	01/26/05	01/26/35	15.152	0.000			0.026895	0.027755	0.028641	0.029556	9.14	10.43
	3128X33R2	01/26/05	01/26/35	15.374	0.000			0.027076	0.027934	0.028819	0.029733	9.20	10.49
	3128X33S0	02/01/05	02/01/35	15.108	0.000			0.026859	0.027719	0.028606	0.029521	8.99	10.41
	3128X33V3	02/01/05	02/01/35	14.675	0.000			0.026497	0.027358	0.028247	0.029166	8.87	10.28
	3128X33Y7	02/14/05	02/14/25	30.359	0.000			0.051021	0.052564	0.054154	0.055792	16.39	19.65
	3128X34B6	02/16/05	02/16/35	14.890	0.000			0.026678	0.027539	0.028427	0.029344	8.52	10.32
	3128X34E0	03/01/05	03/28/13	70.400	0.000		0.085914	0.086203	0.088097	0.090033	0.092010	26.03	32.43
	3128X34J9	02/14/05	02/14/35	16.154	0.000			0.027686	0.028540	0.029420	0.030328	8.89	10.68
	3128X34N0	02/16/05	02/16/35	15.644	0.000			0.027291	0.028148	0.029032	0.029943	8.71	10.53
	3128X35C3	02/28/05	02/28/35	15.463	0.000			0.026557	0.027850	0.028262	0.029638	8.31	10.46
	3128X35M1	02/28/05	02/28/35	15.329	0.000			0.026451	0.027744	0.028158	0.029533	8.28	10.42
	3128X35S8	02/28/05	02/28/35	14.890	0.000			0.026098	0.027387	0.027809	0.029181	8.17	10.29
	3128X36B4	03/23/05	03/23/35	15.782	0.000			0.027399	0.028256	0.029139	0.030049	7.70	10.51
	3128X36K4	03/28/05	03/28/35	14.847	0.000			0.026642	0.027503	0.028391	0.029308	7.35	10.23
	3128X36M0	03/28/05	06/28/06	99.270	VARIES		0.029612	0.030059	0.030413			8.17	5.38
	3128X36W8	04/06/05	04/06/35	14.675	0.000			0.026497	0.027358	0.028247	0.029166	7.09	10.16
	3128X37C1	03/30/05	03/30/35	14.463	0.000			0.026316	0.027177	0.028068	0.028987	7.21	10.11
	3128X37F4	03/28/05	03/28/35	14.255	0.000			0.026135	0.026997	0.027888	0.028808	7.21	10.05
	3128X3A37	10/20/04	10/20/34	14.049	0.000	1.84	0.025953	0.026816	0.027707	0.028628	0.029580	9.62	10.27
	3128X3D59	10/27/04	10/27/34	14.463	0.000	1.68	0.026316	0.027177	0.028068	0.028987	0.029936	9.74	10.39
	3128X3DR1	04/26/04	04/21/09	82.475	0.000	22.02	0.091082	0.092859	0.094671	0.096518	0.098401	33.36	34.67
	3128X3E90	11/03/04	11/03/34	14.675	0.000	1.54	0.026497	0.027358	0.028247	0.029166	0.030113	9.80	10.44
	3128X3K36	11/15/04	11/15/34	14.675	0.000	1.22	0.026497	0.027358	0.028247	0.029166	0.030113	9.77	10.42
	3128X3QA4	07/15/04	07/15/19*	38.309	0.000	11.48	0.069169	0.071417				13.82*	
	3128X3QS5	07/02/04	09/30/05	96.916	0.000	12.24	0.068573	0.069441				18.60	
	3128X3QT3	07/02/04	12/30/05	96.002	0.000	13.12	0.074300	0.075321				26.86	
	3128X3QU0	07/02/04	03/31/06	95.007	0.000	14.02	0.078582	0.079743	0.080922			28.71	7.20
	3128X3QV8	07/02/04	06/30/06	93.992	0.000	14.69	0.082898	0.084194	0.085510			30.08	15.31
	3128X3QW6	07/02/04	09/29/06	92.958	0.000	15.23	0.085437	0.086839	0.088264	0.089713		31.27	23.92
	3128X3QX4	07/02/04	12/29/06	91.898	0.000	15.63	0.088765	0.090282	0.091826	0.093396		32.23	33.16
	3128X3QY2	07/02/04	03/30/07	90.817	0.000	16.05	0.090059	0.091652	0.093274	0.094925	0.096605	33.00	34.18
	3128X3QZ9	07/02/04	06/29/07	89.742	0.000	16.29	0.092636	0.094327	0.096049	0.097802	0.099587	33.66	34.90

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Federal Home Loan Mortgage Corporation	3128X3R39	12/06/04	12/06/34	14.464	0.000	.66	0.026316	0.027178	0.028068	0.028988	0.029937	9.67	10.32
	3128X3RA3	07/06/04	07/06/09	80.880	0.000	16.86	0.096369	0.098436	0.100547	0.102704	0.104906	35.80	37.35
	3128X3TY9	08/26/04	08/26/24	29.204	0.000	6.34	0.050701	0.052286	0.053920	0.055605	0.057342	18.94	20.14
	3128X3U68	12/07/04	12/07/09*	99.950	3.000		0.002777					.43*	
	3128X3UK7	09/15/04	09/15/06*	99.900	VARIABLES		0.009054					.67*	
	3128X3UU5	09/15/04	09/15/34*	14.152	0.000	2.76	0.026044	0.026907				6.77*	
	3128X3V42	12/13/04	12/13/34	15.218	0.000	.49	0.026949	0.027808	0.028695	0.029609	0.030553	9.89	10.53
	3128X3V75	12/22/04	12/22/34	14.569	0.000	.24	0.026407	0.027268	0.028158	0.029077	0.030025	9.68	10.32
	3128X3W25	12/22/04	12/22/34	14.463	0.000	.24	0.026316	0.027177	0.028068	0.028987	0.029936	9.64	10.29
	3128X3W66	12/28/04	12/28/34	14.675	0.000	.08	0.026497	0.027358	0.028247	0.029166	0.030113	9.70	10.34
	3128X3W74	12/06/04	12/06/34	14.463	0.000	.66	0.026316	0.027177	0.028068	0.028987	0.029936	9.67	10.32
	3128X3WD1	09/22/04	09/22/34	14.463	0.000	2.61	0.026316	0.027177	0.028068	0.028987	0.029936	9.80	10.45
	3128X3X57	12/22/04	12/22/34	14.675	0.000	.24	0.026497	0.027358	0.028247	0.029166	0.030113	9.71	10.35
	3128X3Y72	12/29/04	12/29/34	14.890	0.000	.05	0.026678	0.027539	0.028427	0.029344	0.030290	9.76	10.40
	3128X3YB3	10/20/04	10/20/34	14.890	0.000	1.89	0.026678	0.027539	0.028427	0.029344	0.030290	9.88	10.53
	3128X3Z63	12/29/04	12/29/34	14.675	0.000	.05	0.026497	0.027358	0.028247	0.029166	0.030113	9.70	10.34
Federal Home Loan Mortgage Corporation	3128X4AC5	04/19/05	04/15/14	65.973	0.000			0.085780	0.087746	0.089799	0.091901	21.77	32.27
	3128X4AD3	04/19/05	12/15/14	63.722	0.000		0.083567	0.084186	0.086173	0.088207	0.090290	21.21	31.45
	3128X4AE1	04/19/05	04/15/17	56.285	0.000			0.075857	0.077656	0.079540	0.081470	19.25	28.59
	3128X4AG6	05/18/05	05/18/35	14.675	0.000			0.026497	0.027358	0.028247	0.029166	5.95	10.09
	3128X4AM3	05/11/05	11/10/05	99.984	3.500			0.000894				.16	
	3128X4AU5	05/18/05	05/18/35	15.108	0.000			0.026859	0.027719	0.028606	0.029521	6.03	10.22
	3128X4BN0	06/15/05	06/15/35	15.329	0.000			0.027039	0.027898	0.028784	0.029697	5.31	10.23
	3128X4CH2	06/29/05	06/29/35	16.874	0.000			0.028218	0.029067	0.029942	0.030843	5.14	10.63
	3128X4DN8	07/06/05	07/06/35	15.966	0.000				0.027542	0.028397	0.029279	4.82	10.37
	3128X4ES6	08/10/05	08/10/35	15.509	0.000				0.027184	0.028041	0.028926	3.83	10.19
	3128X4EV9	07/21/05	08/15/06	100.000	0.000			0.111176	0.111473	0.113704		17.83	25.37
	3128X4EY3	08/10/05	08/10/35	15.782	0.000				0.027399	0.028256	0.029139	3.86	10.26
	3128X4FC0	08/10/05	08/10/35	15.419	0.000				0.027112	0.027970	0.028855	3.82	10.16
	3128X4FU0	08/04/05	12/01/06	94.798	0.000				0.107146	0.108571	0.110779	15.79	36.23
	3128X4FV8	08/04/05	06/01/11	77.489	0.000			0.095258	0.096630	0.098768	0.100954	14.04	35.30
	3128X4FX4	08/04/05	06/01/07	92.716	0.000			0.107764	0.109237	0.111522	0.113856	15.89	39.88
	3128X4FY2	08/04/05	12/01/07	90.774	0.000			0.106019	0.107473	0.109732	0.112039	15.63	39.23
	3128X4FZ9	08/04/05	06/01/08	88.800	0.000			0.104769	0.106216	0.108472	0.110775	15.44	38.78
	3128X4GA3	08/04/05	12/01/11	75.722	0.000			0.093488	0.094839	0.096947	0.099101	13.78	34.65
	3128X4GB1	08/04/05	12/01/08	86.894	0.000			0.103025	0.104456	0.106686	0.108962	15.19	38.14
	3128X4GC9	08/24/05	08/24/35	15.108	0.000				0.026859	0.027719	0.028606	3.41	10.05
	3128X4GD7	08/04/05	06/01/12	73.943	0.000			0.091841	0.093179	0.095262	0.097392	13.54	34.05
	3128X4GE5	08/04/05	06/01/09	84.918	0.000			0.101865	0.103301	0.105532	0.107810	15.02	37.73

* Called in 2005; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Federal Home Loan Mortgage Corporation	3128X4GF2	08/04/05	12/01/09	83.027	0.000			0.100228	0.101648	0.103857	0.106114	14.78	37.12
	3128X4GG0	08/04/05	12/01/12	72.215	0.000			0.090127	0.091443	0.093498	0.095598	13.29	33.41
	3128X4GH8	08/04/05	06/01/10	81.144	0.000			0.098642	0.100051	0.102240	0.104477	14.54	36.55
	3128X4GJ4	08/04/05	12/01/10	79.323	0.000			0.096876	0.098262	0.100422	0.102630	14.28	35.89
	3128X4GK1	08/04/05	06/01/13	70.468	0.000			0.088525	0.089829	0.091861	0.093938	13.05	32.83
	3128X4HU8	08/12/05	01/10/13	71.011	0.000				0.092161	0.093935	0.096130	12.81	34.18
	3128X4HY0	09/06/05	09/06/35	14.675	0.000				0.026497	0.027358	0.028247	3.05	9.90
	3128X4JH5	09/06/05	09/06/35	15.196	0.000				0.026931	0.027790	0.028677	3.10	10.05
Federal Home Loan Mortgage Corporation	3129023V9	10/30/00	05/15/07	67.060	0.000	194.60	0.147881	0.152466	0.157194	0.162069	0.167094	54.49	57.92
	3129026G9	12/06/00	03/30/10	56.100	0.000	161.26	0.124420	0.128339	0.132382	0.136553	0.140854	46.22	49.18
	3129026H7	12/06/00	03/30/05	77.160	0.000	213.78	0.164307					14.62	
	312902FP9	10/12/99	03/01/05	70.745	0.000	282.01	0.175606					10.54	
	312902FQ7	10/12/99	06/01/05	69.503	0.000	278.51	0.176388					26.46	
	312902FR5	10/12/99	08/01/05	68.721	0.000	275.86	0.171022	0.176638				36.93	
	312902FS3	10/12/99	12/01/05	67.176	0.000	270.62	0.171522	0.177172				57.62	
	312902FT1	10/12/99	07/01/07	60.216	0.000	246.39	0.157410	0.162666	0.168098	0.173711		57.61	61.53
	312902FU8	10/12/99	08/01/08	55.888	0.000	230.34	0.143275	0.148088	0.153063	0.158204	0.163519	53.91	57.60
	312902FV6	10/12/99	03/01/06	66.014	0.000	266.92	0.166515	0.172017	0.177701			62.28	10.66
	312902FW4	10/12/99	06/01/06	64.867	0.000	263.16	0.166961	0.172495	0.178211			61.44	26.73
	312902FX2	10/12/99	08/01/06	64.123	0.000	260.61	0.161814	0.167185	0.172734	0.178467		60.86	37.31
	312902FY0	10/12/99	06/01/07	60.546	0.000	247.80	0.157419	0.162676	0.168108	0.173722	0.179523	57.94	61.87
	312902FZ7	10/12/99	07/01/08	56.244	0.000	231.35	0.147917	0.152878	0.158006	0.163306		54.14	57.84
	312902LX5	12/17/99	12/17/29	14.255	0.000	55.19	0.036159	0.037353	0.038585	0.039859	0.041174	13.27	14.16
	312902VG1	04/25/00	01/04/21	25.643	0.000	92.54	0.062747	0.064844	0.067012	0.069252	0.071567	23.72	25.33
	312902VH9	04/25/00	01/04/22	24.042	0.000	86.67	0.058760	0.060722	0.062750	0.064846	0.067012	22.21	23.72
	312902VJ5	04/25/00	01/04/23	22.536	0.000	81.18	0.055031	0.056867	0.058765	0.060727	0.062753	20.80	22.21
	312902VK2	04/25/00	01/04/24	21.145	0.000	76.06	0.051551	0.053269	0.055044	0.056879	0.058775	19.49	20.81
	312902VL0	04/25/00	01/04/25	20.007	0.000	71.43	0.048378	0.049980	0.051635	0.053345	0.055112	18.28	19.51
	312902VM8	04/25/00	01/04/26	18.780	0.000	66.97	0.045345	0.046845	0.048395	0.049996	0.051650	17.13	18.29
	312902VN6	04/25/00	01/04/27	17.654	0.000	62.81	0.042524	0.043928	0.045378	0.046876	0.048424	16.07	17.14
	312902VS5	04/25/00	01/04/12	46.161	0.000	167.60	0.113715	0.117537	0.121487	0.125570	0.129789	43.00	45.94
	312902VT3	04/25/00	01/04/13	43.203	0.000	156.88	0.106448	0.110026	0.113724	0.117546	0.121497	40.25	43.00
	312902VU0	04/25/00	01/04/14	40.436	0.000	146.85	0.099641	0.102990	0.106452	0.110030	0.113728	37.68	40.25
	312902VV8	04/25/00	01/04/18	31.141	0.000	112.72	0.076457	0.079020	0.081668	0.084406	0.087235	28.91	30.88
	312902VW6	04/25/00	01/04/19	29.163	0.000	105.53	0.071577	0.073976	0.076455	0.079016	0.081664	27.06	28.91
	312902VX4	04/25/00	01/04/20	27.313	0.000	98.80	0.067011	0.069256	0.071576	0.073974	0.076452	25.34	27.06
	312902WC9	04/25/00	01/04/05	73.471	0.000	264.75	0.179483					.54	
	312902WD7	04/25/00	01/04/06	68.696	0.000	248.71	0.168699	0.174355	0.180200			63.79	.54
	312902WE5	04/25/00	01/04/07	64.216	0.000	233.41	0.158387	0.163715	0.169222	0.174914	0.180798	59.90	63.99
	312902WF2	04/25/00	01/04/08	59.995	0.000	218.97	0.148662	0.153681	0.158869	0.164233	0.169777	56.23	60.09
	312902WG0	04/25/00	01/04/09	56.172	0.000	204.79	0.139013	0.143701	0.148548	0.153558	0.158737	52.58	56.18

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Federal Home Loan Mortgage Corporation	312902WH8	04/25/00	01/04/10	52.605	0.000	191.53	0.129993	0.134372	0.138899	0.143578	0.148415	49.16	52.53
	312902WJ4	04/25/00	01/04/11	49.272	0.000	179.15	0.121576	0.125667	0.129896	0.134266	0.138784	45.98	49.12
	312902WK1	04/25/00	01/04/15	37.975	0.000	137.36	0.093162	0.096282	0.099507	0.102841	0.106285	35.22	37.62
	312902WL9	04/25/00	01/04/16	35.607	0.000	128.58	0.087188	0.090104	0.093118	0.096232	0.099451	32.96	35.20
	312902WM7	04/25/00	01/04/17	33.256	0.000	120.41	0.081671	0.084409	0.087239	0.090164	0.093187	30.88	32.99
Federal Home Loan Mortgage Corporation	312923C94	05/16/01	01/03/05	83.780	0.000	161.93	0.133726					.27	
	312923CN3	01/10/01	08/17/12	61.750	1.000	105.05	0.081030	0.083259	0.085551	0.087905	0.090324	30.18	31.86
	312923RN7	03/20/01	03/14/06	77.428	0.000	165.92	0.133734	0.137211	0.140778			49.52	10.28
	312923VH5	04/10/01	05/31/05	81.380	0.000	165.87	0.136444					20.33	
Federal Home Loan Mortgage Corporation	312924TN3	11/19/01	11/19/20	100.000	5.881		0.163362	0.168166	0.173111	0.178201	0.183441	60.08	63.67
Federal Home Loan Mortgage Corporation	3129252H2	08/26/02	02/26/21*	30.624	0.000	49.65	0.062840					3.46*	
	3129252N9	08/27/02	08/27/32*	12.693	0.000	22.24	0.028322					1.59*	
	3129252U3	09/10/02	09/10/32*	13.162	0.000	22.25	0.028774					1.99*	
	3129253H1	09/10/02	09/10/32*	12.693	0.000	21.87	0.028322					1.95*	
	3129255S5	09/19/02	09/14/07	84.361	0.000	68.36	0.086260	0.087744	0.089253	0.090788	0.092350	31.64	32.74
	312925F88	08/19/02	08/19/32*	12.693	0.000	22.46	0.028322					1.36*	
	312925N97	08/26/02	08/26/32*	12.693	0.000	22.27	0.028322					1.56*	
	312925QQ6	06/05/02	06/05/22*	24.774	0.000	48.72	0.058170					8.96*	
	312925QU7	06/05/02	06/05/22*	24.654	0.000	48.67	0.058129					8.95*	
	312925QW3	06/05/02	06/05/22*	24.774	0.000	48.72	0.058170					8.96*	
	312925S68	08/27/02	08/27/32*	12.693	0.000	22.24	0.028322					1.59*	
	312925UB4	06/21/02	06/21/32	12.693	0.000	24.12	0.029314	0.030340	0.031402	0.032501	0.033638	10.76	11.52
	312925ZY9	07/26/02	01/26/07	83.786	0.000	84.03	0.099958	0.101942	0.103965	0.106029	0.108134	36.96	38.45
Federal Home Loan Banks	31339X6F6	06/12/03	06/12/23	100.000	VARIABLES		0.084982	0.084357	0.083722	0.083077	0.082422	30.46	30.00
	31339XA53	06/09/03	06/09/28	22.811	0.000	22.07	0.041543	0.042790	0.044073	0.045395	0.046757	15.24	16.16
	31339XAF1	06/09/03	06/09/33	15.782	0.000	15.92	0.030049	0.030988	0.031957	0.032955	0.033985	11.03	11.73
	31339XBL7	06/10/03	06/10/33	15.108	0.000	15.59	0.029521	0.030466	0.031441	0.032447	0.033485	10.84	11.54
	31339XDQ4	06/16/03	06/16/33	15.554	0.000	15.61	0.029874	0.030815	0.031786	0.032787	0.033820	10.95	11.65
	31339XGE8	06/16/03	06/16/33	15.967	0.000	15.79	0.030189	0.031126	0.032093	0.033089	0.034117	11.07	11.76
	31339XJ70	06/23/03	06/23/33*	15.108	0.000	15.21	0.029521					5.08*	
	31339XJL9	06/23/03	06/23/33*	15.108	0.000	15.21	0.029521					5.08*	
	31339XKS2	06/23/03	06/23/28	23.714	0.000	21.72	0.041939	0.043164	0.044424	0.045721	0.047056	15.34	16.25
	31339XKT0	06/19/03	06/19/18	100.000	VARIABLES		0.084966	0.084539	0.084105	0.083664	0.083217	30.50	30.19
	31339XMN1	06/18/03	06/18/18	44.966	0.000	38.36	0.073062	0.075034	0.077060	0.079141	0.081278	26.71	28.17
	31339XMW1	06/26/03	06/26/23	31.870	0.000	28.82	0.055944	0.057567	0.059236	0.060954	0.062722	20.45	21.65
	31339XN42	06/26/03	06/26/08	100.000	VARIABLES		0.085850	0.086067	0.086145	0.086080	0.085871	30.95	31.00
	31339XQ72	07/03/03	07/03/23	32.181	0.000	28.45	0.054399	0.055963	0.057572	0.059227	0.060930	20.43	21.62

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st Period	2006 2nd Period	2006 3rd Period	2005	2006
Federal Home Loan Banks	31339XRT3	06/30/03	06/30/23	33.134	0.000	28.68	0.055994	0.057562	0.059173	0.060830	0.062534	20.44	21.60
	31339XSM7	07/02/03	07/02/18	100.000	VARIABLES		0.082191	0.081738	0.081278	0.080811	0.080337	29.34	29.01
	31339XUQ5	06/30/03	07/02/18	46.694	0.000	37.01	0.070160	0.071964	0.073813	0.075710	0.077656	26.24	27.60
Federal Home Loan Banks	31339Y4A7	07/16/03	07/16/18	100.000	VARIABLES		0.081407	0.080967	0.080521	0.080068	0.079608	29.08	28.76
	31339YBR2	07/07/03	07/07/23	32.181	0.000	28.24	0.054399	0.055963	0.057572	0.059227	0.060930	20.42	21.61
	31339YMR0	07/28/03	07/28/23	30.656	0.000	26.96	0.054204	0.055831	0.057505	0.059231	0.061008	20.31	21.55
	31339YPD8	07/29/03	07/29/19	39.750	0.000	33.99	0.068427	0.070428	0.072488	0.074609	0.076791	25.61	27.13
	31339YQP0	08/07/03	08/07/08	100.000	VARIABLES		0.035869	0.036173	0.036480	0.036599	0.036721	13.06	13.19
	31339YX23	08/11/03	08/11/23*	28.367	0.000	25.96	0.053709					2.15*	
	31339YXB3	08/04/03	08/04/23*	28.588	0.000	26.37	0.053768					1.77*	
Federal Home Loan Banks	3133M2H59	01/27/98	01/27/23*	17.905	0.000	109.36	0.054450					1.42*	
	3133M2JB4	12/18/97	12/18/12	33.623	0.000	224.43	0.114940	0.119192	0.123602	0.128176	0.132918	42.26	45.44
Federal Home Loan Banks	3133M3CT0	04/07/98	04/07/28*	12.693	0.000	74.83	0.038601					3.71*	
Federal Home Loan Banks	3133M4JQ7	06/05/98	06/05/28	12.678	0.000	72.55	0.038587	0.039939	0.041337	0.042785	0.044284	14.21	15.22
	3133M4TR6	07/07/98	07/07/28	13.648	0.000	73.41	0.038112	0.039398	0.040727	0.042102	0.043523	14.41	15.40
Federal Home Loan Banks	3133M5ER7	09/08/98	09/08/28	13.727	0.000	71.25	0.038175	0.039460	0.040788	0.042160	0.043579	14.27	15.25
	3133M5LN8	09/18/98	09/18/28	13.928	0.000	71.26	0.038334	0.039615	0.040938	0.042305	0.043718	14.30	15.27
	3133M5QZ6	09/29/98	09/29/28	14.934	0.000	72.70	0.039077	0.040335	0.041634	0.042975	0.044358	14.53	15.48
Federal Home Loan Banks	3133M7A30	01/26/99	01/26/29*	13.648	0.000	65.86	0.036867					.92*	
Federal Home Loan Banks	3133M95W8	07/13/99	07/13/29	12.331	0.000	57.26	0.034471	0.035695	0.036962	0.038274	0.039633	13.05	13.99
	3133M9CD2	08/17/99	08/17/29	11.806	0.000	55.05	0.033947	0.035178	0.036453	0.037774	0.039144	12.78	13.72
	3133M9JE3	07/29/99	07/27/06	64.021	0.000	264.46	0.158414	0.163546	0.168844	0.174313		59.56	35.77
	3133M9UQ3	09/01/99	03/01/05	71.017	0.000	279.62	0.170193					10.21	
Federal Home Loan Banks	3133MA6W4	10/20/99	04/20/05	70.101	0.000	279.75	0.176545					19.24	
Federal Home Loan Banks	3133MCF83	10/27/00	04/27/10	79.882	0.000		0.053770	0.035613	0.036746	0.025498	0.026310	15.00	10.54
Federal Home Loan Banks	3133MFR42	06/21/01	06/13/06	77.119	0.000	155.95	0.135828	0.139419	0.143106			49.68	23.18
Federal Home Loan Banks	3133MHR63	09/24/01	09/15/06	80.023	0.000	126.27	0.115046	0.117652	0.120316	0.123041		42.44	31.05
Federal Home Loan Banks	3133MLRW7	02/22/02	02/22/07	100.000	VARIABLES		0.137172	0.137131	0.136425	0.135701	0.134297	49.28	48.71
Federal Home Loan Banks	3133MQDM3	08/05/02	08/05/08	100.000	VARIABLES		0.118939	0.119230	0.119341	0.119269	0.119011	42.93	42.90
Federal Home Loan Banks	3133MS3B4	09/19/02	09/14/07	84.850	0.000	66.33	0.083595	0.084983	0.086395	0.087830	0.089289	30.64	31.67
	3133MSHD5	10/17/02	10/19/09	76.775	0.000	66.65	0.087602	0.089271	0.090970	0.092703	0.094468	32.08	33.31
	3133MSHE3	10/17/02	10/19/09	76.745	0.000	66.73	0.087709	0.089381	0.091086	0.092823	0.094593	32.12	33.36
	3133MSRX0	10/15/02	10/05/07	85.446	0.000	61.93	0.080546	0.081830	0.083135	0.084460	0.085806	29.45	30.40
	3133MSYC8	11/05/02	11/05/32	14.255	0.000	21.44	0.029759	0.030741	0.031756	0.032803	0.033886	11.00	11.74
Federal Home Loan Banks	3133MTES3	11/15/02	11/15/32	13.648	0.000	20.72	0.029223	0.030210	0.031229	0.032283	0.033373	10.79	11.53
Federal Home Loan Banks	3133MUP74	12/27/02	12/27/32	15.241	0.000	20.49	0.030571	0.031545	0.032550	0.033586	0.034656	11.19	11.91
	3133MUSN6	01/13/03	01/13/33	14.675	0.000	19.68	0.029166	0.030113	0.031092	0.032103	0.033146	10.99	11.72
Federal Home Loan Banks	3133MV4K6	02/04/03	02/04/28*	20.207	0.000	26.25	0.040159					1.33*	
	3133MV5T6	01/28/03	01/28/13	100.000	VARIABLES		0.081182	0.082693	0.081511	0.083033	0.081851	29.96	30.08
	3133MV7H0	01/27/03	01/27/33*	13.569	0.000	18.59	0.028197					.73*	
	3133MVSL8	02/18/03	02/18/33*	13.968	0.000	18.24	0.028557					1.34*	

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st Period	2006 2nd Period	2006 3rd Period	2005	2006	
Federal Home Loan Banks	3133MVT52	02/24/03	02/24/23*	28.643	0.000	35.21	0.055490							2.94*
	3133MVZN6	02/25/03	02/25/28*	20.207	0.000	25.41	0.040159							2.17*
Federal Home Loan Banks	3133MW2W0	02/25/03	02/25/28*	20.207	0.000	25.41	0.040159							2.17*
	3133MW2X8	02/27/03	02/27/20*	36.604	0.000	42.21	0.066665							3.73*
	3133MW4W8	02/27/03	02/27/20*	36.484	0.000	42.22	0.066686							3.73*
	3133MW7G0	03/03/03	03/03/08	100.000	VARIABLES		0.090696	0.090912	0.090989	0.090925	0.090717			32.72 32.71
	3133MWGF2	03/05/03	03/05/07	100.000	VARIABLES		0.090867	0.090977	0.090883	0.090583	0.090072			32.73 32.57
	3133MWH95	02/28/03	02/28/23*	30.066	0.000	35.18	0.055443							3.22*
	3133MWU90	03/24/03	03/24/08	100.000	VARIABLES		0.102735	0.103041	0.103151	0.103063	0.102771			37.08 37.08
Federal Home Loan Banks	3133MXEJ4	04/01/03	04/01/33	14.977	0.000	17.56	0.029415	0.030360	0.031337	0.032344	0.033384			10.93 11.65
	3133MXWJ4	04/14/03	04/14/15	55.287	0.000	48.88	0.082693	0.084761	0.086880	0.089052	0.091278			30.46 32.01
Federal Home Loan Banks	3133MY6C6	04/28/03	04/28/33*	13.451	0.000	15.96	0.028089							3.29*
	3133MYD95	04/28/03	04/28/33*	13.451	0.000	15.96	0.028089							3.29*
	3133MYGP6	05/05/03	05/05/06	100.000	VARIABLES		0.062807	0.062768	0.062651					22.59 7.77
	3133MYGY7	04/23/03	01/23/06	100.000	VARIABLES		0.016662	0.016631	0.016509					5.97 .36
	3133MYTD9	05/27/03	05/27/33*	14.676	0.000	15.77	0.029166							4.26*
Federal Home Loan Banks	3133X02D0	08/11/03	08/11/23*	27.823	0.000	25.88	0.053554							2.14*
	3133X05F2	08/18/03	08/18/23*	27.661	0.000	25.47	0.053504							2.51*
	3133X0DG1	08/11/03	08/11/17*	43.708	0.000	37.44	0.077282							3.09*
	3133X0RS0	09/05/03	09/05/06	100.000	VARIABLES		0.020956	0.021052	0.021150	0.020775				7.58 5.09
Federal Home Loan Banks	3133X16J1	09/29/03	09/29/10	100.000	VARIABLES		0.070392	0.071402	0.072193	0.072760	0.073098			25.69 26.19
	3133X1BR7	09/17/03	09/12/08	84.441	0.000	37.76	0.082962	0.084381	0.085824	0.087292	0.088785			30.43 31.48
	3133X1D38	09/29/03	09/29/06	100.000	VARIABLES		0.024575	0.024604	0.024524	0.024333				8.85 6.54
	3133X1DT1	10/06/03	10/06/08	100.000	VARIABLES		0.097382	0.097812	0.098076	0.098173	0.098098			35.19 35.33
	3133X1LK1	10/16/03	10/16/06	100.000	VARIABLES		0.063839	0.063815	0.063790	0.063568				22.97 18.14
Federal Home Loan Banks	3133X4UM1	03/30/04	03/30/11	100.000	VARIABLES		0.138208	0.137496	0.136767	0.136020	0.135253			49.50 48.96
	3133X4UW9	03/11/04	03/11/11	100.000	VARIABLES		0.138360	0.137652	0.136925	0.136181	0.135418			49.52 48.99
	3133X4V65	03/10/04	03/10/08	100.000	VARIABLES		0.050002	0.050494	0.050774	0.050837	0.050681			18.17 18.29
	3133X4V81	03/09/04	01/23/09	100.000	1.560		0.049042	0.049578	0.049477	0.050149	0.050179			17.80 18.01
Federal Home Loan Banks	3133X5BL1	04/08/04	10/08/09	100.000	VARIABLES		0.075474	0.075367	0.075258	0.075149	0.075037			27.13 27.05
	3133X5C30	04/08/04	04/08/09	100.000	VARIABLES		0.073708	0.073580	0.073450	0.073319	0.073186			26.49 26.40
	3133X5FD5	03/18/04	03/18/09	100.000	VARIABLES		0.077610	0.077503	0.077394	0.077284	0.077172			27.90 27.82
	3133X5GD4	04/14/04	10/14/09	100.000	VARIABLES		0.070837	0.070713	0.070587	0.070460	0.070331			25.46 25.37
	3133X5GW2	04/14/04	10/14/09	100.000	VARIABLES		0.071207	0.071087	0.070966	0.070843	0.070718			25.59 25.51
	3133X5HB7	04/16/04	10/16/09	100.000	VARIABLES		0.070837	0.070713	0.070587	0.070460	0.070331			25.46 25.37
	3133X5HN1	04/16/04	10/16/09	100.000	VARIABLES		0.072391	0.072248	0.072104	0.071957	0.071808			26.01 25.91
	3133X5JF6	04/08/04	10/08/09	100.000	VARIABLES		0.075843	0.075741	0.075637	0.075532	0.075425			27.27 27.19
	3133X5KQ0	03/25/04	03/25/09	100.000	VARIABLES		0.077270	0.077166	0.077061	0.076954	0.076846			27.78 27.70
	3133X5MR6	04/21/04	04/21/14	100.000	VARIABLES		0.067219	0.067024	0.066826	0.066626	0.066423			24.14 23.99
	3133X5PZ5	04/23/04	04/23/13	100.000	VARIABLES		0.097275	0.097032	0.096785	0.096533	0.096277			34.94 34.76
	3133X5R59	04/22/04	10/22/09	100.000	VARIABLES		0.072761	0.072623	0.072482	0.072340	0.072195			26.15 26.05

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Federal Home Loan Banks	3133X5SZ2	04/06/04	04/06/09	100.000	VARIABLES		0.074559	0.074423	0.074284	0.074144	0.074002	26.79	26.69
	3133X5VL9	04/23/04	04/23/14	100.000	VARIABLES		0.101245	0.101064	0.100881	0.100694	0.100504	36.39	36.26
	3133X5YM4	04/23/04	10/23/09	100.000	VARIABLES		0.075296	0.075129	0.074959	0.074787	0.074612	27.05	26.93
	3133X5ZP6	04/19/04	04/19/24*	30.389	0.000	12.97	0.052571	0.054160				10.55*	
Federal Home Loan Banks	3133X63U8	04/26/04	10/26/09	100.000	VARIABLES		0.077120	0.076926	0.076728	0.076528	0.076325	27.70	27.56
	3133X64C7	04/30/04	10/30/09	100.000	VARIABLES		0.079772	0.079541	0.079306	0.079068	0.078827	28.65	28.48
	3133X64S2	04/30/04	10/30/09	100.000	VARIABLES		0.080208	0.079974	0.079736	0.079495	0.079250	28.80	28.63
	3133X64Y9	04/15/04	04/15/09	100.000	VARIABLES		0.081708	0.081500	0.081289	0.081074	0.080857	29.35	29.19
	3133X65D4	04/28/04	04/28/09	100.000	VARIABLES		0.084984	0.084733	0.084477	0.084218	0.084380	30.52	30.36
	3133X6DJ2	04/23/04	10/23/09	100.000	VARIABLES		0.080989	0.080743	0.080494	0.080242	0.079985	29.08	28.90
	3133X6P42	05/12/04	05/12/14	100.000	VARIABLES		0.096691	0.096379	0.096061	0.095738	0.095409	34.72	34.49
	3133X6TT3	05/10/04	05/10/24*	27.822	0.000	11.69	0.051868					6.69*	
Federal Home Loan Banks	3133X8C75	09/03/04	03/03/10	100.000	VARIABLES		0.096094	0.095825	0.095551	0.095272	0.094988	34.48	34.28
	3133X8FZ0	09/03/04	09/03/13	61.428	0.000	11.05	0.093651	0.096221	0.098862	0.101575	0.104362	34.79	36.73
	3133X8G22	09/09/04	03/09/10	100.000	VARIABLES		0.095874	0.095659	0.095440	0.095217	0.094991	34.43	34.27
Federal Home Loan Banks	3133X9GW4	11/18/04	05/18/10	100.000	VARIABLES		0.102637	0.102480	0.102321	0.102158	0.101993	36.91	36.79
	3133X9HG8	11/24/04	05/24/10	100.000	VARIABLES		0.101046	0.100914	0.100779	0.100641	0.100501	36.34	36.25
	3133X9TS9	12/07/04	11/02/06	94.250	0.000	1.97	0.082088	0.083128	0.084432	0.085755		29.88	25.65
Federal Home Loan Banks	3133XAD95	01/12/05	01/12/07	93.670	0.000		0.085773	0.087186	0.088623	0.090084		30.17	32.14
Federal Home Loan Banks	3133XBNM3	04/29/05	04/29/15	100.000	VARIABLES			0.130336	0.130103	0.129864	0.129620	31.53	46.76
Federal Home Loan Banks	3133XC6C2	06/30/05	06/30/20	100.000	VARIABLES			0.054927	0.053874	0.052796	0.051863	9.94	19.20
Federal Home Loan Banks	3133XD2X8	09/15/05	09/15/10	100.000	VARIABLES			0.179232	0.177845	0.176413		19.00	63.98
Federal Home Loan Mortgage Corporation	3134A12K5	02/04/98	02/04/28	13.067	0.000	78.13	0.038924	0.040267	0.041656	0.043093	0.044580	14.66	15.68
	3134A1BU3	09/25/96	06/01/16	23.214	0.000	196.61	0.089451	0.092832	0.096340	0.099981	0.103759	33.02	35.56
	3134A1CT5	10/21/96	09/15/16	23.550	0.000	191.76	0.085948	0.089128	0.092426	0.095845	0.099391	32.20	34.63
	3134A1DL1	11/01/96	02/01/16	25.038	0.000	200.25	0.088959	0.092217	0.095594	0.099094	0.102723	33.61	36.11
	3134A1FK1	11/20/96	09/03/19	20.641	0.000	155.71	0.069268	0.071709	0.074235	0.076850	0.079557	25.96	27.82
	3134A1H60	10/22/97	06/03/24	16.813	0.000	104.11	0.051248	0.052994	0.054799	0.056665	0.058596	18.86	20.17
	3134A1HH6	12/23/96	12/01/15	26.483	0.000	200.16	0.091673	0.094946	0.098336	0.101846	0.105482	33.79	36.25
	3134A1HU7	12/27/96	12/02/19	19.720	0.000	150.58	0.069218	0.071712	0.074296	0.076973	0.079747	25.51	27.39
	3134A1JD3	12/31/96	12/01/14	28.804	0.000	214.20	0.098022	0.101485	0.105072	0.108785	0.112629	36.12	38.72
	3134A1MX5	02/12/97	02/01/14	30.030	0.000	224.98	0.102216	0.105904	0.109725	0.113684	0.117786	38.59	41.42
	3134A1MY3	02/12/97	02/01/20	19.238	0.000	146.45	0.066733	0.069170	0.071697	0.074316	0.077031	25.21	27.08
	3134A1MZ0	02/12/97	03/01/16	25.716	0.000	194.07	0.088802	0.092024	0.095362	0.098822	0.102407	33.34	35.80
	3134A1NA4	02/12/97	01/02/19	20.877	0.000	158.35	0.071701	0.074313	0.077021	0.079826	0.082734	27.23	29.26
	3134A1X39	12/11/97	06/01/15	33.207	0.000	186.25	0.091799	0.094741	0.097778	0.100911	0.104146	33.76	35.96
Federal Home Loan Mortgage Corporation	3134A2EX2	05/22/98	05/22/28	12.511	0.000	72.67	0.038438	0.039793	0.041196	0.042648	0.044151	14.19	15.21
	3134A2FE3	06/02/98	06/02/28	12.879	0.000	73.12	0.038763	0.040110	0.041504	0.042946	0.044439	14.28	15.29
	3134A2FR4	06/09/98	06/09/28	12.602	0.000	72.23	0.038520	0.039873	0.041273	0.042723	0.044224	14.17	15.18

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Federal Home Loan Mortgage Corporation	3134A2G77	12/28/98	11/15/28	20.230	0.000	76.70	0.041715	0.042845	0.044006	0.045199	0.046424	15.33	16.17
	3134A2GC6	06/05/98	06/05/28	12.804	0.000	72.84	0.038698	0.040047	0.041442	0.042887	0.044381	14.25	15.26
	3134A2GJ1	06/12/98	06/12/28	12.712	0.000	72.36	0.038617	0.039968	0.041366	0.042813	0.044310	14.20	15.21
	3134A2HF8	06/30/98	11/24/14	38.078	0.000	177.68	0.092115	0.094866	0.097700	0.100619	0.103625	33.86	35.92
	3134A2HG6	06/30/98	12/11/25	19.896	0.000	92.74	0.048213	0.049652	0.051134	0.052661	0.054233	17.67	18.75
	3134A2NQ7	07/30/98	08/15/14	37.992	0.000	179.75	0.093064	0.095914	0.098851	0.101878	0.104998	34.80	36.97
	3134A2QA9	09/08/98	09/08/28	14.152	0.000	72.08	0.038507	0.039783	0.041101	0.042462	0.043869	14.39	15.35
	3134A2QP6	09/18/98	09/18/28	14.078	0.000	71.55	0.038451	0.039728	0.041047	0.042411	0.043819	14.34	15.31
	3134A2ZUL0	11/02/98	11/02/28*	13.162	0.000	68.05	0.037707					4.56*	
Federal Home Loan Mortgage Corporation	3134A3D29	09/09/99	08/15/27	14.928	0.000	65.07	0.040186	0.041577	0.043017	0.044507	0.046048	15.10	16.17
	3134A3ZJ8	09/14/99	09/14/29	12.656	0.000	55.77	0.034781	0.036000	0.037262	0.038568	0.039920	13.01	13.93
	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	61.09	0.037299	0.038463	0.039663	0.040901	0.042177	13.68	14.54
Federal National Mortgage Association	31359MEL3	01/29/99	06/01/17	34.790	0.000	141.41	0.079000	0.081307	0.083681	0.086125	0.088640	29.00	30.71
Federal National Mortgage Association	31364CJD1	08/13/96	08/11/06	97.000	6.830	23.62	0.010291	0.010665	0.011052	0.011453		3.88	2.50
Federal National Mortgage Association	31364KF21	12/21/00	12/28/07	78.513	0.000		0.074285	0.074444	0.061678	0.061847	0.048316	26.73	22.19
	31364KM80	01/18/01	06/14/05	78.720	0.000	188.54	0.148801					24.25	
	31364KM98	01/18/01	12/13/05	76.438	0.000	184.93	0.146076	0.150133				50.69	
	31364KSS0	08/17/00	08/17/12	60.070	2.000	109.42	0.079739	0.082515	0.085388	0.088362	0.091438	29.96	32.09
Federal National Mortgage Corporation	3136F0L67	09/28/01	09/15/06	79.592	0.000	128.71	0.117850	0.120591	0.123395	0.126265		43.51	31.86
	3136F0PV8	06/21/01	06/13/06	77.295	0.000	154.81	0.134713	0.138244	0.141866			49.26	22.98
	3136F0W73	10/19/01	10/11/06	80.002	0.000	123.45	0.115112	0.117721	0.120389	0.123117		42.33	34.20
	3136F0W81	10/19/01	10/11/06	80.002	0.000	123.45	0.115112	0.117721	0.120389	0.123117		42.33	34.20
Federal National Mortgage Association	3136F12V1	06/21/02	06/15/07	80.050	0.000	95.67	0.112178	0.114710	0.117300	0.119948	0.122656	40.92	42.79
	3136F1DL1	12/20/01	12/15/06	78.270	0.000	125.71	0.125246	0.128361	0.131554	0.134826		45.75	45.84
	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	33.90	0.034122	0.035181	0.036274	0.037399	0.038560	12.70	13.50
	3136F1KN9	01/29/02	02/01/09	87.729	0.000		0.045635	0.045506	0.040711	0.040586	0.017064	15.67	11.09
	3136F1MG2	02/08/02	01/31/07	78.566	0.000	118.52	0.120647	0.123605	0.126634	0.129738	0.132919	44.87	47.10
Federal National Mortgage Association	3136F2B31	12/20/02	12/30/32	19.252	0.000	22.69	0.033249	0.034174	0.035125	0.036102	0.037106	12.14	12.82
	3136F2B49	12/20/02	12/28/07	84.684	0.000	58.88	0.083947	0.085348	0.086772	0.088220	0.089692	30.48	31.51
	3136F2C63	12/24/02	12/30/09	76.570	0.000	61.16	0.088213	0.089907	0.091634	0.093394	0.095187	32.06	33.31
	3136F2C71	12/24/02	12/28/07	85.056	0.000	57.33	0.082097	0.083433	0.084792	0.086172	0.087575	29.80	30.78
	3136F2FZ6	09/04/02	09/15/07	85.596	0.000		0.080295	0.078870	0.077419	0.075940	0.074434	28.34	27.29
	3136F2KY3	09/19/02	09/14/07	84.258	0.000	68.79	0.086822	0.088326	0.089856	0.091413	0.092996	31.85	32.96

* Called in 2005; 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	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Federal National Mortgage Association	3136F2NT1	10/15/02	10/05/07	85.661	0.000	61.06	0.079369	0.080614	0.081879	0.083163	0.084467	29.01	29.93
	3136F2W20	01/30/03	01/22/08	84.961	0.000	55.12	0.081765	0.083115	0.084487	0.085881	0.087299	30.11	31.11
Federal National Mortgage Association	3136F3LA2	04/04/03	10/03/33	20.285	0.000	19.37	0.032297	0.033152	0.034031	0.034933	0.035858	11.93	12.57
	3136F3QM1	04/28/03	04/22/08	85.266	0.000	46.96	0.080075	0.081366	0.082678	0.084011	0.085365	29.24	30.19
	3136F3ZC3	06/09/03	12/15/33	23.674	0.000		0.033964	0.034780	0.035616	0.036471	0.037348	12.40	13.00
Federal National Mortgage Association	3136F4R55	01/07/04	12/15/34	18.268	0.000	10.16	0.029767	0.030596	0.031448	0.032324	0.033224	10.89	11.51
	3136F4WV2	12/15/03	12/15/09	99.125	3.000		0.009719	0.009883	0.010049			3.53	1.65
Federal National Mortgage Association	3136F5NZ0	04/01/04	04/01/07	93.380	0.000	16.14	0.060244	0.060936	0.061635	0.062343	0.063059	21.94	22.44
	3136F5XH9	05/04/04	05/04/07	90.900	0.000	19.26	0.082243	0.083561	0.084901	0.086261	0.087644	30.00	30.97
Federal National Mortgage Association	3136F66E4	05/13/05	02/15/09	98.144	3.600			0.012825	0.012961	0.013229	0.013503	2.94	4.79
	3136F6G86	02/24/05	02/15/15	63.549	0.000			0.081146	0.082918	0.084824	0.086773	25.15	30.72
	3136F6GP8	10/05/04	12/30/05	97.190	0.000	5.38	0.062917	0.063646				22.72	
	3136F6GQ6	10/05/04	12/29/06	93.900	0.000	6.36	0.074489	0.075546	0.076617	0.077704		27.01	27.62
	3136F6GT0	10/05/04	12/28/07	90.250	0.000	6.90	0.080811	0.082104	0.083417	0.084752	0.086108	29.33	30.28
Financial Federal Corp	317492AE6	04/12/04	04/15/34	100.000	VARIABLES		0.210479	0.216193	0.222117	0.228259	0.234628	77.69	82.02
	317492AF3	04/12/04	04/15/34	100.000	VARIABLES		0.210479	0.216193	0.222117	0.228259	0.234628	77.69	82.02
The Finova Group Inc. Fremont General Financing I Community College	317928AA7	08/22/01	11/15/09	76.270	7.500		0.260250	0.264501	0.269016	0.273811	0.278903	94.86	98.16
District No. 534, IL Gabelli Asset Management GATX Financial Corp.	356905208	03/06/96	03/31/26	100.000	9.000		0.247253	0.245902	0.247253	0.245902	0.247253	90.00	90.00
	360395DF1	06/13/05	12/01/07	103.900	VARIABLES			0.123339	0.125799	0.128487	0.120637	24.49	45.62
	36239YAA0	02/06/02	02/17/07	100.000	VARIABLES		0.194602	0.194562	0.193600	0.192604	0.191574	69.92	69.25
	36804PAC0	10/25/04	06/15/11	95.703	6.273	.95	0.014524	0.015039	0.015573	0.016125	0.016697	5.34	5.72
	36804PAD8	10/25/04	06/15/11	95.703	6.273	.95	0.014524	0.015039	0.015573	0.016125	0.016697	5.34	5.72
	36804PAE6	10/25/04	06/15/11	95.703	6.273	.95	0.014524	0.015039	0.015573	0.016125	0.016697	5.34	5.72
General Electric Capital Corporation	36962FTF3	04/14/94	04/01/08	99.800	VARIABLES		0.206543	0.205850	0.205131	0.204387	0.203616	74.10	73.58
General Mills, Inc.	370334AT1	10/28/02	10/28/22	67.165	VARIABLES		0.143336	0.148159	0.153145	0.158298	0.163625	53.09	56.72
	370334AU8	10/28/02	10/28/22	67.165	VARIABLES		0.143336	0.148159	0.153145	0.158298	0.163625	53.09	56.72
General Motors Acceptance Corporation	37042FCD8	12/12/96	12/15/06	51.935	0.000	360.53	0.162164	0.167560	0.173135	0.178896		59.53	60.60
	37042FCK2	12/19/96	12/15/06	51.453	0.000	363.53	0.164486	0.170049	0.175801	0.181746		60.40	61.55
	37042FDA3	01/16/97	01/15/07	50.115	0.000	367.47	0.164322	0.170099	0.176079	0.182269	0.188677	62.15	66.59
	37042FDC9	01/16/97	01/15/12	34.258	0.000	262.29	0.118221	0.122519	0.126974	0.131591	0.136375	44.79	48.10
	37042FMH8	09/30/97	09/15/07	52.157	0.000	316.46	0.151693	0.156732	0.161939	0.167318	0.172877	56.60	60.43
General Motors Corp.	370442AT2	03/20/96	03/15/36	19.874	VARIABLES		0.087341	0.090869	0.094539	0.098358	0.102331	32.84	35.55
Global Marine, Inc.	379352AM9	06/23/00	06/23/20	49.960	0.000	84.88	0.056780	0.057774	0.058785	0.059814	0.060861	20.64	21.36
	379352AN7	06/23/00	06/23/20	49.960	0.000	84.88	0.056780	0.057774	0.058785	0.059814	0.060861	20.64	21.36

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Globe Holdings, Inc.	379432AA5	08/06/98	08/01/09	49.672	VARIABLES	0.392922	0.393211	0.393519	0.393850	0.394205	141.59	141.83	
	379432AB3	08/06/98	08/01/09	49.672	VARIABLES	0.392922	0.393211	0.393519	0.393850	0.394205	141.59	141.83	
	379432AC1	08/06/98	08/01/09	49.672	VARIABLES	0.392922	0.393211	0.393519	0.393850	0.394205	141.59	141.83	
	379432AD9	08/06/98	08/01/09	49.672	VARIABLES	0.392922	0.393211	0.393519	0.393850	0.394205	141.59	141.83	
	379432AE7	08/06/98	08/01/09	49.672	VARIABLES	0.392922	0.393211	0.393519	0.393850	0.394205	141.59	141.83	
	379432AF4	08/06/98	08/01/09	49.672	VARIABLES	0.392922	0.393211	0.393519	0.393850	0.394205	141.59	141.83	
Globix Corporation	37957FAD3	04/23/02	05/01/08	100.000	VARIABLES	0.375513	0.416648	0.416648	0.462289	0.462289	145.06	160.95	
	37957FAE1	04/23/02	05/01/08	100.000	VARIABLES	0.375513	0.416648	0.416648	0.462289	0.462289	145.06	160.95	
Goldman Sachs Group, Inc.	38141G310	04/21/03	04/18/08	100.000	0.000	0.110103	0.112167	0.114270	0.116413	0.118595	40.31	41.84	
	38141G534	01/28/02	07/25/06	100.000	0.000	0.178509	0.183508	0.188646	0.193928		66.74	39.43	
	38141GAG9	12/17/99	06/17/05	99.500	0.000	0.285558					47.40		
	38141GAJ3	01/13/00	01/13/07	100.000	0.500	0.293854	0.304605	0.315768	0.327360	0.339398	111.40	119.73	
	38141GAM6	03/22/00	03/22/07	99.000	0.250	0.303065	0.314707	0.326807	0.339382	0.352452	113.55	122.45	
	38141GAP9	05/25/00	05/25/07	99.000	1.000	0.322754	0.335162	0.348093	0.361567	0.375607	119.34	128.73	
	38141GAR5	06/08/01	11/01/05	91.445	VARIABLES	0.179076	0.184111				54.63		
	38141GAS3	07/25/01	10/26/07	90.813	VARIABLES	0.183862	0.189047	0.194389	0.199894	0.205568	67.81	71.70	
	38141GAT1	11/01/00	11/01/05	100.000	0.750	0.258131	0.266662				78.97		
	38141GAU8	11/07/00	11/07/05	100.000	0.250	0.270749	0.280459				84.60		
	38141GAX2	01/12/01	01/12/08	100.000	0.250	0.232592	0.240151	0.247963	0.256038	0.264382	87.69	93.49	
	38141GAY0	01/16/01	01/16/08	100.000	0.250	0.242465	0.250625	0.259069	0.267805	0.276844	91.50	97.77	
	38141GBB9	02/23/01	02/23/08	100.000	1.000	0.227396	0.234088	0.241005	0.248153	0.255541	84.81	89.91	
	38141GBC7	05/17/01	05/17/08	100.000	0.000	0.227984	0.235451	0.243162	0.251126	0.259350	84.09	89.68	
	38141GBD5	05/24/01	05/24/08	100.000	1.000	0.225104	0.231665	0.238444	0.245449	0.252686	82.71	87.63	
	38141GBF0	07/12/01	07/12/08	100.000	3.500	0.201853	0.205306	0.208873	0.212558	0.216364	74.48	77.12	
	38141GBG8	08/29/01	10/29/06	100.000	0.000	0.186194	0.191429	0.196811	0.202344		68.63	59.65	
	38141GBH6	09/04/01	09/04/08	100.000	3.500	0.192175	0.195183	0.198286	0.201487	0.204789	70.44	72.72	
	38141GBJ2	10/05/01	10/05/08	100.000	3.000	0.175486	0.178156	0.180903	0.183730	0.186639	64.12	66.13	
	38141GBK9	10/05/01	10/05/08	100.000	2.000	0.180679	0.184304	0.188035	0.191873	0.195823	66.33	69.05	
	38141GBL7	10/16/01	09/04/08	100.000	VARIABLES	0.178519	0.182067	0.185717	0.189472	0.193335	65.75	68.43	
	38141GBN3	10/30/01	10/05/08	101.920	2.000	0.177879	0.181325	0.184868	0.188510	0.192255	65.26	67.84	
	38141GBP8	11/09/01	11/09/08	100.000	1.250	0.184760	0.189111	0.193588	0.198195	0.202936	67.76	71.01	
	38141GBQ6	11/09/01	11/09/08	100.000	0.000	0.191257	0.196803	0.202511	0.208384	0.214427	70.44	74.58	
	38141GBV5	01/15/02	01/15/09	100.000	3.500	0.176021	0.178366	0.180780	0.183266	0.185825	64.58	66.37	
	38141GBW3	02/01/02	02/01/12	100.000	0.000	0.219445	0.226796	0.234394	0.242246	0.250361	82.57	88.19	
	38141GBX1	01/22/02	09/04/08	102.800	2.000	0.191633	0.195733	0.199955	0.204305	0.208787	70.70	73.80	
	38141GBY9	02/08/02	02/08/09	100.000	1.000	0.190596	0.195521	0.200595	0.205823	0.211209	70.93	74.67	
	38141GBZ6	02/12/02	02/12/09	100.000	2.000	0.193247	0.197550	0.201987	0.206563	0.211282	71.56	74.83	
	38141GCA0	03/08/02	03/08/09	100.000	2.000	0.199526	0.204151	0.208924	0.213851	0.218937	73.72	77.23	
	38141GCB8	04/08/02	04/08/12	100.000	2.000	0.207672	0.212730	0.217956	0.223356	0.228936	76.53	80.35	
	38141GCC6	04/10/02	04/10/12	100.000	2.500	0.207729	0.212375	0.217177	0.222141	0.227272	76.38	79.90	
38141GCD4	04/29/02	04/29/12	100.000	3.500	0.205923	0.209624	0.213452	0.217409	0.221502	75.27	78.05		
38141GCE2	07/03/02	07/03/12	100.000	3.000	0.188437	0.191769	0.195206	0.198753	0.202411	69.64	72.20		
38141GCH5	08/27/02	08/27/09	100.000	0.000	0.159215	0.163335	0.167561	0.171897	0.176345	59.09	62.19		

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Goldman Sachs Group, Inc.	38141GCV4	02/28/03	02/28/13	100.000	0.000	0.154182	0.155589	0.162256	0.163737	0.170753	57.53	60.54	
	38141GCW2	02/27/03	02/27/13	100.000	0.500	0.153293	0.156882	0.160564	0.164341	0.168216	56.73	59.43	
	38141GCX0	03/05/03	03/05/13	100.000	0.000	0.151174	0.154992	0.158905	0.162917	0.167031	56.01	58.87	
	38141GCZ5	04/21/03	04/18/13	100.000	0.000	0.154329	0.158303	0.162379	0.166561	0.170850	56.86	59.83	
	38141GDC5	04/21/03	04/21/13	100.000	2.250	0.149440	0.151679	0.153975	0.156331	0.158747	54.52	56.19	
	38141GDD3	05/09/03	05/09/10	100.000	2.500	0.118191	0.119202	0.120234	0.121288	0.122364	42.84	43.58	
	38141GDF8	05/30/03	05/30/13	100.000	0.000	0.137752	0.140941	0.144203	0.147542	0.150957	50.36	52.72	
	38141GDG6	06/11/03	06/11/13	100.000	3.000	0.120316	0.121102	0.121904	0.122724	0.123561	43.49	44.07	
	38141GDH4	06/20/03	06/20/13	100.000	0.250	0.128428	0.131070	0.133770	0.136528	0.139347	46.77	48.71	
	38141GDJ0	07/08/03	07/08/10	100.000	0.000	0.120112	0.122604	0.125148	0.127745	0.130395	44.56	46.43	
	38141GDL5	08/07/03	08/07/11	100.000	0.000	0.147758	0.151496	0.155329	0.159259	0.163288	54.96	57.77	
	38141GDM3	08/04/03	08/04/10	100.000	0.000	0.148371	0.152139	0.156004	0.159966	0.164029	55.21	58.05	
	38141GDN1	08/25/03	08/25/10	100.000	1.000	0.140577	0.143324	0.146137	0.149019	0.151971	51.80	53.86	
	38141GDP6	08/28/03	08/28/10	100.000	1.500	0.142303	0.144793	0.147346	0.149961	0.152642	52.30	54.17	
	38141GDR2	01/21/04	04/06/10	100.000	0.000	0.112575	0.114794	0.117057	0.119364	0.121717	41.31	42.95	
	38141GDS0	04/13/04	06/13/11	100.000	0.000	0.133932	0.137063	0.140267	0.143545	0.146901	48.89	51.21	
	38141GDT8	04/16/04	04/16/09	100.000	0.250	0.115359	0.117568	0.119822	0.122122	0.124469	42.26	43.90	
	38141GDW1	11/23/04	11/23/11	100.000	2.000	0.129439	0.131138	0.132877	0.134655	0.136433	46.43	47.66	
	38141GDY7	01/11/05	01/11/12	100.000	1.000	0.131389	0.133839	0.136348	0.138916	0.141484	46.40	49.50	
	38141GEB6	02/15/05	02/15/12	100.000	2.000	0.126389	0.128000	0.129649	0.131334	0.133019	40.16	46.83	
	38141GEC4	06/29/05	06/29/12	100.000	1.000	0.129167	0.131524	0.133936	0.136404	0.138872	23.51	47.79	
	38141GED2	08/30/05	08/30/08	100.000	0.250	0.118269	0.120008	0.123116	0.126224	0.129332	14.67	44.09	
	Goldman Sachs Group, Inc.	38143U457	04/16/04	10/16/11	100.000	0.000	0.134671	0.137860	0.141124	0.144466	0.147887	49.54	51.91
		38143U648	02/05/04	02/05/09	100.000	0.000	0.107561	0.109605	0.111687	0.113809	0.115972	39.69	41.21
		38143U739	12/24/03	12/24/07	100.000	0.000	0.099763	0.101494	0.103255	0.105046	0.106869	36.25	37.52
		38143U804	08/15/03	08/15/06	100.000	0.000	0.087326	0.088657	0.090010	0.091382	0.092754	32.04	20.41
		38143U812	11/28/03	11/29/07	100.000	0.000	0.103641	0.105507	0.107406	0.109339	0.111307	37.77	39.14
		38143UAC5	02/18/04	02/18/14	100.000	3.000	0.140278	0.141701	0.143160	0.144656	0.146189	51.14	52.21
		38143UAD3	03/09/04	03/09/09	100.000	2.000	0.093684	0.094322	0.094972	0.095632	0.096303	33.99	34.46
		38143UAF8	04/08/04	04/08/09	100.000	1.250	0.110343	0.111825	0.113336	0.114877	0.116448	40.24	41.34
		38143UAG6	04/08/04	04/08/09	100.000	0.250	0.110887	0.112924	0.115001	0.117119	0.119279	40.63	42.14
		38143UAH4	04/12/04	04/12/09	100.000	0.750	0.109177	0.110886	0.112629	0.114405	0.116216	39.88	41.15
		38143UAJ0	04/12/04	04/12/09	100.000	0.250	0.109446	0.111429	0.113451	0.115512	0.117613	40.07	41.54
38143UAK7		09/21/04	09/21/09	100.000	VARIABLE	0.108885	0.110958	0.112550	0.113605	0.114159	39.94	40.87	
38143UAL5		05/20/04	05/20/14	100.000	VARIABLE	0.170241	0.174485	0.178855	0.182224	0.185693	62.40	65.27	
38143UAM3		06/11/04	06/11/09	100.000	0.000	0.137989	0.141336	0.144763	0.148273	0.151869	50.41	52.89	
38143UAN1		07/22/04	07/22/09	100.000	1.500	0.125000	0.126875	0.128792	0.130753	0.132757	45.94	47.35	
38143UAP6		07/23/04	07/23/09	100.000	1.500	0.125000	0.126875	0.128792	0.130753	0.132757	45.94	47.34	
38143UAQ4		09/10/04	09/10/11	100.000	VARIABLE	0.126950	0.127382	0.128871	0.130190	0.131585	45.99	46.93	

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Goldman Sachs Group, Inc.	38143UAR2	09/01/04	09/01/09	100.000	1.000		0.112500	0.114216	0.115966	0.117752	0.119574	41.22	42.50
	38143UAS0	09/10/04	09/10/12	100.000	0.500		0.132500	0.135329	0.138225	0.141191	0.144227	48.84	50.96
	38143UAT8	09/20/04	09/20/11	100.000	VARIABLES		0.123625	0.126292	0.128381	0.129877	0.130823	45.47	46.73
	38143UAU5	09/28/04	09/28/09	100.000	VARIABLES		0.109166	0.111191	0.112753	0.113838	0.114454	40.00	40.94
	38143UAX9	10/08/04	10/08/11	100.000	1.500		0.126389	0.128316	0.130287	0.132304	0.134366	46.17	47.60
	38143UAY7	12/15/04	12/15/09	100.000	1.000		0.112222	0.113928	0.115668	0.117444	0.119255	40.76	42.02
	38143UAZ4	12/15/04	12/15/09	120.000	0.000		0.134667	0.137387	0.140162	0.142993	0.145882	49.06	51.06
	38143UBA8	02/02/05	02/02/12	100.000	2.000			0.128333	0.130014	0.131734	0.133494	42.47	47.63
	38143UBB6	03/16/05	03/16/12	100.000	1.000			0.140000	0.142828	0.145727	0.148699	40.20	52.56
	38143UBC4	04/13/05	04/13/12	100.000	0.500			0.138889	0.142014	0.145217	0.148500	36.08	52.21
	38143UBF7	08/18/05	08/18/11	100.000	0.000				0.134444	0.137698	0.141030	17.88	49.86
Goldman Sachs Group, Inc.	38143YAA1	03/07/05	03/07/11	100.000	0.000			0.129167	0.132170	0.135243	0.138387	38.32	48.84
Great Lakes Carbon Corp.	390559AC6	05/22/98	05/15/09	53.092	VARIABLES		0.364570	0.364569	0.364568	0.364567	0.364566	131.25	131.24
Great Plains Energy, Inc.	391164605	06/14/04	02/16/09	100.000	VARIABLES		0.139450	0.139986	0.140536	0.141100	0.141677	50.45	50.85
	391164AA8	06/14/04	02/16/09	100.000	VARIABLES		0.139450	0.139986	0.140536	0.141100	0.141677	50.45	50.85
Grey Global Group, Inc.	39787MAA6	10/28/03	10/15/33	100.000	VARIABLES		0.272460	0.278739	0.285312	0.292195	0.299401	100.19	105.02
	39787MAB4	10/28/03	10/15/33	100.000	VARIABLES		0.272460	0.278739	0.285312	0.292195	0.299401	100.19	105.02
Griffon Corporation	398433AA0	07/18/03	07/18/23	100.000	VARIABLES		0.246973	0.252747	0.258767	0.265042	0.271585	91.87	96.37
	398433AB8	07/18/03	07/18/23	100.000	VARIABLES		0.246973	0.252747	0.258767	0.265042	0.271585	91.87	96.37
Guitar Center, Inc.	402040AC3	06/13/03	07/15/13	100.000	VARIABLES		0.247924	0.253738	0.259798	0.266116	0.272702	92.27	96.81
H & E Equipment Services	404085AD4	06/17/02	06/15/13	80.016	12.500	21.03	0.028853	0.031232	0.033808	0.036597	0.039616	10.89	12.77
	404085AE2	06/17/02	06/15/13	80.016	12.500	21.03	0.028853	0.031232	0.033808	0.036597	0.039616	10.89	12.77
	404085AF9	06/17/02	06/15/13	80.016	12.500	21.03	0.028853	0.031232	0.033808	0.036597	0.039616	10.89	12.77
	404085AG7	06/17/02	06/15/13	80.016	12.500	21.03	0.028853	0.031232	0.033808	0.036597	0.039616	10.89	12.77
	404085AH5	06/17/02	06/15/13	80.016	12.500	21.03	0.028853	0.031232	0.033808	0.036597	0.039616	10.89	12.77
HCA-Hospital Corporation of America	404120AA5	04/01/91	07/01/05	101.750	17.500		0.493878					88.90	
HMP Equity Holdings Corp	40425KAA6	05/09/03	05/15/08*	32.580	0.000	145.38	0.300431					17.12*	
	40425KAB4	05/09/03	05/15/08*	32.580	0.000	145.38	0.300431					17.12*	
	40425KAC2	05/09/03	05/15/08*	32.580	0.000	145.38	0.300431					17.12*	
	40425KAD0	05/09/03	05/15/08*	32.580	0.000	145.38	0.300431					17.12*	
	40425KAE8	05/09/03	05/15/08*	32.580	0.000	145.38	0.300431					17.12*	
	40425KAF5	05/09/03	05/15/08*	32.580	0.000	145.38	0.300431					17.12*	
HM Publishing Corp.	40425LAA4	10/03/03	10/15/13	56.960	VARIABLES		0.204243	0.215986	0.228404	0.241536	0.255424	77.48	86.64
	40425LAB2	10/03/03	10/15/13	56.960	VARIABLES		0.204243	0.215986	0.228404	0.241536	0.255424	77.48	86.64
	40425LAC0	10/03/03	10/15/13	56.960	VARIABLES		0.204243	0.215986	0.228404	0.241536	0.255424	77.48	86.64
HSBC Finance Corporation	40429C409	10/30/02	02/15/08	94.200	VARIABLES		0.296693	0.299470	0.302399	0.304121	0.304470	108.09	109.46
John Hancock Life Insurance Company	41013MBT6	10/29/02	04/15/15	50.000	0.000	64.28	0.087369	0.089833	0.092367	0.094971	0.097650	32.28	34.12
Harrisburg, PA	414738NL4	12/28/95	04/01/05	55.409	0.000	430.22	0.174315					15.69	
	414738NM2	12/28/95	04/01/06	51.318	0.000	408.88	0.166520	0.172022	0.177707			61.94	15.99

* Called in 2005; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Harrisburg, PA	414738NN0	12/28/95	04/01/07	47.774	0.000	385.15	0.157225	0.162468	0.167885	0.173483	0.179268	58.50	62.47
	414738NP5	12/28/95	04/01/08	44.423	0.000	362.35	0.148266	0.153254	0.158411	0.163740	0.169249	55.19	58.96
	414738NQ3	12/28/95	04/01/09	41.259	0.000	340.48	0.139645	0.144385	0.149286	0.154353	0.159593	51.99	55.58
	414738NR1	12/28/95	04/01/10	38.328	0.000	319.36	0.131241	0.135729	0.140370	0.145170	0.150135	48.88	52.28
	414738NS9	12/28/95	04/01/11	35.259	0.000	300.01	0.123819	0.128121	0.132573	0.137179	0.141945	46.14	49.40
	414738NT7	12/28/95	04/01/12	32.621	0.000	280.73	0.116137	0.120207	0.124420	0.128781	0.133294	43.29	46.37
	414738NU4	12/28/95	04/01/13	30.247	0.000	262.27	0.108667	0.112497	0.116452	0.120567	0.124816	40.51	43.42
	414738NV2	12/28/95	04/01/14	27.925	0.000	244.87	0.101695	0.105310	0.109054	0.112930	0.116944	37.92	40.67
	414738NW0	12/28/95	04/01/15	25.992	0.000	228.35	0.094871	0.098248	0.101745	0.105367	0.109118	35.38	37.94
	414738NX8	12/28/95	04/01/16	24.047	0.000	212.83	0.088564	0.091734	0.095018	0.098419	0.101942	33.03	35.44
	414738NY6	12/28/95	04/01/17	22.322	0.000	198.30	0.082579	0.085543	0.088614	0.091795	0.095090	30.81	33.06
	414738NZ3	12/28/95	04/01/18	20.535	0.000	184.46	0.076994	0.079781	0.082669	0.085661	0.088762	28.73	30.85
	414738PA6	12/28/95	04/01/19	19.125	0.000	171.79	0.071709	0.074304	0.076994	0.079781	0.082669	26.76	28.73
Hartford Financial Services Group, Inc.	416515203	09/13/02	11/16/08	100.000	VARIABLE		0.132327	0.132760	0.133203	0.133657		47.76	42.04
	416515401	09/13/02	11/16/08	100.000	VARIABLE		0.132327	0.132760	0.133203	0.133657	0.133532	47.76	48.05
	416515500	05/23/03	08/16/08	100.000	VARIABLE		0.100843	0.101376	0.101918	0.102470		36.54	23.03
	416515AH7	05/23/03	08/16/08	100.000	VARIABLE		0.100843	0.101376	0.101918	0.102470	0.102407	36.54	36.86
	418056AM9	11/30/01	12/01/21	100.000	VARIABLE		0.270716	0.278722	0.287057	0.295648	0.304593	99.39	105.41
Hasbro, Inc.	418056AN7	11/30/01	12/01/21	100.000	VARIABLE		0.270716	0.278722	0.287057	0.295648	0.304593	99.39	105.41
	42210PAA0	06/01/04	06/01/16	100.000	VARIABLE		0.227916	0.233838	0.239997	0.246403	0.253064	83.48	87.94
Headwaters, Inc.	42210PAB8	06/01/04	06/01/16	100.000	VARIABLE		0.227916	0.233838	0.239997	0.246403	0.253064	83.48	87.94
	434110QH8	08/28/03	04/01/27	19.107	0.000	18.91	0.040914	0.042375	0.043888	0.045454	0.047077	15.26	16.37
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	17.63	0.038143	0.039504	0.040915	0.042375	0.043888	14.23	15.26
	434110QK1	08/28/03	04/01/29	16.606	0.000	16.43	0.035558	0.036828	0.038143	0.039504	0.040914	13.26	14.23
	434110QL9	08/28/03	04/01/30	15.481	0.000	15.32	0.033149	0.034333	0.035558	0.036828	0.038143	12.36	13.26
	434110QM7	08/28/03	04/01/31	14.432	0.000	14.28	0.030904	0.032007	0.033149	0.034333	0.035558	11.53	12.36
	434110QN5	08/28/03	04/01/32	13.454	0.000	13.31	0.028810	0.029838	0.030903	0.032006	0.033149	10.74	11.53
	434110QP0	08/28/03	04/01/33	12.543	0.000	12.41	0.026858	0.027817	0.028810	0.029839	0.030904	10.02	10.75
Hollywood Casino Shreveport	43613PAA1	08/10/99	08/01/06	100.000	VARIABLE		0.389311	0.391218	0.386415	0.381287		140.06	80.22
	43613PAB9	08/10/99	08/01/06	100.000	VARIABLE		0.389311	0.391218	0.386415	0.381287		140.06	80.22
	43613PAC7	08/10/99	08/01/06	100.000	VARIABLE		0.389311	0.391218	0.386415	0.381287		140.06	80.22
	43613PAE3	06/15/01	08/01/06	103.000	VARIABLE		0.377700	0.377800	0.377000	0.375500		135.89	78.90
Horace Mann Educators Corporation	440327AF1	05/14/02	05/14/32	47.500	1.426		0.100347	0.102439	0.104603	0.106841	0.109157	36.70	38.27
	440327AG9	05/14/02	05/14/32	47.500	1.426		0.100347	0.102439	0.104603	0.106841	0.109157	36.70	38.27
Horizon PCS, Inc.	44043UAA8	09/26/00	10/01/10	43.889	VARIABLE		0.353967	0.381895	0.412026	0.413852	0.415822	137.68	149.00
	44043UAB6	09/26/00	10/01/10	43.889	VARIABLE		0.353967	0.381895	0.412026	0.413852	0.415822	137.68	149.00
	44043UAC4	09/26/00	10/01/10	43.889	VARIABLE		0.353967	0.381895	0.412026	0.413852	0.415822	137.68	149.00
	44043UAD2	09/26/00	10/01/10	43.889	VARIABLE		0.353967	0.381895	0.412026	0.413852	0.415822	137.68	149.00
	44043UAE0	09/26/00	10/01/10	43.889	VARIABLE		0.353967	0.381895	0.412026	0.413852	0.415822	137.68	149.00
	44043UAF7	09/26/00	10/01/10	43.889	VARIABLE		0.353967	0.381895	0.412026	0.413852	0.415822	137.68	149.00

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st Period	2006 2nd Period	2006 3rd Period	2005	2006
Host Marriott Corp.	441079209	12/02/96	12/02/26	100.000	6.750		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
	441079308	12/02/96	12/02/26	100.000	6.750		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
	441079407	05/19/97	12/02/26	100.000	6.750		0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
Household Finance Corp.	441815677	10/30/02	02/15/08	94.200	VARIABLES		0.296693	0.299470	0.302399	0.304121	0.304470	108.09	109.46
	441815A00	10/30/02	02/15/08	94.200	VARIABLES		0.296693	0.299470	0.302399	0.304121	0.304470	108.09	109.46
Hynix Semiconductor, Inc	449130AD5	07/05/05	07/01/12	97.000	9.875			0.008378	0.008808	0.009270		1.47	3.25
	449130AE3	07/05/05	07/01/12	97.000	9.875			0.008378	0.008808	0.009270		1.47	3.25
IFT Financing I	449516202	11/01/96	09/03/16*	100.000	6.500		0.179558					1.80*	
	449516301	11/01/96	09/03/16*	100.000	6.500		0.179558					1.80*	
ICON Fitness Corporation	451039AB7	11/20/96	11/15/06	50.931	VARIABLES		0.388871	0.388870	0.388868	0.388867		139.99	122.10
Illinois Power Company	452092CK3	12/20/02	12/15/10	97.480	11.500	4.39	0.006816	0.007185	0.007658	0.008073	0.008605	2.57	2.89
	452092CL1	12/20/02	12/15/10	97.480	11.500	4.38	0.006892	0.007305	0.007744	0.008208	0.008701	2.57	2.89
	452092CM9	12/20/02	12/15/10	97.480	11.500	4.38	0.006892	0.007305	0.007744	0.008208	0.008701	2.57	2.89
IBC Capital Finance	453838500	12/18/96	12/31/26	100.000	9.250		0.256944	0.256944	0.256944	0.256944	0.256944	92.50	92.50
Insilco Holdings Co.	457661AA4	08/17/98	08/15/08	49.411	VARIABLES		0.394579	0.394988	0.395425	0.395895	0.396398	142.24	142.57
	457661AB2	08/17/98	08/15/08	49.411	VARIABLES		0.394579	0.394988	0.395425	0.395895	0.396398	142.24	142.57
	457661AC0	08/17/98	08/15/08	49.411	VARIABLES		0.394579	0.394988	0.395425	0.395895	0.396398	142.24	142.57
Insignia Financing I Intermedia Communications, Inc.	45766X304	11/01/96	09/30/16	100.000	6.500		0.178571	0.177596	0.178571	0.177596	0.178571	65.00	65.00
	458801BA4	02/24/99	03/01/09	55.057	VARIABLES		0.340268	0.340267	0.340266	0.340266	0.340265	122.50	122.50
	458801BB2	02/24/99	03/01/09	55.057	VARIABLES		0.340268	0.340267	0.340266	0.340266	0.340265	122.50	122.50
International Bank for Reconstruction	459056GA9	03/06/85	02/15/05	10.357	0.000	882.92	0.300262					13.51	
	459056GB7	03/06/85	08/15/05	9.785	0.000	834.14	0.283671	0.305236				68.01	
	459056GC5	03/06/85	02/15/06	9.429	0.000	787.14	0.266087	0.286180	0.297836			105.17	13.40
	459056GD3	03/06/85	08/15/06	8.912	0.000	744.00	0.251507	0.270500	0.281517	0.302776		99.41	67.47
	459056GE1	03/06/85	02/15/07	8.423	0.000	703.23	0.237729	0.255682	0.266096	0.286191	0.297848	93.96	105.18
	459056GF8	03/06/85	08/15/07	7.962	0.000	664.69	0.224696	0.241664	0.251507	0.270499	0.281517	88.81	99.41
	459056GG6	03/06/85	02/15/08	7.690	0.000	628.69	0.211253	0.227099	0.236238	0.253958	0.264177	83.45	93.32
	459056GH4	03/06/85	08/15/08	7.272	0.000	594.51	0.199770	0.214755	0.223397	0.240153	0.249817	78.91	88.25
	459056GJ0	03/06/85	02/15/09	6.955	0.000	562.64	0.188490	0.202581	0.210683	0.226433	0.235489	74.43	83.20
	459056GK7	03/06/85	08/15/09	6.732	0.000	533.26	0.177569	0.190753	0.198289	0.213012	0.221426	70.08	78.26
	459056GL5	03/06/85	02/15/10	6.446	0.000	505.25	0.167732	0.180144	0.187216	0.201069	0.208963	66.18	73.86
	459056GM3	03/06/85	08/15/10	6.175	0.000	478.93	0.158512	0.170201	0.176842	0.189882	0.197291	62.52	69.75
	459056GN1	03/06/85	02/15/11	5.992	0.000	454.95	0.149656	0.160616	0.166803	0.179018	0.185914	58.99	65.75
	459056GP6	03/06/85	08/15/11	5.676	0.000	430.94	0.141755	0.152136	0.157996	0.169566	0.176098	55.88	62.28
	459056GQ4	03/06/85	02/15/12	5.445	0.000	409.05	0.134146	0.143935	0.149445	0.160351	0.166488	52.86	58.89
	459056GR2	03/06/85	08/15/12	5.159	0.000	387.55	0.127093	0.136368	0.141588	0.151921	0.157735	50.08	55.79
	459056GS0	03/06/85	02/15/13	5.019	0.000	369.08	0.120293	0.129010	0.133884	0.143587	0.149012	47.37	52.73
	459056GT8	03/06/85	08/15/13	4.757	0.000	349.84	0.114023	0.122287	0.126907	0.136104	0.141247	44.91	49.98
	459056GU5	03/06/85	02/15/14	4.634	0.000	333.61	0.108067	0.115844	0.120164	0.128812	0.133616	42.53	47.29

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
International Bank for Reconstruction	459056GV3	03/06/85	08/15/14	4.395	0.000	316.38	0.102483	0.109858	0.113955	0.122155	0.126711	40.34	44.85
	459056GW1	03/06/85	02/15/15	4.349	0.000	303.17	0.097292	0.104220	0.108030	0.115722	0.119952	38.26	42.48
	459056HY6	01/07/86	02/15/16	5.299	0.000	284.92	0.088471	0.094434	0.097539	0.104113	0.107535	34.63	38.18
	459056JC2	01/07/86	02/15/05	13.899	0.000	848.70	0.273510					12.31	
	459056JD0	01/07/86	02/15/06	12.535	0.000	765.43	0.246676	0.264053	0.273513			96.91	12.31
	459056JE8	01/07/86	02/15/07	11.305	0.000	690.33	0.222472	0.238145	0.246676	0.264054	0.273513	87.40	96.91
	459056JF5	01/07/86	02/15/08	10.303	0.000	622.59	0.200031	0.214072	0.221689	0.237250	0.245691	78.56	87.07
	459056JG3	01/07/86	02/15/09	9.297	0.000	561.77	0.180487	0.193156	0.200028	0.214068	0.221684	70.89	78.56
	459056JH1	01/07/86	02/15/10	8.388	0.000	506.88	0.162858	0.174289	0.180491	0.193160	0.200033	63.96	70.89
	459056JJ7	01/07/86	02/15/11	7.569	0.000	457.37	0.146946	0.157261	0.162856	0.174287	0.180488	57.71	63.96
	459056JK4	01/07/86	02/15/12	6.915	0.000	413.46	0.132433	0.141695	0.146701	0.156961	0.162507	52.00	57.60
	459056JL2	01/07/86	02/15/13	6.323	0.000	374.12	0.119465	0.127789	0.132273	0.141491	0.146455	46.89	51.92
	459056JM0	01/07/86	02/15/14	5.865	0.000	339.78	0.107833	0.115293	0.119281	0.127533	0.131945	42.30	46.79
	459056JN8	01/07/86	02/15/15	5.604	0.000	311.15	0.097528	0.104176	0.107678	0.115017	0.118883	38.21	42.19
International Finance Corporation	45950K209	12/08/03	12/08/10	100.000	0.000		0.113824	0.116066	0.118353	0.120686	0.123064	41.48	43.14
International Minerals & Chemicals Corporation	459884AH5	11/14/88	11/14/05	26.355	0.000	670.81	0.204323	0.209031				65.64	
International Game Tech	459902AK8	01/29/03	01/29/33	59.291	0.000		0.143061	0.148604	0.154363	0.160344	0.166558	54.22	58.50
	459902AL6	01/29/03	01/29/33	59.291	0.000		0.143061	0.148604	0.154363	0.160344	0.166558	54.22	58.50
Ionica, PLC.	462213AK5	03/19/97	05/01/07	47.688	VARIABLES		0.416651	0.416650	0.416649	0.416648	0.416646	149.99	149.99
	462213AL3	03/19/97	05/01/07	47.688	VARIABLES		0.416651	0.416650	0.416649	0.416648	0.416646	149.99	149.99
Invax Corporation	465823AH5	03/03/04	03/01/24	100.000	VARIABLES		0.199736	0.205268	0.210995	0.216921	0.223055	74.25	78.47
	465823AJ1	03/03/04	03/01/24	100.000	VARIABLES		0.199736	0.205268	0.210995	0.216921	0.223055	74.25	78.47
	465823AK8	12/22/04	12/15/24	98.500	VARIABLES		0.157354	0.160263	0.163374	0.166574	0.169866	57.27	59.49
	465823AL6	03/03/04	03/01/24	100.000	VARIABLES		0.199736	0.205268	0.210995	0.216921	0.223055	74.25	78.47
	465823AM4	03/03/04	03/01/24	100.000	VARIABLES		0.199736	0.205268	0.210995	0.216921	0.223055	74.25	78.47
	465823AN2	12/22/04	12/15/24	98.500	VARIABLES		0.157354	0.160263	0.163374	0.166574	0.169866	57.27	59.49
JDS Uniphase Corporation	46612JAA9	10/31/03	11/15/10	98.000	0.000	3.29	0.007839	0.007850	0.007862	0.007873	0.007884	2.83	2.83
	46612JAB7	10/31/03	11/15/10	98.000	0.000	3.29	0.007839	0.007850	0.007862	0.007873	0.007884	2.83	2.83
JL French Automotive Castings, Inc.	46620QAC9	12/27/02	12/31/07	97.410	12.000		0.624544	0.648243	0.672946	0.698704	0.725572	229.15	246.95
JP Morgan Chase & Co.	46623EBY4	11/01/04	11/01/11	100.000	VARIABLES		0.122234	0.122173	0.122111	0.122385	0.122382	43.99	44.03
JP Morgan Chase & Co.	46625HAQ3	11/26/02	11/26/07	100.000	0.000		0.108674	0.110652	0.112666	0.114716	0.116804	39.62	41.07
	46625HAU4	03/12/03	03/12/08	100.000	0.000		0.093565	0.095067	0.096594	0.098145	0.099720	34.28	35.39
	46625HAY6	09/18/03	09/22/08	100.000	0.000		0.109704	0.111789	0.113914	0.116079	0.118286	40.29	41.83
	46625HAZ3	10/30/03	10/30/08	100.000	0.000		0.109056	0.111118	0.113219	0.115360	0.117541	39.89	41.41
	46625HBB5	12/17/03	01/21/09	100.000	0.000		0.108183	0.110243	0.112342	0.114481	0.116661	39.98	41.52
	46625HBG4	03/31/04	03/31/09	100.000	0.000		0.094878	0.096472	0.098092	0.099740	0.101415	34.74	35.91
	46625HBT6	06/25/04	07/07/09	100.000	0.000		0.132166	0.135305	0.138519	0.141809	0.145178	49.25	51.62
	46625HBU3	09/21/04	09/21/09	100.000	0.000		0.111230	0.113457	0.115728	0.118046	0.120409	40.89	42.55
	46625HBW9	09/30/04	09/30/10	100.000	0.000		0.114495	0.116855	0.119263	0.121721	0.124230	42.08	43.83

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
J.P. Morgan Chase & Co	46625HBZ2	10/29/04	10/29/10	100.000	0.000		0.114761	0.117132	0.119552	0.122021	0.124542	42.04	43.79
	46625HCB4	01/31/05	01/29/10	100.000	VARIABLES			0.119383	0.118367	0.117323	0.117262	39.36	42.26
	46625HCF5	03/23/05	03/22/12	100.000	0.000			0.137832	0.141233	0.144737	0.148328	38.65	52.18
	46625HCG3	03/31/05	04/02/08	100.000	0.000	0.128185	0.128218	0.131176	0.134203	0.137300		35.01	48.31
	46625HCH1	04/29/05	05/01/08	100.000	0.000	0.121762	0.121792	0.124461	0.127189	0.129977		29.63	45.63
	46625HCJ7	04/27/05	04/27/10	100.000	0.000		0.127291	0.130207	0.133191	0.136242		31.25	47.80
	46625HCL2	05/31/05	05/31/12	100.000	0.000		0.127804	0.130744	0.133752	0.136829		27.06	47.80
	46625HCN8	05/25/05	05/24/07	100.000	0.000		0.116121	0.120555	0.121123	0.125761		25.83	44.30
	46625HCQ1	06/22/05	06/22/11	100.000	0.000		0.129180	0.132184	0.135258	0.138403		24.44	48.20
JP Morgan Chase & Co. Jackson, TN	4662AONW7	08/08/05	09/03/10	100.000	0.000		0.131705	0.132139	0.135272	0.138479		18.89	48.88
Jacobs Entertainment	468826GP1	07/09/98	07/01/12	40.347	0.000	210.99	0.112651	0.116368	0.120209	0.124175		41.22	43.99
	469815AA2	02/08/02	02/01/09	96.040	11.875	12.46	0.013912	0.014799	0.015742	0.016745	0.017813	5.44	6.16
	469815AB0	02/08/02	02/01/09	96.040	11.875	12.46	0.013912	0.014799	0.015742	0.016745	0.017813	5.44	6.16
Jersey & Greene Counties	476538CP6	06/26/03	02/01/05	100.000	0.000		0.065490					1.96	
	476538CQ4	06/26/03	02/01/06	100.000	0.000		0.077225	0.078267	0.079324			28.30	2.38
	476538CR2	06/26/03	02/01/07	100.000	0.000		0.093511	0.095030	0.096574	0.098143	0.099738	34.40	35.52
	476538CS0	06/26/03	02/01/08	100.000	0.000		0.109989	0.112079	0.114208	0.116378	0.118588	40.61	42.16
Josephine County, OR	480890AA0	10/30/01	06/01/17	36.621	0.000	83.06	0.081293	0.083955	0.086705	0.089544	0.092476	29.91	31.90
	480890AB8	10/30/01	06/01/18	33.518	0.000	77.92	0.076452	0.079013	0.081659	0.084395	0.087222	28.14	30.06
	480890AE2	10/30/01	06/01/05	84.358	0.000	136.89	0.130178					19.53	
	480890AF9	10/30/01	06/01/06	80.090	0.000	132.87	0.126560	0.129660	0.132836			46.31	19.93
	480890AG7	10/30/01	06/01/07	74.256	0.000	136.68	0.131273	0.134817	0.138457	0.142194	0.146033	48.11	50.74
	480890AH5	10/30/01	06/01/08	69.953	0.000	131.32	0.126339	0.129812	0.133382	0.137049	0.140818	46.32	48.90
	480890AJ1	10/30/01	06/01/09	65.529	0.000	126.63	0.122129	0.125578	0.129125	0.132773	0.136523	44.80	47.36
	480890AK8	10/30/01	06/01/10	61.462	0.000	121.04	0.116931	0.120292	0.123750	0.127308	0.130968	42.90	45.41
	480890AL6	10/30/01	06/01/11	57.805	0.000	114.91	0.111096	0.114318	0.117633	0.121044	0.124554	40.77	43.17
	480890AM4	10/30/01	06/01/12	54.034	0.000	109.42	0.105958	0.109084	0.112301	0.115614	0.119024	38.90	41.23
	480890AN2	10/30/01	06/01/13	50.411	0.000	103.95	0.100833	0.103857	0.106973	0.110182	0.113487	37.03	39.28
	480890AP7	10/30/01	06/01/14	46.941	0.000	98.54	0.095741	0.098661	0.101670	0.104771	0.107966	35.17	37.35
	480890AQ5	10/30/01	06/01/15	43.624	0.000	93.21	0.090708	0.093520	0.096419	0.099408	0.102489	33.33	35.43
	480890AR3	10/30/01	06/01/16	40.464	0.000	87.97	0.085751	0.088451	0.091238	0.094111	0.097076	31.52	33.54
Jostens Holding Corp.	481086AA4	12/02/03	12/01/13	60.682	VARIABLES		0.190885	0.200668	0.210952	0.221764	0.233129	71.08	78.55
	481086AB2	12/02/03	12/01/13	60.682	VARIABLES		0.190885	0.200668	0.210952	0.221764	0.233129	71.08	78.55
	481086AC0	12/02/03	12/01/13	60.682	VARIABLES		0.190885	0.200668	0.210952	0.221764	0.233129	71.08	78.55
Jostens, Inc.	481088AB8	05/10/00	05/01/10*	91.173	12.750	26.65	0.021892					2.63*	
	481088AC6	05/10/00	05/01/10*	91.173	12.750	26.65	0.021892					2.63*	
	481088AD4	05/10/00	05/01/10*	91.173	12.750	26.65	0.021892					2.63*	
	481088AE2	05/10/00	05/01/10*	91.173	12.750	26.65	0.021892					2.63*	
	481088AF9	05/10/00	05/01/10*	91.173	12.750	26.65	0.021892					2.63*	
KI Holdings, Inc.	48247EAA9	11/18/04	11/15/14	61.808	VARIABLES		0.169538	0.177769	0.186546	0.195756	0.205422	63.30	69.68
	48247EAB7	11/18/04	11/15/14	61.808	VARIABLES		0.169538	0.177769	0.186546	0.195756	0.205422	63.30	69.68

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
KI Holdings, Inc.	48247EAC5	11/18/04	11/15/14	61.808	VARIES		0.169538	0.177769	0.186546	0.195756	0.205422	63.30	69.68
Kaydon Corporation	486587AA6	05/23/03	05/23/23	100.000	VARIES		0.252846	0.258872	0.265154	0.271704	0.278532	92.58	97.14
	486587AB4	05/23/03	05/23/23	100.000	VARIES		0.252846	0.258872	0.265154	0.271704	0.278532	92.58	97.14
Kendall, Kane and Will Counties, IL	488764NN7	04/22/03	10/01/08	105.843	VARIES		0.110085	0.109538	0.108981	0.108414	0.107835	39.43	39.03
	488764NP2	04/22/03	10/01/09	105.260	VARIES		0.117450	0.117016	0.116572	0.116119	0.115657	42.12	41.80
	488764NQ0	04/22/03	10/01/10	100.839	VARIES		0.121986	0.121920	0.121853	0.121784	0.121714	43.89	43.84
	488764NR8	04/22/03	10/01/11	106.125	VARIES		0.134737	0.134321	0.133896	0.133461	0.133016	48.35	48.05
	488764NS6	04/22/03	10/01/12	100.093	VARIES		0.132941	0.132932	0.132922	0.132912	0.132902	47.86	47.85
	488764NT4	04/22/03	10/01/13	100.778	VARIES		0.137010	0.136964	0.136917	0.136869	0.136820	49.31	49.27
Keyspan Corporation	493337W407	05/06/02	05/16/08*	100.000	VARIES		0.159959					13.28*	
	493337WAE0	05/06/02	05/16/08	100.000	VARIES		0.159959	0.160044	0.159543	0.159028	0.158499	57.58	57.30
L-3 Communications Holdings, Inc.	502424AE4	07/29/05	08/01/35	100.000	VARIES			0.175822	0.175854	0.178783	0.181803	26.73	64.73
LaSalle & DeKalb Counties, Illinois	504238AW6	09/04/03	12/30/05	101.029	VARIES		0.077546	0.077369				27.81	
	504238AX4	09/04/03	12/30/06	100.029	VARIES		0.096656	0.096646	0.096636	0.096626		34.79	34.69
LaSalle County, IL	504570DA7	04/01/04	12/01/05	96.342	0.000	16.31	0.061055	0.061741				20.27	
	504570DB5	04/01/04	12/01/06	103.959	VARIES		0.078184	0.079224	0.075044	0.074471		28.24	24.66
	504570DC3	04/01/04	12/01/07	104.125	VARIES		0.090487	0.091874	0.087179	0.086685	0.086183	32.73	31.27
LaSalle County, IL	504592AL0	04/16/03	12/01/05	105.089	VARIES		0.083484	0.082688				27.41	
	504592AM8	06/19/03	12/01/05	103.742	VARIES		0.066879	0.066388				21.98	
	504592AN6	06/19/03	12/01/06	104.790	VARIES		0.073573	0.073089	0.072599	0.072102		26.37	23.87
LaSalle County, IL	504597AQ8	11/17/03	12/01/05	105.154	VARIES		0.079069	0.078122				25.92	
	504597AR6	11/17/03	12/01/06	105.821	VARIES		0.097464	0.096599	0.095720	0.094825		34.88	31.43
	504597AS4	11/17/03	12/01/07	105.602	VARIES		0.113739	0.113026	0.112299	0.111557	0.110801	40.77	40.25
	504597AT2	11/17/03	12/01/08	105.395	VARIES		0.125498	0.124907	0.124303	0.123685	0.123055	45.04	44.60
Lake County, IL School District No.187	509262CQ2	04/09/03	01/01/06	92.198	0.000	48.69	0.080868	0.082080				29.33	
	509262CR0	04/09/03	01/01/07	87.867	0.000	54.31	0.090681	0.092268	0.093882	0.095524		32.93	34.09
	509262CS8	04/09/03	01/01/08	83.406	0.000	57.21	0.095911	0.097769	0.099663	0.101593		34.86	36.23
	509262CT6	04/09/03	01/01/09	78.814	0.000	58.71	0.098779	0.100853	0.102970	0.105132		35.93	37.46
	509262CU3	04/09/03	01/01/10	74.126	0.000	59.28	0.100050	0.102301	0.104602	0.106955		36.42	38.08
	509262CV1	04/09/03	01/01/21	35.244	0.000	37.74	0.064700	0.066631	0.068620	0.070668		23.64	25.07
Lakeway Municipal Utility District Language Line Holdings II, Inc.	512503NS8	07/17/98	09/01/05	63.714	0.000	321.66	0.167630	0.173018				41.20	
	515860AA2	06/11/04	06/15/13	50.460	VARIES		0.212300	0.227293	0.243346	0.260532	0.278932	79.62	91.27
	515860AB0	06/11/04	06/15/13	50.460	VARIES		0.212300	0.227293	0.243346	0.260532	0.278932	79.62	91.27
	515860AC8	06/11/04	06/15/13	50.460	VARIES		0.212300	0.227293	0.243346	0.260532	0.278932	79.62	91.27

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Language Line Holdings II, Inc.	515861AA0	06/11/04	06/15/12	97.432	11.125	1.13	0.005966	0.006313	0.006680	0.007068	0.007479	2.22	2.49
	515861AB8	06/11/04	06/15/12	97.432	11.125	1.13	0.005966	0.006313	0.006680	0.007068	0.007479	2.22	2.49
	515861AC6	06/11/04	06/15/12	97.432	11.125	1.13	0.005966	0.006313	0.006680	0.007068	0.007479	2.22	2.49
Lee & Ogle Counties, IL	523372AC4	07/02/03	04/01/05	100.286	VARIES		0.066214					5.96	
	523372AD2	07/02/03	04/01/06	100.261	VARIES		0.076053	0.076029	0.076005			27.37	6.84
	523372AE0	07/02/03	04/01/07	100.510	VARIES		0.094237	0.094186	0.094135	0.094083	0.094029	33.91	33.87
	523372AF7	07/02/03	04/01/08	100.396	VARIES		0.108077	0.108045	0.108012	0.107979	0.107945	38.90	38.87
	523372AG5	07/02/03	04/01/09	100.704	VARIES		0.118118	0.118060	0.118002	0.117942	0.117881	42.50	42.46
	523372AH3	07/02/03	04/01/10	101.077	VARIES		0.125514	0.125432	0.125348	0.125263	0.125175	45.16	45.09
	523372AT7	06/09/05	04/01/07	88.783	0.000			0.164518	0.167935	0.173537	0.179325	33.54	62.49
	523372AU4	06/09/05	04/01/08	83.138	0.000			0.154117	0.157321	0.162570	0.167995	31.42	58.54
	523372AV2	06/09/05	04/01/09	77.853	0.000			0.144341	0.147340	0.152257	0.157338	29.43	54.83
	523372AW0	06/09/05	04/01/10	72.903	0.000			0.135176	0.137988	0.142594	0.147353	27.56	51.35
	523372AX8	06/09/05	04/01/11	68.268	0.000			0.126594	0.129224	0.133538	0.137995	25.81	48.09
Lehman Brothers Holdings, Inc.	524908779	02/05/02	02/05/07	100.000	0.000		0.180401	0.185497	0.190737	0.196126	0.201666	67.37	71.23
	524908CH1	02/24/00	02/24/07	100.000	0.250		0.321316	0.334126	0.347459	0.361335	0.375777	121.30	131.18
	524908CS7	11/14/00	11/14/07	100.000	0.250		0.289335	0.300278	0.311645	0.323452	0.335717	107.18	115.45
	524908CT5	11/14/00	11/14/07	100.000	0.250		0.289335	0.300278	0.311645	0.323452	0.335717	107.18	115.45
	524908CU2	01/05/01	01/05/06	100.000	0.250		0.240013	0.252285	0.256616			92.81	1.03
	524908CZ1	02/26/01	02/27/06	100.000	0.250		0.163702	0.167619	0.171634			60.62	9.61
	524908DH0	06/01/01	06/01/08	100.000	0.250		0.234874	0.242571	0.250527	0.258752	0.267255	86.41	92.17
	524908DN7	07/03/01	07/03/06	100.000	0.250		0.191303	0.196681	0.202217	0.207914		71.78	37.83
	524908DU1	10/02/01	07/02/06	100.000	0.000		0.181009	0.186075	0.191283	0.196637		67.91	35.59
	524908DW7	12/26/01	12/26/06	100.000	0.000		0.189335	0.194778	0.200378	0.206139		69.20	72.17
	524908ED8	04/30/02	04/30/05	100.000	0.000		0.151868					18.07	
	524908EE6	07/02/02	07/02/05	100.000	0.000		0.130057	0.132853				24.04	
	524908EF3	06/19/02	06/19/09	100.000	0.250		0.142328	0.145442	0.148628	0.151886	0.155220	51.87	54.17
	524908EK2	08/05/02	08/05/07	100.000	0.000		0.153305	0.157137	0.161066	0.165092	0.169220	57.01	59.90
	524908EN6	08/05/02	08/05/08	100.000	0.000		0.161758	0.166004	0.170362	0.174834	0.179423	60.25	63.46
	524908EP1	09/27/02	09/27/07	100.000	0.000		0.120268	0.122673	0.125127	0.127629	0.130182	44.19	45.97
	524908ES5	10/02/02	10/02/07	100.000	0.250		0.088019	0.089236	0.090470	0.091723	0.092994	32.12	33.02
	524908FB1	12/11/02	12/11/07	100.000	0.625		0.125275	0.127541	0.129854	0.132217	0.134629	45.60	47.27
	524908FJ4	04/29/03	04/29/10	100.000	0.000		0.130469	0.133340	0.136273	0.139271	0.142335	47.85	49.97
	524908FL9	05/01/03	05/01/10	100.000	0.250		0.129999	0.132706	0.135473	0.138301	0.141190	47.62	49.62
	524908FN5	05/08/03	05/08/10	100.000	0.250		0.125289	0.127804	0.130373	0.132995	0.135674	45.83	47.69
	524908FP0	05/13/03	05/13/10	100.000	0.250		0.123724	0.126176	0.128680	0.131237	0.133847	45.22	47.03
	524908FR6	05/27/03	05/27/08	100.000	0.250		0.088638	0.089888	0.091157	0.092446	0.093754	32.22	33.14
	524908JE1	09/10/03	06/10/10	100.000	0.000		0.133988	0.137042	0.140166	0.143361	0.146629	48.92	51.17
	524908JJ0	10/09/03	10/09/10	100.000	1.600		0.123000	0.124693	0.126422	0.128189	0.129994	44.87	46.12
	524908JK7	11/06/03	11/06/09	100.000	0.000		0.122524	0.125115	0.127762	0.130464	0.133223	44.86	46.78
	524908LS7	02/11/04	02/11/11	100.000	0.750		0.122143	0.124332	0.126567	0.128851	0.131184	44.98	46.62

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Lehman Brothers Holdings, Inc.	524908MJ6	10/06/04	10/06/11	100.000	0.250		0.122223	0.124759	0.127351	0.130000	0.132707	44.89	46.78
Lehman Brothers Holdings, Inc.	52517PAE1	10/15/93	10/15/23	100.000	VARIES		0.209056	0.208858	0.208654	0.208442	0.208223	75.19	75.04
	52517PEV9	07/07/95	07/07/05	100.000	VARIES		0.025314	0.024916				4.64	
	52517PTE1	01/16/03	01/16/13*	100.000	0.000		0.152083					2.28*	
	52517PTG6	01/30/03	01/30/13	100.000	0.000		0.123704	0.128440	0.129045	0.133987	0.134618	46.84	48.86
	52517PTP6	02/18/03	02/18/08	100.000	0.000		0.120599	0.125155	0.125682	0.130430	0.130980	45.53	47.45
	52517PUD1	05/21/03	05/21/15*	100.000	10.000		0.137031					6.99*	
	52517PUH2	06/12/03	06/12/13	100.000	VARIES		0.121651	0.119371	0.118365	0.116028	0.114927	43.92	42.71
	52517PUK5	05/23/03	05/23/13	100.000	VARIES		0.118473	0.115973	0.117306	0.114800	0.116087	42.74	42.31
	52517PUL3	06/12/03	06/12/18	100.000	VARIES		0.143590	0.142610	0.142470	0.140750	0.140551	52.21	51.65
	52517PUP4	07/03/03	07/03/18	100.000	VARIES		0.125350	0.125535	0.121583	0.121615	0.117635	45.10	43.67
	52517PUR0	07/17/03	07/17/15	100.000	VARIES		0.116043	0.116157	0.112444	0.112417	0.108684	41.77	40.41
	52517PUS8	06/24/03	06/24/08	100.000	0.250		0.083805	0.084920	0.086050	0.087197	0.088361	30.39	31.20
	52517PUT6	07/16/03	01/16/09	100.000	VARIES		0.088674	0.089348	0.087095	0.087715	0.085462	32.22	31.63
	52517PUW9	07/30/03	07/30/07	100.000	VARIES		0.084730	0.085686	0.083840	0.084766	0.082959	30.96	30.63
	52517PUX7	08/07/03	08/07/08	100.000	VARIES		0.107186	0.108173	0.105616	0.106544	0.103982	39.07	38.48
	52517PVC2	08/27/03	08/27/10	100.000	0.250		0.136434	0.139477	0.142592	0.145780	0.149042	50.43	52.71
	52517PVE8	09/25/03	09/25/10	100.000	0.250		0.127049	0.129686	0.132380	0.135133	0.137947	46.72	48.69
	52517PVG3	09/30/03	09/30/10	100.000	0.250		0.124634	0.127170	0.129761	0.132408	0.135112	45.79	47.68
	52517PVK4	10/30/03	10/30/13*	100.000	VARIES		0.161797	0.163090				49.10*	
	52517PVN8	12/17/03	12/17/18	100.000	VARIES		0.167932	0.168583	0.171134	0.171593	0.173980	61.46	62.59
	52517PVR9	01/13/04	01/13/11	100.000	0.250		0.124181	0.126748	0.129372	0.132053	0.134793	46.04	47.97
	52517PVX6	03/16/04	03/16/07	100.000	VARIES		0.076831	0.075067	0.075784	0.074023	0.076276	27.61	27.39
	52517PWB3	04/08/04	04/08/14	100.000	VARIES		0.129727	0.126186	0.124628	0.121653	0.119960	46.27	44.55
	52517PWC1	04/08/04	04/08/11	100.000	VARIES		0.113566	0.110308	0.108496	0.105737	0.104093	40.42	38.72
	52517PWR8	05/13/04	09/16/10	90.250	1.000		0.122652	0.124944	0.127291	0.129695	0.132156	45.05	46.77
	52517PWX5	07/07/04	07/07/11	100.000	0.250		0.140277	0.143644	0.147095	0.150634	0.154262	52.29	54.84
	52517PWY3	07/29/04	07/29/14	100.000	VARIES		0.148574	0.148558	0.143631	0.144150	0.140662	53.46	52.06
	52517PXB2	08/20/04	08/20/09	100.000	VARIES		0.127677	0.127001	0.122120	0.121544	0.117584	45.74	43.86
	52517PXD8	08/26/04	08/26/14	100.000	VARIES		0.149109	0.148918	0.143799	0.144130	0.140451	53.71	52.12
	52517PXE6	08/30/04	08/30/19*	100.000	VARIES		0.189389					10.98*	
	52517PXF3	09/15/04	09/15/14	100.000	VARIES		0.146292	0.141242	0.140436	0.134969	0.133890	51.83	49.55
	52517PXG1	09/15/04	09/15/14	100.000	VARIES		0.146292	0.141242	0.140436	0.134969	0.133890	51.83	49.55
	52517PXJ5	10/25/04	10/25/11	100.000	VARIES		0.127978	0.124834	0.123644	0.121378	0.121048	45.84	44.54
	52517P XK2	10/27/04	10/27/14	100.000	VARIES		0.141407	0.137925	0.136596	0.134072	0.133682	50.66	49.20
	52517PXL0	10/25/04	10/25/11	100.000	VARIES		0.127959	0.123861	0.121364	0.117785	0.116072	45.51	43.28
	52517PXQ9	11/01/04	11/01/14	100.000	VARIES		0.137178	0.135764	0.134315	0.134202	0.134086	48.96	48.32
	52517PXZ9	12/07/04	12/07/16	100.000	VARIES		0.145238	0.143951	0.142631	0.142729	0.142830	51.99	51.37
	52517PYC9	12/06/04	12/06/11	100.000	VARIES		0.129882	0.126639	0.124728	0.121069	0.118670	46.68	44.70

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Lehman Brothers Holdings Inc.	52517PYF2	12/23/04	06/23/08	100.000	VARIABLE		0.110428	0.108188	0.107656	0.107023	0.107510	39.87	39.18
	52517PYG0	12/30/04	12/30/19	100.000	VARIABLE		0.153834	0.147325	0.140636	0.141069	0.141514	54.20	50.71
	52517PYH8	01/06/05	01/06/20	100.000	VARIABLE			0.163208	0.162290	0.161346	0.160373	57.78	57.92
	52517PYJ4	12/30/04	12/30/19	100.000	VARIABLE		0.163290	0.157884	0.152319	0.152714	0.153120	57.80	54.91
	52517PYK1	12/29/04	12/29/11	100.000	VARIABLE		0.131534	0.127994	0.126517	0.123605	0.121999	47.35	45.63
	52517PYL9	12/29/04	12/29/14	100.000	VARIABLE		0.143295	0.139032	0.136993	0.133741	0.131893	51.50	49.39
	52517PYM7	01/28/05	01/28/20	100.000	VARIABLE			0.164319	0.163428	0.162511	0.161566	54.58	58.38
Level 3 Communications	52729NAD2	12/02/98	12/01/08	59.966	VARIABLE		0.291664	0.291664	0.291664	0.291663	0.291663	105.00	105.00
	52729NAE0	12/02/98	12/01/08	59.966	VARIABLE		0.291664	0.291664	0.291664	0.291663	0.291663	105.00	105.00
	52729NAF7	12/02/98	12/01/08	59.966	VARIABLE		0.291664	0.291664	0.291664	0.291663	0.291663	105.00	105.00
	52729NAR1	02/29/00	03/15/10	53.308	VARIABLE		0.335987	0.357613	0.357612	0.357610	0.357608	127.14	128.74
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000		0.330448	0.340394	0.350791	0.361659	0.373020	121.69	129.26
	530715AG6	11/16/99	11/15/29	100.000	4.000		0.330448	0.340394	0.350791	0.361659	0.373020	121.69	129.26
	530715AK7	02/10/00	02/15/30	100.000	3.750		0.343321	0.354597	0.366405	0.378769	0.391717	128.76	137.57
	530715AL5	02/10/00	02/15/30	100.000	3.750		0.343321	0.354597	0.366405	0.378769	0.391717	128.76	137.57
	530715AM3	01/11/01	01/15/31	100.000	3.500		0.328095	0.339061	0.350548	0.362581	0.375186	123.82	132.45
	530715AN1	01/11/01	01/15/31	100.000	3.500		0.328095	0.339061	0.350548	0.362581	0.375186	123.82	132.45
	530715AP6	03/08/01	03/15/31	100.000	3.250		0.372575	0.387211	0.402607	0.418801	0.435834	139.94	151.38
	530715AQ4	03/08/01	03/15/31	100.000	3.250		0.372575	0.387211	0.402607	0.418801	0.435834	139.94	151.38
	530715AR2	03/08/01	03/15/31	100.000	3.250		0.372575	0.387211	0.402607	0.418801	0.435834	139.94	151.38
Liberty Media Corp.	530718AB1	03/26/03	03/30/23	98.500	0.750		0.164767	0.168797	0.172941	0.177200	0.181579	60.79	63.81
	530718AF2	03/26/03	03/30/23	98.500	0.750		0.164767	0.168797	0.172941	0.177200	0.181579	60.79	63.81
Lin Television Corp.	532776AD3	06/14/01	01/15/08*	96.288	8.000	17.40	0.015169	0.016096				1.19*	
	532776AE1	06/14/01	01/15/08*	96.288	8.000	17.40	0.015169	0.016096				1.19*	
	532776AF8	06/14/01	01/15/08*	96.288	8.000	17.40	0.015169	0.016096				1.19*	
Lithia Motors, Inc.	536797AA1	05/03/04	05/01/14	100.000	VARIABLE		0.257568	0.265565	0.273921	0.282654	0.291779	95.15	101.25
	536797AB9	05/03/04	05/01/14	100.000	VARIABLE		0.257568	0.265565	0.273921	0.282654	0.291779	95.15	101.25
Lockheed Martin Corp.	539830AN9	08/13/03	08/15/33	98.500	VARIABLE		0.184800	0.191963	0.192998	0.200571	0.199674	69.89	72.74
	539830AP4	08/13/03	08/15/33	98.500	VARIABLE		0.184800	0.191963	0.192998	0.200571	0.199674	69.89	72.74
Loral Cyberstar, Inc.	543868AC7	12/27/01	07/15/06	71.938	10.000		0.195642	0.215563	0.237512	0.261697		80.97	50.43
Lowe's Companies, Inc.	548661CD7	02/16/01	02/16/21	60.841	0.000	61.50	0.046090	0.046666	0.047249	0.047840	0.048438	16.85	17.28
Lucent Technologies Capital Trust I	549462208	03/19/02	03/15/17	100.000	7.750		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
	549462307	03/19/02	03/15/17	100.000	7.750		0.215278	0.215278	0.215278	0.215278	0.215278	77.50	77.50
Lyondell Chemical Co.	552078AS6	12/04/02	12/15/08	97.750	9.500	6.31	0.009509	0.009984	0.010484	0.011008	0.011559	3.52	3.89
	552078AT4	12/04/02	12/15/08	97.750	9.500	6.31	0.009509	0.009984	0.010484	0.011008	0.011559	3.52	3.89
Manpower Inc.	56418HAB6	08/17/01	08/17/21*	55.126	0.000	58.24	0.050231	0.050985				4.50*	
	56418HAC4	08/17/01	08/17/21*	55.126	0.000	58.24	0.050231	0.050985				4.50*	
Marion County, OR	56913RAD0	03/28/02	06/01/05	84.618	0.000	132.20	0.144155					21.62	
	56913RAE8	03/28/02	06/01/06	79.181	0.000	132.11	0.144781	0.148884	0.153103			53.11	22.97

* Called in 2005; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Marion County, OR	56913RAF5	03/28/02	06/01/07	73.606	0.000	130.70	0.143935	0.148259	0.152713	0.157301	0.162026	52.86	56.08
	56913RAG3	03/28/02	06/01/08	68.057	0.000	127.75	0.141345	0.145817	0.150431	0.155191	0.160101	51.96	55.30
	56913RAH1	03/28/02	06/01/09	63.326	0.000	121.70	0.134921	0.139285	0.143790	0.148440	0.153241	49.62	52.88
	56913RAJ7	03/28/02	06/01/10	58.440	0.000	116.24	0.129258	0.133574	0.138034	0.142644	0.147407	47.57	50.80
	56913RAK4	03/28/02	06/01/11	53.951	0.000	110.09	0.122701	0.126897	0.131236	0.135723	0.140364	45.18	48.33
	56913RAL2	03/28/02	06/01/12	49.948	0.000	103.53	0.115559	0.119568	0.123717	0.128009	0.132450	42.57	45.57
	56913RAM0	03/28/02	06/01/13	46.303	0.000	97.02	0.108403	0.112202	0.116134	0.120204	0.124417	39.94	42.79
	56913RAN8	03/28/02	06/01/14	42.967	0.000	90.73	0.101443	0.105023	0.108730	0.112567	0.116540	37.38	40.07
	56913RAP3	03/28/02	06/01/15	39.329	0.000	84.96	0.095196	0.098628	0.102183	0.105866	0.109682	35.10	37.67
	56913RAQ1	03/28/02	06/01/16	36.142	0.000	79.25	0.088926	0.092176	0.095544	0.099036	0.102655	32.80	35.24
	56913RAR9	03/28/02	06/01/17	33.393	0.000	73.76	0.082831	0.085879	0.089039	0.092315	0.095712	30.55	32.84
	56913RAS7	03/28/02	06/01/18	31.307	0.000	68.65	0.077033	0.079848	0.082766	0.085791	0.088926	28.41	30.53
	56913RAT5	03/28/02	06/01/19	28.898	0.000	63.84	0.071684	0.074322	0.077056	0.079892	0.082831	26.44	28.42
	56913RAU2	03/28/02	06/01/20	26.649	0.000	59.30	0.066639	0.069108	0.071668	0.074323	0.077076	24.59	26.44
	Markel Corporation	570535AD6	05/23/02	08/15/07	92.756	7.200	32.02	0.037691	0.039380	0.041145	0.042990	0.044917	14.34
570535AE4		05/23/02	05/15/08	90.005	7.000	37.10	0.044824	0.046888	0.049048	0.051307	0.053670	16.70	18.28
Marquee Holdings, Inc.	57143VAA7	08/18/04	08/15/14	55.894	VARIABLES		0.186307	0.197299	0.209136	0.221684	0.234985	72.15	81.06
	57143VAB5	08/18/04	08/15/14	55.894	VARIABLES		0.186307	0.197299	0.209136	0.221684	0.234985	72.15	81.06
	57143VAC3	08/18/04	08/15/14	55.894	VARIABLES		0.186307	0.197299	0.209136	0.221684	0.234985	72.15	81.06
Marriott International Incorporated	571903AA1	05/08/01	05/08/21	86.095	0.000		0.255832	0.266196	0.276978	0.288198	0.299872	95.09	102.95
	571903AB9	05/08/01	05/08/21	86.095	0.000		0.255832	0.266196	0.276978	0.288198	0.299872	95.09	102.95
	571903AC7	05/08/01	05/08/21	86.095	0.000		0.255832	0.266196	0.276978	0.288198	0.299872	95.09	102.95
Masco Corporation	574599AW6	07/20/01	07/20/31	39.445	VARIABLES		0.113055	0.117648	0.122427	0.127401	0.132577	43.04	46.60
	574599BB1	07/20/01	07/20/31	39.445	VARIABLES		0.113055	0.117648	0.122427	0.127401	0.132577	43.04	46.60
Matria Healthcare, Inc.	576817AA8	07/09/01	05/01/08	93.500	11.000	26.65	0.026112	0.027284	0.029462	0.030785	0.033242	9.95	11.23
	576817AB6	07/09/01	05/01/08	93.500	11.000	26.65	0.026112	0.027284	0.029462	0.030785	0.033242	9.95	11.23
McCaw International LTD.	579472AA9	03/06/97	04/15/07	50.991	VARIABLES		0.368254	0.368731	0.369240	0.369782	0.370361	132.73	133.11
	579472AB7	03/06/97	04/15/07	50.991	VARIABLES		0.368254	0.368731	0.369240	0.369782	0.370361	132.73	133.11
	579472AC5	03/06/97	04/15/07	50.991	VARIABLES		0.368254	0.368731	0.369240	0.369782	0.370361	132.73	133.11
	579472AD3	03/06/97	04/15/07	50.991	VARIABLES		0.368254	0.368731	0.369240	0.369782	0.370361	132.73	133.11
	579472AE1	03/06/97	04/15/07	50.991	VARIABLES		0.368254	0.368731	0.369240	0.369782	0.370361	132.73	133.11
McHenry County, Illinois	581156AV8	03/11/04	12/01/05	95.554	0.000	20.57	0.071881	0.072836				23.89	
	581156AW6	03/11/04	12/01/06	108.179	VARIABLES		0.099066	0.100661	0.092261	0.090883		35.75	30.20
	581156AX4	03/11/04	12/01/07	100.444	VARIABLES		0.103350	0.105215	0.100534	0.100469	0.100402	37.46	36.18
	581156AY2	03/11/04	12/01/08	104.812	VARIABLES		0.122907	0.125426	0.117535	0.116955	0.116363	44.54	42.17
	581156AZ9	03/11/04	12/01/09	106.159	VARIABLES		0.132398	0.135279	0.126375	0.125740	0.125092	48.00	45.34
Medicis Pharmaceutical Corporation	584690AB7	08/14/03	06/04/33	93.000	VARIABLES		0.260552	0.270566	0.281038	0.291989	0.303441	96.15	103.75
Medtronic, Inc.	585055AA4	09/11/01	09/15/21	100.000	VARIABLES		0.218288	0.223650	0.229192	0.234921	0.240842	80.70	84.78
	585055AB2	09/11/01	09/15/21	100.000	VARIABLES		0.218288	0.223650	0.229192	0.234921	0.240842	80.70	84.78
	585055AD8	09/11/01	09/15/21	100.000	VARIABLES		0.218288	0.223650	0.229192	0.234921	0.240842	80.70	84.78
Cass & Sangamon Counties, Illinois	586362DH5	06/10/04	12/01/05	104.007	0.000		0.088331	0.089662				29.39	

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Cass & Sangamon Counties, Illinois	586362DJ1	06/10/04	12/01/06	104.830	VARIABLE		0.107775	0.109735	0.103091	0.102086		39.01	33.84
	586362DK8	06/10/04	12/01/07	105.112	VARIABLE		0.120546	0.122988	0.115943	0.115112	0.114265	43.70	41.54
The Mens Wearhouse, Inc.	587118AB6	10/21/03	10/15/23	100.000	VARIABLE		0.233083	0.238935	0.245020	0.251348	0.257930	85.87	90.33
	587118AC4	10/21/03	10/15/23	100.000	VARIABLE		0.233083	0.238935	0.245020	0.251348	0.257930	85.87	90.33
Mercury Interactive Corp	589405AC3	04/29/03	05/01/08	98.000	0.000	6.64	0.011065	0.011088	0.011110	0.011132	0.011155	3.99	4.01
	589405AD1	04/29/03	05/01/08	98.000	0.000	6.64	0.011065	0.011088	0.011110	0.011132	0.011155	3.99	4.01
Merisant Worldwide, Inc.	58985CAA8	11/12/03	05/15/14	55.131	VARIABLE		0.211490	0.224443	0.238190	0.252779	0.268261	79.70	89.76
Merrill Lynch & Co., Inc.	590188249	09/13/00	09/13/07	100.000	0.000		0.264205	0.269261	0.283585	0.289012	0.304388	99.50	106.80
	590188256	08/04/00	08/03/07	100.000	0.000		0.275783	0.290934	0.296990	0.313306	0.319828	106.61	114.80
	590188264	08/04/00	08/03/07	100.000	0.000		0.275783	0.290934	0.296990	0.313306	0.319828	106.61	114.80
	590188272	06/29/00	06/29/07	100.000	0.000		0.300892	0.310876	0.324731	0.335506	0.350458	111.72	120.58
	590188280	03/30/00	03/30/07	100.000	0.000		0.289220	0.300039	0.311263	0.322906	0.334985	108.07	116.31
	590188298	03/03/00	03/05/07	100.000	0.000		0.249673	0.258017	0.266639	0.275550	0.284759	93.35	99.70
	590188A40	07/26/00	07/26/05	100.000	2.000		0.249705	0.261172				53.51	
	590188A65	05/23/01	05/23/31	51.108	VARIABLE		0.107571	0.110870	0.114270	0.117774	0.121385	39.57	42.04
	590188A73	03/13/02	03/13/32	100.000	VARIABLE		0.182700	0.187919	0.193287	0.198809	0.204488	67.85	71.79
	590188JA7	02/09/98	02/02/05	100.000	0.000		0.245961					7.62	
	590188P44	09/30/03	09/30/08	100.000	0.000		0.097656	0.099316	0.101004	0.102720	0.104466	35.76	36.99
	590188P51	10/03/03	10/03/08	100.000	0.000		0.104261	0.106148	0.108070	0.110027	0.112019	38.21	39.60
	590188V70	07/30/04	07/30/07	100.000	0.000		0.087697	0.089081	0.090488	0.091916	0.093367	32.24	33.27
	590188V88	08/31/04	08/31/07	100.000	0.000		0.070697	0.070791	0.072488	0.072584	0.074323	25.68	26.34
	590188V96	09/27/04	09/27/07	100.000	0.000		0.069911	0.070791	0.071682	0.072584	0.073498	25.49	26.14
	590188W20	10/29/04	10/29/07	100.000	0.000		0.069972	0.070854	0.071746	0.072650	0.073565	25.46	26.10
	590188W38	11/30/04	11/30/07	100.000	0.000		0.087928	0.089320	0.090733	0.092169	0.093628	31.99	33.01
	590188W79	12/30/04	01/02/14	100.000	0.000		0.128589	0.128622	0.131599	0.134645	0.137761	46.84	49.03
Merrill Lynch & Co., Inc.	59018FBA9	05/16/03	05/17/10	100.000	0.250		0.118509	0.120759	0.123053	0.125394	0.127783	43.27	44.93
	59018FBD3	12/30/03	12/30/06	100.000	0.000		0.066854	0.067640	0.068435	0.069239		24.21	24.71
Merrill Lynch & Co., Inc.	59018SB94	03/20/98	03/20/28	12.154	0.000	74.19	0.038109	0.039471	0.040882	0.042344	0.043858	14.24	15.28
	59018SRZ9	02/25/97	02/25/27	9.506	0.000	80.93	0.038044	0.039566	0.041148	0.042794	0.044506	14.36	15.53
	59018SZT4	02/09/98	02/02/05	100.000	0.000		0.240611					7.70	
Merrill Lynch & Co., Inc.	59018YDJ7	01/12/01	01/07/08	100.000	0.250		0.217752	0.224448	0.231356	0.238484	0.245838	81.96	87.09
	59018YKD2	06/27/01	06/27/08	100.000	0.250		0.212446	0.218838	0.225428	0.232223	0.239230	77.68	82.43
	59018YNR8	10/03/02	04/03/06	100.000	1.500		0.099046	0.100030	0.101031			36.01	9.29
Merrill Lynch & Co., Inc.	59021J109	10/06/00	10/05/07	100.000	0.000		0.258190	0.265906	0.276870	0.285144	0.296901	97.30	104.33
	59021J141	06/03/03	06/03/10	100.000	0.000		0.102561	0.104358	0.106187	0.108048	0.109941	37.35	38.67
	59021J208	11/20/00	11/20/07	100.000	0.000		0.263323	0.272745	0.282503	0.292611	0.303080	97.28	104.36
	59021J307	04/30/01	06/27/07	100.000	0.000		0.202717	0.208696	0.214852	0.221189	0.227713	74.10	78.54
	59021J315	06/03/03	09/03/08	100.000	0.000		0.087719	0.089052	0.090406	0.091781	0.093176	32.14	33.12
	59021J471	09/04/02	09/04/09	100.000	0.000		0.152737	0.156543	0.160443	0.164441	0.168538	56.57	59.43
	59021J489	08/07/02	08/07/09	100.000	0.000		0.161898	0.166151	0.170516	0.174996	0.179593	60.29	63.50
	59021J513	06/28/02	06/29/09	100.000	0.000		0.175605	0.180448	0.185426	0.190541	0.195796	64.11	67.69
	59021J521	05/31/02	06/01/09	100.000	0.000		0.192049	0.197779	0.203680	0.209758	0.216017	70.52	74.79

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Merrill Lynch & Co., Inc	59021J588	05/03/02	05/04/09	100.000	0.000		0.198669	0.204774	0.211067	0.217554	0.224240	73.33	77.90
	59021J596	05/03/02	05/04/09	100.000	0.000		0.198669	0.204774	0.211067	0.217554	0.224240	73.33	77.90
	59021J679	03/28/02	03/30/09	100.000	0.000		0.204111	0.210532	0.217155	0.223986	0.231032	75.82	80.67
	59021J695	03/28/02	03/30/09	100.000	0.000		0.204111	0.210532	0.217155	0.223986	0.231032	75.82	80.67
	59021J794	01/16/02	01/16/09	100.000	0.000		0.182277	0.187473	0.192817	0.198314	0.203968	68.29	72.24
	59021J877	09/28/01	09/29/08	100.000	0.000		0.180285	0.185254	0.190360	0.195607	0.200998	66.72	70.45
	59021J885	08/31/01	08/29/08	100.000	0.000		0.182442	0.188628	0.192898	0.199438	0.203953	69.02	72.98
	59021JAA7	05/28/02	05/28/09	100.000	1.000		0.194587	0.199724	0.205020	0.210479	0.216107	71.32	75.16
Merrill Lynch & Co., Inc.	59021S695	03/08/05	03/08/10	100.000	VARIABLES			0.132219	0.132324	0.132300	0.132276	38.75	47.63
	59021S778	02/04/05	02/04/10	100.000	3.800								
	59021S794	12/10/04	01/02/08	100.000	0.000		0.100598	0.100821	0.102646	0.104505	0.106397	36.62	37.96
	59021S836	11/30/04	01/30/06	100.000	0.000		0.068888	0.069173	0.070030			25.02	2.03
	59021S851	11/05/04	01/05/06	100.000	0.000		0.069894	0.070187	0.071070			25.42	.28
	59021S877	11/30/04	11/30/09	100.000	VARIABLES		0.103102	0.103191	0.103168	0.103176	0.103152	37.13	37.14
Merrill Lynch & Co., Inc.	59021W159	09/29/04	09/29/09	100.000	VARIABLES		0.110096	0.110075	0.110055	0.110034	0.110013	39.63	39.61
	59021W183	11/01/04	04/30/12	100.000	0.000		0.110796	0.112993	0.115246	0.117545	0.119889	40.55	42.19
	59021W217	08/31/04	08/31/11	100.000	0.000		0.111279	0.112222	0.115731	0.116712	0.120361	40.77	42.40
	59021W225	08/31/04	08/31/09	100.000	3.940		0.110674	0.109444	0.110674	0.109444	0.110674	39.62	39.62
	59021W290	08/04/04	08/04/09	100.000	VARIABLES		0.110604	0.110593	0.110583	0.110573	0.110562	39.81	39.80
	59021W308	07/02/03	07/02/10	100.000	0.000		0.104980	0.106893	0.108841	0.110825	0.112845	38.83	40.26
	59021W324	08/02/04	08/01/08	100.000	0.000		0.110117	0.112288	0.114513	0.116783	0.119098	40.69	42.32
	59021W464	05/14/04	02/14/12	100.000	0.000		0.089048	0.090464	0.091903	0.093364	0.094849	32.70	33.75
	59021W555	07/30/04	07/29/11	100.000	0.000		0.116226	0.118644	0.121126	0.123660	0.126247	43.02	44.84
	59021W571	03/01/04	03/28/11	100.000	0.000		0.101534	0.103352	0.105203	0.107087	0.109004	37.22	38.57
	59021W613	03/30/04	03/21/07	100.000	0.000		0.050501	0.050956	0.051415	0.051879	0.052346	18.35	18.69
	59021W654	12/26/03	12/27/10	100.000	0.000		0.123407	0.126035	0.128719	0.131460	0.134259	44.92	46.85
	59021W704	08/05/03	08/05/10	100.000	0.000		0.127618	0.130425	0.133294	0.136225	0.139221	47.28	49.38
	59021W712	12/08/03	03/08/11	100.000	0.000		0.110904	0.113055	0.115247	0.117483	0.119761	40.80	42.40
	59021W795	01/30/04	01/31/11	100.000	0.000		0.103844	0.105750	0.107692	0.109668	0.111681	38.31	39.73
	59021W845	09/30/03	09/30/10	100.000	0.000		0.119483	0.121950	0.124468	0.127037	0.129660	43.91	45.74
	59021W860	09/03/03	09/03/08	100.000	0.000		0.113586	0.115819	0.118097	0.120419	0.122787	41.83	43.49
	59021WAA8	07/15/04	07/15/11	100.000	0.000		0.114789	0.117161	0.119582	0.122053	0.124575	42.55	44.32
Metlife, Inc.	59156RAF5	04/04/00	05/15/05	99.520	VARIABLES		0.229943					30.81	
Metromedia International Group, Inc.	591695AE1	09/30/99	09/30/07*	77.427	VARIABLES		0.272648	0.270392				59.42*	
United Mexican States Microcell Telecommunications	593048BN0	03/30/01	12/30/19	89.000	8.125	9.87	0.008828	0.009242	0.009675	0.010129	0.010604	3.25	3.57
	59501TAG1	06/20/96	06/01/06	43.193	VARIABLES		0.416271	0.418356	0.420600			150.36	63.09
	59501TAL0	05/25/99	06/01/09	55.731	VARIABLES		0.333323	0.333322	0.333322	0.333321	0.333320	120.00	120.00
Mirant Corporation	604675AA6	05/31/01	06/15/21	100.000	2.500		0.295212	0.304855	0.314911	0.325396	0.336329	108.33	115.60
Mississippi Home Corp.	60535JAD8	06/17/93	12/01/08	34.265	0.000	419.72	0.148446	0.153679	0.159097	0.164706	0.170513	54.70	58.63

* Called in 2005; 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	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Mississippi Home Corp.	60535JAH9	07/22/93	06/01/09	36.262	0.000	391.34	0.135385	0.139784	0.144327	0.149017	0.153859	49.80	53.09
Mississippi Home Corp.	60535MCB3	07/21/93	09/15/16	19.775	0.000	242.99	0.085431	0.088474	0.091626	0.094890	0.098270	31.96	34.28
J.P. Morgan & Co., Inc.	61688AAF5	02/26/97	04/15/27	10.165	0.000	82.75	0.038968	0.040474	0.042039	0.043664	0.045352	14.53	15.68
	61688AAG3	04/24/97	04/24/27	8.845	0.000	76.23	0.037169	0.038702	0.040298	0.041961	0.043691	13.87	15.03
	61688AAH1	05/21/97	05/15/27	9.170	0.000	76.51	0.037593	0.039121	0.040711	0.042366	0.044088	13.95	15.11
	61688AAJ7	06/18/97	06/18/27	9.169	0.000	75.42	0.037607	0.039135	0.040725	0.042380	0.044101	13.85	15.00
	61688AAK4	07/01/97	07/01/27	9.644	0.000	76.62	0.038217	0.039737	0.041316	0.042958		14.03	15.17
	61688AAW8	06/30/98	06/30/28	12.693	0.000	71.62	0.038601	0.039952	0.041350	0.042797	0.044295	14.14	15.15
Morgan Stanley Dean Witter & Co.	617446232	05/20/99	05/18/05	100.000	0.000		0.245209					33.59	
	617446DD8	12/30/98	12/30/05	86.996	0.000		0.186270					67.80	
	617446DJ5	05/19/99	05/30/06	98.259	0.000		0.236168	0.191439				86.79	37.40
	617446DM8	08/06/99	08/06/06	98.266	0.000		0.273660	0.283348	0.293378	0.303764		103.12	64.95
	617446DN6	08/17/99	08/17/05	88.745	0.000		0.253743	0.262903				58.99	
	617446DP1	10/19/99	10/19/06	98.266	0.000		0.272106	0.281698	0.291628	0.301908		101.09	85.84
	617446DZ9	07/19/00	07/30/07	100.000	0.250		0.262785	0.271970	0.281485	0.291342	0.301553	99.08	106.14
	617446GC7	11/17/00	11/30/07	100.000	0.250		0.243560	0.250259	0.259983	0.267149	0.277545	90.65	96.77
	617446GD5	11/17/00	11/30/07	100.000	0.250		0.243560	0.250259	0.259983	0.267149	0.277545	90.65	96.77
	617446GF0	01/24/01	01/30/08	100.000	0.250		0.203674	0.209579	0.215660	0.221924	0.228376	76.20	80.69
	617446GJ2	04/02/01	03/30/08	100.000	0.500		0.192111	0.197244	0.202526	0.207960	0.213550	71.03	74.89
	617446GK9	04/03/01	04/15/08	100.000	0.250		0.194689	0.200112	0.205692	0.211432	0.217338	71.90	75.97
	617446GN3	05/02/01	05/30/08	100.000	0.250		0.199265	0.204917	0.210735	0.216723	0.222888	73.11	77.32
	617446GQ6	05/30/01	05/30/08	100.000	0.250		0.202730	0.208588	0.214621	0.220834	0.227234	74.41	78.77
	617446GR4	08/21/01	12/30/08	100.000	1.250		0.179880	0.183939	0.188111	0.192399	0.196808	65.50	68.50
	617446GT0	08/16/01	12/30/08	100.000	0.250		0.187133	0.192204	0.197419	0.202779	0.208291	68.29	72.05
	617446GU7	09/27/01	12/30/08	100.000	0.250		0.163663	0.167616	0.171670	0.175826	0.180087	59.64	62.56
	617446GV5	10/05/01	12/30/09	100.000	0.000		0.164498	0.168644	0.172894	0.177251	0.181718	59.97	63.03
	617446GX1	11/08/01	12/30/08	100.000	0.000		0.143172	0.146382	0.149663	0.153018	0.156448	52.13	54.49
	617446GY9	12/11/01	12/30/09	92.281	0.000		0.159478	0.163707	0.168047	0.172503	0.177076	58.18	61.31
	617446HH5	08/05/02	12/15/09	100.000	1.000		0.176839	0.181087	0.185455	0.189948	0.194569	64.56	67.72
	617446HP7	02/14/03	03/30/10	100.000	0.000		0.140462	0.143755	0.147125	0.150575	0.154105	51.77	54.22
	617446HV4	03/12/03	03/31/08	100.000	0.000		0.105146	0.106464	0.108987	0.110353	0.112968	38.98	40.40
	617446HX0	03/18/03	06/30/08	100.000	0.000		0.107878	0.109842	0.111842	0.113878	0.115952	39.19	40.63
	617446HZ5	04/28/03	09/15/10	100.000	0.000		0.140715	0.144056	0.147475	0.150976	0.154560	51.98	54.47
	617446JB6	04/23/03	04/30/10	100.000	0.000		0.136759	0.139901	0.143115	0.146403	0.149766	50.19	52.52
	617446JC4	04/25/03	04/30/08	100.000	0.000		0.113896	0.116100	0.118346	0.120635	0.122969	41.67	43.30
	617446JE0	04/30/03	04/30/10	100.000	0.000		0.138167	0.141375	0.144657	0.148015	0.151452	50.71	53.10
	617446JF7	05/28/03	12/30/10	100.000	0.000		0.117224	0.119548	0.121918	0.124335	0.126800	42.62	44.33
	617446JG5	05/06/03	05/15/10	100.000	0.250		0.121245	0.123598	0.125999	0.128450	0.130951	44.29	46.03
	617446JH3	05/21/03	05/30/10	100.000	0.000		0.102879	0.104686	0.106524	0.108395	0.110298	37.47	38.80
	617446JJ9	07/10/03	06/30/08	100.000	0.000		0.096391	0.097984	0.099604	0.101251	0.102925	34.99	36.16
	617446JL4	08/08/03	03/23/07	100.000	0.000		0.100084	0.101819	0.103583	0.105378	0.107205	36.69	37.97
	617446JP5	11/25/03	12/30/10	100.000	1.500		0.155772	0.158839	0.161988	0.165222	0.168543	56.64	58.90

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st Period	2006 2nd Period	2006 3rd Period	2005	2006
Morgan Stanley	617446JQ3	12/26/03	12/30/10	100.000	2.000		0.120395	0.121769	0.123172	0.124604	0.126067	43.59	44.60
	617446MD8	12/22/03	12/30/08	115.000	0.000		0.119663	0.121824	0.124024	0.126263	0.128543	43.47	45.06
	617446MF3	01/28/04	01/30/11	100.000	1.000		0.115411	0.117203	0.119032	0.120899	0.122803	42.42	43.76
	617446MG1	01/21/04	07/30/11	100.000	0.300		0.116988	0.119231	0.121520	0.123856	0.126241	43.20	44.88
	617446MH9	02/25/04	04/30/11	100.000	2.000		0.117580	0.118873	0.120193	0.121541	0.122918	42.72	43.68
	617446MJ5	02/17/04	07/30/11	102.625	0.300		0.121638	0.124013	0.126439	0.128915	0.131442	44.94	46.72
	617446MK2	03/29/04	06/30/11	100.000	1.500		0.105893	0.107096	0.108323	0.109572	0.110844	38.34	39.22
	617446ML0	03/22/04	05/15/10	121.125	0.250		0.121008	0.123016	0.125059	0.127138	0.129254	44.11	45.59
	617446MM8	03/24/04	04/01/09	100.000	0.250		0.102906	0.104653	0.106431	0.108242	0.110086	37.68	38.97
	617446MQ9	04/08/04	04/15/09	115.000	0.750		0.122500	0.124419	0.126373	0.128364	0.130393	44.74	46.16
617446SX8	12/06/04	12/30/11	100.000	0.500		0.125306	0.127813	0.130375	0.132996	0.135675	45.57	47.41	
617446YM5	08/30/05	09/01/14	100.000	0.000			0.134642	0.134661	0.137925	0.141268	16.29	49.86	
Morgan Stanley Dean Witter & Co.	61744Y132	07/29/02	07/30/09	100.000	0.000		0.136421	0.139486	0.142620	0.145824	0.149100	50.60	52.90
	61744Y140	03/27/03	06/15/10	100.000	0.000		0.143646	0.147072	0.150579	0.154169	0.157845	52.44	54.97
	61744Y173	01/28/03	12/30/09	100.000	0.000		0.137136	0.140242	0.143418	0.146666	0.149988	49.93	52.22
	61744Y181	12/17/02	03/30/09	100.000	0.000		0.135734	0.138796	0.141927	0.145129	0.148403	49.98	52.26
	61744Y199	11/26/02	03/30/09	100.000	0.000		0.147257	0.150829	0.154489	0.158237	0.162076	54.31	56.98
	61744Y231	10/28/02	12/30/08	100.000	0.000		0.156356	0.160304	0.164352	0.168502	0.172757	57.01	59.92
	61744Y249	10/16/02	10/30/09	100.000	0.000		0.146520	0.150028	0.153621	0.157300	0.161067	53.81	56.42
	61744Y264	09/26/02	06/30/09	100.000	0.000		0.147756	0.151287	0.154902	0.158604	0.162394	53.83	56.44
	61744Y280	08/27/02	02/28/09	100.000	0.000		0.159453	0.160935	0.167861	0.169422	0.176712	59.51	62.65
	61744Y322	06/26/02	12/30/08	100.000	0.000		0.147090	0.150554	0.154101	0.157730	0.161446	53.58	56.14
	61744Y348	06/11/02	12/30/08	100.000	0.000		0.153892	0.157660	0.161519	0.165474	0.169525	56.09	58.87
	61744Y363	05/10/02	08/30/08	100.000	0.000		0.157011	0.160127	0.165104	0.168380	0.173614	58.88	61.92
	61746S190	01/27/04	03/30/11	100.000	1.875		0.118709	0.120111	0.121542	0.123003	0.124494	43.25	44.29
	61746S273	10/26/04	10/30/11	100.000	0.000		0.118035	0.120542	0.123102	0.125716	0.128386	43.25	45.11
	61746S422	09/28/04	09/30/12	100.000	1.300		0.123828	0.125783	0.127781	0.129824	0.131912	45.29	46.74
61746S539	08/27/04	03/30/11	100.000	0.000		0.123931	0.126684	0.129499	0.132376	0.135317	45.62	47.67	
61746S646	07/28/04	01/30/11	100.000	0.000		0.128488	0.131459	0.134499	0.137609	0.140790	47.70	49.93	
61746S703	02/25/04	12/30/11	100.000	0.400		0.129575	0.132244	0.134974	0.137765	0.140618	47.13	49.10	
61746S778	04/28/04	12/30/11	100.000	0.000		0.140164	0.143587	0.147094	0.150687	0.154367	51.08	53.61	
61746S877	03/29/04	12/30/11	100.000	0.500		0.115560	0.117619	0.119721	0.121864	0.124051	41.98	43.49	
61746SAA7	03/10/04	03/31/09	100.000	0.000		0.105135	0.107084	0.109069	0.111091	0.113151	38.56	40.00	
61746SAC3	04/05/04	04/15/09	100.000	0.000		0.100842	0.102638	0.104467	0.106328	0.108222	36.90	38.23	
61746SAW9	10/12/04	10/30/09	100.000	0.250		0.113253	0.115416	0.117623	0.119875	0.122172	41.43	43.03	
61746SBD0	11/30/04	12/30/11	100.000	0.250		0.123381	0.125958	0.128592	0.131284	0.134036	44.89	46.78	
61746SBF5	06/30/05	01/04/07	100.000	0.000			0.109006	0.109054	0.111193	0.113375	19.74	40.41	
61746SBG3	07/27/05	07/22/08	100.000	0.000				0.122915	0.125559	0.128337	18.93	45.59	
61746SBH1	07/22/05	01/22/07	100.000	0.000				0.116561	0.119007	0.121504	18.53	43.19	
61746SBJ7	08/30/05	08/31/08	100.000	0.000				0.129020	0.130517	0.135014	15.61	47.44	
Morgan Stanley	61746Y155	08/29/05	08/30/10	100.000	0.000			0.125471	0.126178	0.128370	0.132039	15.77	47.18
	61746Y288	06/28/05	06/30/11	100.000	0.500		0.119351	0.119376	0.121642	0.123957	0.126322	21.85	44.21

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Morgan Stanley	61746Y361	05/26/05	12/30/08	100.000	0.000		0.118099	0.118573	0.121094	0.123668	0.126297	25.48	44.06
	61746Y478	04/27/05	10/30/10	100.000	1.000		0.126716	0.126754	0.129011	0.131320	0.133682	31.07	47.14
	61746Y593	03/29/05	09/30/08	100.000	0.300		0.129406	0.129437	0.132258	0.135145	0.138099	35.59	48.66
	61746Y650	02/24/05	09/01/10	100.000	0.000		0.122673	0.122778	0.125490	0.128261	0.131093	38.02	46.35
	61746Y759	01/26/05	06/30/08	100.000	0.000		0.107684	0.109470	0.111592	0.113755	0.115960	36.40	40.57
	61746Y858	12/28/04	12/30/11	100.000	0.000		0.123012	0.125735	0.128518	0.131363	0.134271	44.78	46.78
	61746YAB2	12/30/04	12/30/12	100.000	0.000		0.131206	0.134305	0.137477	0.140723	0.144047	47.80	50.08
Morgan Stanley	61748A114	06/24/03	06/15/10	100.000	0.000		0.112185	0.114328	0.116511	0.118736	0.121003	40.84	42.42
	61748A122	08/22/03	08/30/09	100.000	0.000		0.135333	0.136907	0.141629	0.143276	0.148217	49.76	52.08
	61748A742	06/01/04	03/30/12	100.000	2.800		0.147109	0.148930	0.150799	0.152717	0.154686	53.62	54.99
	61748A775	11/25/03	12/30/10	100.000	2.000		0.173743	0.177282	0.180926	0.184679	0.188545	63.19	65.82
	61748A874	07/29/03	12/30/09	100.000	0.000		0.129498	0.132336	0.135237	0.138201	0.141230	47.14	49.22
	61748AAA4	09/24/03	12/30/10	100.000	0.000		0.148641	0.152376	0.156204	0.160128	0.164151	54.19	56.95
	61748AAC0	04/30/04	12/30/11	100.000	0.000		0.140203	0.143629	0.147139	0.150735	0.154418	51.10	53.62
	61748AAD8	04/30/04	12/30/11	100.000	0.000		0.140203	0.143629	0.147139	0.150735	0.154418	51.10	53.62
Morton's Restaurant Group, Inc.	619429AA1	07/07/03	07/01/10	85.000	7.500	23.50	0.048705	0.051284	0.054001	0.056861		18.00	19.96
	619429AB9	07/07/03	07/01/10	85.000	7.500	23.50	0.048705	0.051284	0.054001	0.056861		18.00	19.96
	619429AC7	07/07/03	07/01/10	85.000	7.500	23.50	0.048705	0.051284	0.054001	0.056861		18.00	19.96
Mrs. Fields Holding Company, Inc.	62472FAC9	08/24/98	12/01/05	50.853	VARIABLES		0.421013	0.421524				140.71	
Multnomah County, OR	625506HH6	12/08/99	06/01/13	36.019	0.000	168.46	0.112639	0.116987	0.121503	0.126193	0.131064	41.60	44.87
	625506HJ2	12/08/99	06/01/14	33.298	0.000	156.21	0.104502	0.108546	0.112747	0.117110	0.121642	38.60	41.64
	625506HK9	12/08/99	06/01/15	30.863	0.000	144.79	0.096860	0.100609	0.104502	0.108546	0.112747	35.77	38.60
	625506HL7	12/08/99	06/01/16	28.606	0.000	134.20	0.089777	0.093251	0.096860	0.100609	0.104502	33.16	35.77
	625506HN3	12/08/99	06/01/20	21.112	0.000	99.05	0.066259	0.068823	0.071487	0.074253	0.077127	24.47	26.40
	625506HP8	12/08/99	06/01/21	19.568	0.000	91.80	0.061413	0.063790	0.066259	0.068823	0.071487	22.68	24.47
	625506HQ6	12/08/99	06/01/22	18.137	0.000	85.09	0.056922	0.059125	0.061413	0.063790	0.066259	21.02	22.68
	625506HR4	12/08/99	06/01/23	16.811	0.000	78.87	0.052760	0.054802	0.056922	0.059125	0.061414	19.49	21.02
	625506HS2	12/08/99	06/01/24	15.582	0.000	73.10	0.048902	0.050794	0.052760	0.054802	0.056923	18.06	19.49
	625506HT0	12/08/99	06/01/25	14.442	0.000	67.75	0.045325	0.047080	0.048901	0.050794	0.052760	16.74	18.06
	625506HU7	12/08/99	06/01/26	13.386	0.000	62.80	0.042011	0.043637	0.045326	0.047080	0.048902	15.52	16.74
	625506HV5	12/08/99	06/01/27	12.407	0.000	58.21	0.038939	0.040446	0.042011	0.043637	0.045325	14.38	15.52
	625506HW3	12/08/99	06/01/28	11.500	0.000	53.95	0.036091	0.037488	0.038939	0.040446	0.042011	13.33	14.38
	625506HX1	12/08/99	06/01/29	10.659	0.000	50.01	0.033452	0.034747	0.036091	0.037488	0.038939	12.35	13.33
	625506HY9	12/08/99	06/01/30	9.879	0.000	46.35	0.031005	0.032205	0.033451	0.034746	0.036091	11.45	12.35
Muzak Holdings Finance Nabors Industries, Inc.	62844VAC5	03/18/99	03/15/10	53.328	VARIABLES		0.361108	0.361107	0.361107	0.361107	0.361107	130.00	130.00
	629568AE6	02/05/01	02/05/21	60.841	0.000	62.00	0.046090	0.046666	0.047249	0.047840	0.048438	16.87	17.29
	629568AF3	02/05/01	02/05/21	60.841	0.000	62.00	0.046090	0.046666	0.047249	0.047840	0.048438	16.87	17.29
Nash Finch Company	631158AC6	03/15/05	03/15/35	46.611	VARIABLES			0.103638	0.105972	0.108399	0.110923	29.89	39.11
	631158AD4	03/15/05	03/15/35	46.611	VARIABLES			0.103638	0.105972	0.108399	0.110923	29.89	39.11
Neenah Foundry Company	640071AK2	09/30/03	09/30/10	91.536	11.000	10.30	0.024584	0.026166	0.027850	0.029642	0.031550	9.43	10.69
	640071AN6	09/30/03	09/30/10	91.536	11.000	10.30	0.024584	0.026166	0.027850	0.029642	0.031550	9.43	10.69

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Network Associates, Inc. New Jersey Economic Development Authority	640938AA4	02/13/98	02/13/18	39.106	0.000	149.20	0.070009	0.071672	0.073374	0.075117	0.076901	25.97	27.22
	645913AH7	06/30/97	02/15/05	59.440	0.000	397.40	0.186275					8.20	
	645913AJ3	06/30/97	02/15/06	55.059	0.000	374.82	0.176249					66.28	8.31
	645913AK0	06/30/97	02/15/07	51.069	0.000	351.71	0.165729	0.171615	0.177711	0.184023	0.190559	62.35	66.86
	645913AL8	06/30/97	02/15/08	47.236	0.000	329.96	0.155874	0.161473	0.167273	0.173281	0.179505	58.67	62.96
	645913AM6	06/30/97	02/15/09	43.647	0.000	308.94	0.146294	0.151604	0.157107	0.162809	0.168718	55.09	59.16
	645913AN4	06/30/97	02/15/10	40.322	0.000	288.66	0.136974	0.141990	0.147190	0.152580	0.158168	51.60	55.45
	645913AP9	06/30/97	02/15/11	37.204	0.000	269.36	0.128075	0.132807	0.137714	0.142802	0.148078	48.27	51.90
	645913AQ7	06/30/97	02/15/12	34.381	0.000	250.85	0.119448	0.123888	0.128493	0.133269	0.138223	45.03	48.44
	645913AR5	06/30/97	02/15/13	31.673	0.000	233.48	0.111387	0.115561	0.119891	0.124383	0.129044	42.01	45.21
	645913AS3	06/30/97	02/15/14	29.262	0.000	217.00	0.103636	0.107538	0.111586	0.115787	0.120146	39.09	42.09
	645913AT1	06/30/97	02/15/15	27.085	0.000	201.54	0.096313	0.099949	0.103722	0.107637	0.111700	36.33	39.13
	645913AU8	06/30/97	02/15/16	25.082	0.000	187.11	0.089464	0.092847	0.096359	0.100004	0.103786	33.75	36.36
	645913AV6	06/30/97	02/15/17	23.177	0.000	173.64	0.083086	0.086239	0.089511	0.092908	0.096433	31.35	33.78
	645913AW4	06/30/97	02/15/18	21.450	0.000	161.10	0.077123	0.080056	0.083099	0.086259	0.089539	29.10	31.36
	645913AX2	06/30/97	02/15/19	19.886	0.000	149.48	0.071574	0.074297	0.077124	0.080058	0.083104	27.01	29.11
	645913AY0	06/30/97	02/15/20	18.435	0.000	138.69	0.066417	0.068946	0.071571	0.074296	0.077124	25.07	27.01
	645913AZ7	06/30/97	02/15/21	17.088	0.000	128.67	0.061626	0.063974	0.066411	0.068941	0.071568	23.26	25.06
	645913BA1	06/30/97	02/15/22	15.838	0.000	119.36	0.057175	0.059355	0.061618	0.063967	0.066405	21.58	23.26
	645913BB9	06/30/97	02/15/23	14.678	0.000	110.71	0.053041	0.055064	0.057164	0.059345	0.061609	20.02	21.58
	645913BC7	06/30/97	02/15/24	13.601	0.000	102.67	0.049200	0.051078	0.053028	0.055052	0.057153	18.57	20.02
	645913BD5	06/30/97	02/15/25	12.602	0.000	95.21	0.045633	0.047376	0.049185	0.051064	0.053015	17.22	18.57
	645913BE3	06/30/97	02/15/26	11.676	0.000	88.29	0.042321	0.043938	0.045618	0.047361	0.049172	15.97	17.22
New Millennium Homes The City of New York	647536AC5	04/11/03	12/31/07	86.094	0.000	48.37	0.080751	0.082042	0.083354	0.084686	0.086040	29.31	30.25
	649653ME9	05/27/93	05/15/05	39.612	0.000	575.63	0.210842					28.25	
	649653MG4	05/27/93	05/15/06	35.938	0.000	538.12	0.198641	0.206636	0.214953			73.70	28.80
The City of New York	649654NK2	05/27/93	05/15/07	32.768	0.000	499.82	0.185401	0.192956	0.200819	0.209002	0.217518	68.81	74.54
	649654NL0	05/27/93	05/15/08	29.863	0.000	463.12	0.172536	0.179644	0.187045	0.194751	0.202775	64.06	69.45
The City of New York	649655LL9	05/27/93	05/15/09	27.086	0.000	428.57	0.160511	0.167212	0.174193	0.181465	0.189041	59.62	64.70
	649655LN5	05/27/93	05/15/10	24.595	0.000	395.55	0.148790	0.155069	0.161613	0.168433	0.175541	55.28	60.05
Nextel International	65332AAA7	03/12/98	04/15/08	54.915	VARIABLES		0.333005	0.331180	0.332993	0.331167	0.332979	121.21	121.21
	65332AAB5	03/12/98	04/15/08	54.915	VARIABLES		0.333005	0.331180	0.332993	0.331167	0.332979	121.21	121.21
	65332AAC3	03/12/98	04/15/08	54.915	VARIABLES		0.333005	0.331180	0.332993	0.331167	0.332979	121.21	121.21
Nextlink Communications	65333HAQ6	11/17/99	12/01/09	55.257	VARIABLES		0.333098	0.331277	0.333097	0.331277	0.333096	121.25	121.25
Nexstar Finance, Inc.	65334YAA3	03/16/01	04/01/08*	96.012	12.000	17.16	0.015761					1.42*	
	65334YAB1	03/16/01	04/01/08*	96.012	12.000	17.16	0.015761					1.42*	
Nexstar Finance Holdings, Inc.	65335BAD6	03/27/03	04/01/13	57.442	VARIABLES		0.214526	0.226727	0.239622	0.253250	0.267653	81.68	91.24
	65335BAE4	03/27/03	04/01/13	57.442	VARIABLES		0.214526	0.226727	0.239622	0.253250	0.267653	81.68	91.24
	65335BAF1	03/27/03	04/01/13	57.442	VARIABLES		0.214526	0.226727	0.239622	0.253250	0.267653	81.68	91.24

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NorAm Energy Corporation	655419AC3	06/17/96	03/15/12	80.000	6.000	77.22	0.034698	0.036138	0.037637	0.039199	0.040825	13.06	14.17
Northwest Airlines, Inc.	667280AD3	11/04/03	11/15/23	100.000	7.625		0.211806	0.211806	0.211806	0.211806	0.211806	76.25	76.25
	667280AE1	11/04/03	11/15/23	100.000	7.625		0.211806	0.211806	0.211806	0.211806	0.211806	76.25	76.25
	667280AF8	01/29/04	02/01/09	96.227	10.000	5.53	0.017161	0.018104	0.019100	0.020151	0.021259	6.64	7.39
Northwest Airlines, Inc.	667281AQ2	12/12/03	04/01/09	85.817	10.500	20.65	0.058126	0.062316	0.066807	0.071622	0.076784	22.46	25.82
NOVA Gas Transmission Novi, Michigan	66978QAD3	10/17/95	10/17/25	100.000	VARIABLES		0.024919	0.024695	0.024740	0.024512	0.024549	9.04	8.97
	670012ZJ5	10/11/95	10/01/07	95.988	6.500	27.81	0.011308	0.011704	0.012113	0.012538	0.012976	4.21	4.51
	670012ZK2	10/11/95	10/01/08	93.268	6.250	41.35	0.016852	0.017446	0.018061	0.018698	0.019357	6.28	6.73
	670012ZL0	10/11/95	10/01/09	90.349	6.000	52.81	0.021563	0.022329	0.023121	0.023942	0.024792	8.04	8.62
O'Sullivan Industries	67104RAA2	11/30/99	10/15/09	94.546	13.375	19.04	0.014572	0.015623	0.016750	0.017959	0.019254	5.60	6.44
	67104RAB0	11/30/99	10/15/09	94.546	13.375	19.04	0.014572	0.015623	0.016750	0.017959	0.019254	5.60	6.44
	67104RAC8	11/30/99	10/15/09	94.546	13.375	19.04	0.014572	0.015623	0.016750	0.017959	0.019254	5.60	6.44
	67104RAD6	11/30/99	10/15/09	94.546	13.375	19.04	0.014572	0.015623	0.016750	0.017959	0.019254	5.60	6.44
Ocean Star 2004 PLC	675067AF9	10/07/04	11/13/10	100.000	VARIABLES		0.132438	0.129960	0.127353	0.125005	0.122527	46.99	45.19
Lee and DeKalb Counties	676865AB4	06/05/03	12/01/05	102.155	VARIABLES		0.072130	0.071807				23.74	
	676865AC2	06/05/03	12/01/06	101.805	VARIABLES		0.086393	0.086163	0.085929	0.085691		31.05	28.31
Omnicom Group, Inc.	681919AH9	02/07/01	02/07/31	100.000	VARIABLES		0.234873	0.242754	0.250900	0.259319	0.268020	88.28	94.30
	681919AJ5	02/07/01	02/07/31	100.000	VARIABLES		0.234873	0.242754	0.250900	0.259319	0.268020	88.28	94.30
	681919AK2	02/07/01	02/07/31	100.000	VARIABLES		0.234873	0.242754	0.250900	0.259319	0.268020	88.28	94.30
	681919AL0	03/06/02	07/31/32	102.250	VARIABLES		0.217925	0.228951	0.232756	0.244533	0.248596	83.82	89.53
	681919AM8	03/06/02	07/31/32	102.250	VARIABLES		0.217925	0.228951	0.232756	0.244533	0.248596	83.82	89.53
	681919AN6	06/10/03	06/15/33	100.000	VARIABLES		0.136890	0.140039	0.143260	0.146555	0.149926	49.95	52.27
	681919AP1	06/10/03	06/15/33	100.000	VARIABLES		0.136890	0.140039	0.143260	0.146555	0.149926	49.95	52.27
Oneok, Inc.	682680202	01/28/03	02/16/08*	100.000	VARIABLES		0.138196	0.138860	0.139540			43.77*	
	682680400	01/28/03	02/16/08	100.000	VARIABLES		0.138196	0.138860	0.139540	0.139497	0.138711	50.05	50.11
	682680AP8	01/28/03	02/16/08	100.000	VARIABLES		0.138196	0.138860	0.139540	0.139497	0.138711	50.05	50.11
Onyx Acceptance Corp. Orange County, CA	682914AA4	04/17/00	06/15/06*	96.000	12.500	27.49	0.022288					1.65*	
	68428LAV6	06/12/96	09/01/11	29.734	0.000	290.66	0.129269	0.134523	0.139991	0.145680	0.151601	48.77	52.81
	68428LAW4	06/12/96	09/01/12	27.201	0.000	268.56	0.119696	0.124597	0.129699	0.135009	0.140537	45.17	48.95
	68428LAX2	06/12/96	09/01/13	25.020	0.000	247.85	0.110544	0.115081	0.119805	0.124722	0.129841	41.72	45.22
	68428LAY0	06/12/96	09/01/10	32.377	0.000	314.39	0.139623	0.145270	0.151145	0.157258	0.163618	52.66	57.01
	68428LAZ7	06/12/96	09/01/14	23.005	0.000	228.65	0.102052	0.106251	0.110622	0.115174	0.119913	38.52	41.76
	68428LBA1	06/12/96	09/01/15	21.183	0.000	210.89	0.094160	0.098039	0.102078	0.106283	0.110662	35.55	38.54
	68428LBB9	06/12/96	09/01/16	19.464	0.000	194.42	0.086867	0.090454	0.094190	0.098079	0.102130	32.80	35.56
	68428LBT0	03/03/97	09/01/11	34.929	0.000	267.24	0.123520	0.128084	0.132817	0.137725	0.142814	46.40	49.90
	68428LBU7	04/01/97	09/01/12	30.602	0.000	249.06	0.117650	0.122256	0.127042	0.132015	0.137183	44.31	47.85
	68428LBV5	04/01/97	09/01/13	28.339	0.000	230.65	0.108954	0.113219	0.117651	0.122257	0.127043	41.03	44.31
	68428LBW3	01/17/97	09/01/14	26.499	0.000	217.75	0.100405	0.104260	0.108263	0.112420	0.116737	37.78	40.74
	68428LBX1	04/01/97	09/01/15	24.175	0.000	197.74	0.093501	0.097175	0.100994	0.104963	0.109088	35.22	38.04
	68428LBY9	01/17/97	09/01/16	22.492	0.000	187.03	0.086443	0.089793	0.093272	0.096886	0.100640	32.54	35.11
	68428LBZ6	01/17/97	09/01/17	20.762	0.000	173.23	0.080121	0.083233	0.086466	0.089825	0.093315	30.17	32.55

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Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	160.45	0.074236	0.077123	0.080123	0.083240	0.086478	27.95	30.17
	68428LCB8	01/17/97	09/01/19	17.826	0.000	148.74	0.068792	0.071464	0.074240	0.077124	0.080121	25.90	27.95
	68428LCC6	01/17/97	09/01/20	16.480	0.000	137.74	0.063727	0.066205	0.068781	0.071456	0.074236	23.99	25.90
	68428LCD4	01/17/97	09/01/21	15.306	0.000	127.71	0.059065	0.061360	0.063743	0.066219	0.068792	22.24	24.00
	68428LCE2	03/31/97	09/01/05	54.381	0.000	409.25	0.190345	0.197355				46.94	
	68428LCF9	01/17/97	09/01/06	50.677	0.000	382.31	0.173384	0.179616	0.186072	0.192761		65.06	45.86
	68428LCG7	01/17/97	09/01/07	46.931	0.000	357.86	0.162629	0.168524	0.174632	0.180961	0.187520	61.05	65.55
	68428LCH5	01/17/97	09/01/08	43.315	0.000	334.99	0.152651	0.158245	0.164044	0.170055	0.176287	57.33	61.61
	68428LCJ1	01/17/97	09/01/09	39.915	0.000	313.07	0.143050	0.148349	0.153845	0.159544	0.165455	53.75	57.80
	68428LCK8	01/17/97	09/01/10	36.871	0.000	291.73	0.133523	0.138503	0.143669	0.149027	0.154585	50.18	54.00
Oregon Community College	68583RAB8	04/23/03	06/30/05	95.669	0.000	33.29	0.055960					10.02	
	68583RAC6	04/23/03	06/30/06	91.623	0.000	43.50	0.073684	0.074703	0.075735			26.71	13.56
	68583RAD4	04/23/03	06/30/07	87.036	0.000	50.17	0.085493	0.086922	0.088375	0.089853	0.091355	31.04	32.08
	68583RAE2	04/23/03	06/30/08	82.583	0.000	53.13	0.090900	0.092593	0.094316	0.096072	0.097861	33.03	34.27
	68583RAF9	04/23/03	06/30/09	77.449	0.000	56.00	0.096260	0.098268	0.100319	0.102412	0.104549	35.02	36.50
	68583RAG7	04/23/03	06/30/10	72.765	0.000	56.49	0.097413	0.099591	0.101818	0.104095	0.106423	35.47	37.07
	68583RAH5	04/23/03	06/30/11	68.075	0.000	56.25	0.097282	0.099593	0.101960	0.104383	0.106863	35.44	37.15
	68583RAJ1	04/23/03	06/30/12	63.740	0.000	55.06	0.095439	0.097807	0.100234	0.102721	0.105269	34.79	36.54
	68583RAK8	04/23/03	06/30/13	59.557	0.000	53.48	0.092876	0.095269	0.097723	0.100240	0.102823	33.87	35.64
	68583RAL6	04/23/03	06/30/14	55.504	0.000	51.64	0.089843	0.092238	0.094697	0.097222	0.099813	32.78	34.55
	68583RAM4	04/23/03	06/30/15	51.363	0.000	49.73	0.086712	0.089115	0.091585	0.094122	0.096730	31.65	33.43
	68583RAN2	04/23/03	06/30/16	47.583	0.000	47.53	0.083023	0.085394	0.087832	0.090341	0.092921	30.32	32.08
	68583RAP7	04/23/03	06/30/17	44.239	0.000	45.15	0.078965	0.081268	0.083638	0.086076	0.088586	28.85	30.55
	68583RAQ5	04/23/03	06/30/18	40.975	0.000	42.78	0.074928	0.077161	0.079461	0.081830	0.084269	27.38	29.04
	68583RAR3	04/23/03	06/30/19	37.976	0.000	40.41	0.070850	0.073001	0.075217	0.077501	0.079854	25.90	27.49
	68583RAS1	04/23/03	06/30/20	35.297	0.000	38.07	0.066808	0.068863	0.070981	0.073164	0.075414	24.42	25.95
	68583RAT9	04/23/03	06/30/21	32.815	0.000	35.81	0.062887	0.064843	0.066860	0.068940	0.071085	23.00	24.45
68583RAU6	04/23/03	06/30/22	30.636	0.000	33.66	0.059128	0.060979	0.062888	0.064857	0.066887	21.62	23.00	
68583RAV4	04/23/03	06/30/23	28.748	0.000	31.64	0.055581	0.057324	0.059122	0.060976	0.062888	20.33	21.62	
Oregon School Boards Association	686053AC3	10/31/02	06/30/05	93.073	0.000	55.98	0.074255					13.29	
	686053AD1	10/31/02	06/30/06	89.333	0.000	61.67	0.082213	0.083487	0.084780			29.83	15.18
	686053AE9	10/31/02	06/30/07	85.050	0.000	66.51	0.089132	0.090692	0.092279	0.093894	0.095536	32.37	33.51
	686053AF6	10/31/02	06/30/08	80.119	0.000	70.98	0.095670	0.097559	0.099485	0.101450	0.103453	34.78	36.17
	686053AG4	10/31/02	06/30/09	75.501	0.000	72.33	0.097875	0.099960	0.102088	0.104263	0.106483	35.61	37.15
	686053AH2	10/31/02	06/30/10	70.827	0.000	72.65	0.098672	0.100917	0.103212	0.105560	0.107961	35.93	37.58
	686053AJ8	10/31/02	06/30/11	66.180	0.000	72.08	0.098233	0.100600	0.103024	0.105507	0.108049	35.79	37.54
	686053AK5	10/31/02	06/30/12	62.040	0.000	70.20	0.095889	0.098286	0.100743	0.103261	0.105842	34.96	36.73
	686053AL3	10/31/02	06/30/13	57.955	0.000	68.04	0.093156	0.095568	0.098043	0.100582	0.103187	33.98	35.76
	686053AM1	10/31/02	06/30/14	53.950	0.000	65.64	0.090076	0.092489	0.094968	0.097513	0.100126	32.87	34.65
	686053AN9	10/31/02	06/30/15	50.233	0.000	62.91	0.086490	0.088872	0.091321	0.093836	0.096421	31.57	33.33
	686053AP4	10/31/02	06/30/16	46.574	0.000	60.10	0.082798	0.085146	0.087559	0.090041	0.092594	30.23	31.97
	686053AQ2	10/31/02	06/30/17	43.110	0.000	57.18	0.078916	0.081212	0.083576	0.086007	0.088510	28.83	30.53

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Oregon School Boards Association	686053AR0	10/31/02	06/30/18	40.030	0.000	54.15	0.074838	0.077057	0.079342	0.081694	0.084116	27.35	28.99
	686053AS8	10/31/02	06/30/19	37.212	0.000	51.14	0.070760	0.072889	0.075083	0.077343	0.079671	25.86	27.44
	686053AT6	10/31/02	06/30/20	34.591	0.000	48.20	0.066763	0.068799	0.070897	0.073060	0.075288	24.41	25.92
	686053BU2	04/21/03	06/30/05	95.669	0.000	33.32	0.055819					9.99	
	686053BV0	04/21/03	06/30/06	91.623	0.000	43.57	0.073560	0.074575	0.075604			26.67	13.53
	686053BW8	04/21/03	06/30/07	87.036	0.000	50.27	0.085387	0.086813	0.088263	0.089736	0.091235	31.00	32.04
	686053BX6	04/21/03	06/30/08	82.583	0.000	53.25	0.090814	0.092503	0.094224	0.095976	0.097761	33.00	34.24
	686053BY4	04/21/03	06/30/09	77.449	0.000	56.13	0.096189	0.098194	0.100241	0.102331	0.104464	34.99	36.47
	686053BZ1	04/21/03	06/30/10	72.765	0.000	56.64	0.097355	0.099530	0.101754	0.104028	0.106353	35.44	37.05
	686053CA5	04/21/03	06/30/11	68.075	0.000	56.40	0.097235	0.099544	0.101908	0.104327	0.106805	35.42	37.13
	686053CB3	04/21/03	06/30/12	63.740	0.000	55.22	0.095402	0.097767	0.100192	0.102676	0.105222	34.78	36.52
	686053CC1	04/21/03	06/30/13	59.557	0.000	53.63	0.092847	0.095237	0.097689	0.100204	0.102784	33.86	35.63
	686053CD9	04/21/03	06/30/14	55.504	0.000	51.79	0.089820	0.092213	0.094670	0.097193	0.099783	32.77	34.54
	686053CE7	04/21/03	06/30/15	51.363	0.000	49.88	0.086695	0.089096	0.091564	0.094100	0.096706	31.65	33.42
	686053CF4	04/21/03	06/30/16	47.583	0.000	47.67	0.083010	0.085379	0.087817	0.090324	0.092902	30.31	32.07
	686053CG2	04/21/03	06/30/17	44.239	0.000	45.29	0.078956	0.081258	0.083626	0.086064	0.088572	28.84	30.55
	686053CH0	04/21/03	06/30/18	40.975	0.000	42.92	0.074921	0.077154	0.079453	0.081820	0.084258	27.38	29.03
	686053CJ6	04/21/03	06/30/19	37.976	0.000	40.54	0.070847	0.072997	0.075212	0.077494	0.079846	25.90	27.49
	686053CK3	04/21/03	06/30/20	35.297	0.000	38.19	0.066806	0.068860	0.070977	0.073160	0.075409	24.42	25.95
	686053CL1	04/21/03	06/30/21	32.815	0.000	35.93	0.062887	0.064843	0.066859	0.068938	0.071082	23.00	24.45
	686053CM9	04/21/03	06/30/22	30.636	0.000	33.76	0.059129	0.060979	0.062888	0.064856	0.066886	21.62	23.00
	686053CN7	04/21/03	06/30/23	28.748	0.000	31.74	0.055583	0.057326	0.059123	0.060976	0.062888	20.33	21.62
Orion Network Sys, Inc.	68628KAD6	01/31/97	01/15/07	53.923	VARIABLE		0.351228	0.351482	0.351753	0.352040	0.352346	126.57	126.78
PF.NET Communications	69333SAA9	05/10/00	05/15/10	76.400	13.750	60.33	0.054692	0.059922	0.065653	0.071931	0.078811	21.13	25.37
	69333SAB7	05/10/00	05/15/10	76.400	13.750	60.33	0.054692	0.059922	0.065653	0.071931	0.078811	21.13	25.37
	69333SAC5	05/10/00	05/15/10	76.400	13.750	60.33	0.054692	0.059922	0.065653	0.071931	0.078811	21.13	25.37
PMA Capital Corporation	693419AA1	10/21/02	09/30/22	100.000	VARIABLE		0.221517	0.224240	0.229577	0.232559	0.238258	82.10	85.15
PPL Capital Funding	69352FAA3	05/09/01	05/18/06	100.543	VARIABLE		0.207955	0.204045	0.206879			75.14	28.34
Park n' View, Inc.	700592AB4	05/27/98	05/15/08	93.800	13.000	31.22	0.020300	0.021740	0.023281	0.024932	0.026700	7.70	8.84
Paterson, City of	7031302A1	04/11/03	04/01/15	51.501	0.000	51.65	0.087235	0.089686	0.092206	0.094797	0.097461	32.29	34.13
	7031302B9	04/11/03	04/01/16	47.811	0.000	49.27	0.083325	0.085729	0.088202	0.090746	0.093364	30.87	32.68
	7031302C7	04/11/03	04/01/17	44.317	0.000	46.82	0.079268	0.081610	0.084022	0.086504	0.089061	29.39	31.15
	703130Y81	04/11/03	04/01/05	95.571	0.000	38.58	0.063434					5.71	
	703130Y99	04/11/03	04/01/06	91.771	0.000	46.85	0.077405	0.078531	0.079674			28.27	7.17
	703130Z23	04/11/03	04/01/07	87.261	0.000	53.15	0.088209	0.089735	0.091288	0.092867	0.094473	32.31	33.43
	703130Z31	04/11/03	04/01/08	82.728	0.000	56.20	0.093578	0.095380	0.097216	0.099087	0.100994	34.34	35.67
	703130Z49	04/11/03	04/01/09	77.835	0.000	58.38	0.097511	0.099578	0.101689	0.103845	0.106047	35.85	37.39
	703130Z56	04/11/03	04/01/10	72.826	0.000	59.39	0.099499	0.101787	0.104128	0.106523	0.108973	36.65	38.35
	703130Z64	04/11/03	04/01/11	68.193	0.000	58.86	0.098805	0.101205	0.103665	0.106184	0.108764	36.44	38.23
	703130Z72	04/11/03	04/01/12	63.812	0.000	57.53	0.096743	0.099195	0.101710	0.104288	0.106932	35.72	37.55
	703130Z80	04/11/03	04/01/13	59.701	0.000	55.69	0.093773	0.096230	0.098751	0.101338	0.103993	34.65	36.49
	703130Z98	04/11/03	04/01/14	55.492	0.000	53.81	0.090751	0.093219	0.095755	0.098359	0.101035	33.56	35.42

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Penton Media, Inc.	709668AA5	06/28/01	06/15/11	97.749	10.375	5.44	0.005254	0.005536	0.005834	0.006148	0.006478	1.95	2.17
	709668AB3	06/28/01	06/15/11	97.749	10.375	5.44	0.005254	0.005536	0.005834	0.006148	0.006478	1.95	2.17
City of Peoria, IL School District #150	713040FA6	08/15/05	01/01/11	77.688	0.000			0.102485	0.104328	0.106805		13.94	38.00
	713040FB4	08/15/05	01/01/12	73.711	0.000			0.099082	0.100898	0.103339		13.48	36.76
	713040FC2	08/15/05	01/01/13	69.865	0.000			0.095468	0.097245	0.099637		12.98	35.44
Peoria County, IL	713165ED6	06/30/04	12/01/05	104.992	0.000		0.092954	0.094416				30.94	
	713165EE4	06/01/04	12/01/06	106.585	VARIES		0.109993	0.112000	0.104161	0.102768		39.78	34.12
	713165EG9	06/01/04	12/01/08	107.011	VARIES		0.142981	0.146340	0.137051	0.136029	0.134982	51.90	49.09
	713165EH7	06/01/04	12/01/09	108.053	VARIES		0.146658	0.150158	0.140816	0.139867	0.138896	53.25	50.47
Petro Stopping Centers Holdings, LP	71646DAE2	07/23/99	08/01/08	36.636	VARIES		0.466878	0.471571	0.476704	0.482315	0.488452	170.39	174.39
	71646DAJ1	02/09/04	04/30/14	93.312	5.000		0.145961	0.150861	0.155961	0.161272	0.166802	54.04	57.76
	71646DAK8	02/09/04	04/30/14	100.000	5.000		0.145961	0.150861	0.155961	0.161272	0.166802	54.04	57.76
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	90.63	0.051504	0.053227	0.055007	0.056847	0.058748	19.12	20.42
	71781LAQ2	02/03/99	04/15/12	43.760	0.000	196.11	0.110456	0.113968	0.117591	0.121330	0.125188	40.94	43.58
	71781LAR0	02/03/99	04/15/13	40.766	0.000	184.73	0.104216	0.107561	0.111014	0.114577	0.118254	38.64	41.16
	71781LAS8	02/03/99	04/15/14	37.933	0.000	173.79	0.098206	0.101388	0.104672	0.108063	0.111564	36.42	38.82
	71781LAT6	02/03/99	04/15/15	35.256	0.000	163.30	0.092427	0.095449	0.098570	0.101793	0.105121	34.28	36.56
	71781LAU3	02/03/99	04/15/16	32.784	0.000	153.23	0.086846	0.089707	0.092662	0.095715	0.098869	32.22	34.38
	71781LAV1	02/03/99	04/15/17	30.618	0.000	143.62	0.081444	0.084135	0.086915	0.089788	0.092755	30.22	32.25
	71781LAW9	02/03/99	04/15/18	28.637	0.000	134.57	0.076332	0.078858	0.081468	0.084165	0.086950	28.32	30.23
	71781LAX7	02/03/99	04/15/19	26.727	0.000	126.04	0.071534	0.073909	0.076363	0.078898	0.081517	26.55	28.34
	71781LAY5	02/03/99	04/15/20	24.985	0.000	118.04	0.067012	0.069240	0.071542	0.073920	0.076378	24.87	26.55
	71781LAZ2	02/03/99	04/15/21	23.403	0.000	110.57	0.062769	0.064855	0.067012	0.069240	0.071542	23.29	24.87
	71781LBA6	02/03/99	04/15/22	21.872	0.000	103.52	0.058783	0.060740	0.062763	0.064853	0.067012	21.82	23.29
	71781LBB4	02/03/99	04/15/23	20.437	0.000	96.90	0.055039	0.056875	0.058772	0.060731	0.062757	20.43	21.81
	71781LBC2	02/03/99	04/15/25	17.878	0.000	84.92	0.048248	0.049859	0.051524	0.053245	0.055023	17.91	19.12
71781LBD0	02/03/99	04/15/26	16.697	0.000	79.45	0.045153	0.046663	0.048224	0.049837	0.051504	16.76	17.90	
The Phoenix Companies, Inc.	71902E406	12/20/02	02/16/08	100.000	VARIES		0.208731	0.209672	0.210647			75.57	9.48
	71902E505	12/20/02	02/16/08	100.000	VARIES		0.208725	0.209665	0.210641	0.210586	0.209464	75.57	75.66
	71902EAA7	12/20/02	02/16/08	100.000	VARIES		0.208731	0.209672	0.210647	0.210593	0.209470	75.57	75.66
Pindo Deli Finance Mauritius Limited	722299AD6	10/01/97	10/01/27	92.750	10.875		0.007054	0.007472	0.007915	0.008384	0.008880	2.69	3.02
	722299AH7	10/01/97	10/01/27	92.750	10.875		0.007054	0.007472	0.007915	0.008384	0.008880	2.69	3.02
Pittsburgh, PA	7252085V0	03/14/97	03/01/05	61.808	0.000		0.198693					11.92	
	7252085W8	03/14/97	09/01/05	59.733	0.000		0.192017	0.198689				47.29	
	7252085X6	03/14/97	03/01/06	57.478	0.000		0.186766	0.193303	0.200068			70.01	12.00
	7252085Y4	03/14/97	09/01/06	55.533	0.000		0.180457	0.186773	0.193310	0.200076		67.64	47.61
	7252085Z1	03/14/97	03/01/07	53.656	0.000		0.174351	0.180453	0.186769	0.193306	0.200071	65.36	70.01
	7252086B3	03/14/97	03/01/24	47.086	VARIES		0.166481	0.172640	0.179028	0.185652	0.192521	62.55	67.26
Playboy Enterprises, Inc.	728117AA0	03/15/05	03/15/25	100.000	VARIES			0.215286	0.220399	0.225711	0.231228	62.11	81.45

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Playboy Enterprises, Inc.	728117AB8	03/15/05	03/15/25	100.000	VARIABLES			0.215286	0.220399	0.225711	0.231228	62.11	81.45
Pliant Corporation	729136AG6	02/17/04	06/15/09	73.627	VARIABLES		0.248779	0.262609	0.277208	0.292619	0.308886	92.50	103.08
	729136AH4	02/17/04	06/15/09	73.627	VARIABLES		0.248779	0.262609	0.277208	0.292619	0.308886	92.50	103.08
	729136AJ0	02/17/04	06/15/09	73.627	VARIABLES		0.248779	0.262609	0.277208	0.292619	0.308886	92.50	103.08
Pope & Talbot, Inc.	732827AC4	07/30/02	06/01/13	86.415	8.375	18.82	0.024770	0.026070	0.027440	0.028881	0.030397	9.23	10.23
	732827AD2	07/30/02	06/01/13	86.415	8.375	18.82	0.024770	0.026070	0.027440	0.028881	0.030397	9.23	10.23
Presidio Independent School District	741020DW8	05/14/98	02/15/12	38.054	0.000	225.89	0.117259	0.121451	0.125792	0.130288	0.134945	44.13	47.34
	741020DX6	05/14/98	02/15/13	35.472	0.000	210.57	0.109306	0.113214	0.117261	0.121452	0.125793	41.14	44.13
	741020DY4	05/14/98	02/15/14	33.066	0.000	196.29	0.101892	0.105534	0.109306	0.113213	0.117260	38.34	41.14
	741020DZ1	05/14/98	02/15/15	30.822	0.000	182.97	0.094981	0.098376	0.101893	0.105535	0.109308	35.74	38.35
	741020EA5	05/14/98	02/15/16	28.486	0.000	170.56	0.088664	0.091855	0.095162	0.098587	0.102136	33.38	35.82
	741020EB3	05/14/98	02/15/17	26.541	0.000	158.92	0.082610	0.085583	0.088664	0.091855	0.095162	31.10	33.38
	741020EC1	05/14/98	02/15/18	24.728	0.000	148.07	0.076969	0.079739	0.082610	0.085583	0.088664	28.97	31.10
	741020ED9	05/14/98	02/15/19	22.810	0.000	137.75	0.071707	0.074307	0.077000	0.079791	0.082683	27.00	29.00
	741020EE7	05/14/98	02/15/20	21.242	0.000	128.28	0.066779	0.069199	0.071707	0.074307	0.077000	25.15	27.00
	741020EF4	05/14/98	02/15/21	19.782	0.000	119.46	0.062189	0.064443	0.066779	0.069199	0.071707	23.42	25.15
	741020EG2	05/14/98	02/15/22	18.422	0.000	111.25	0.057914	0.060013	0.062189	0.064443	0.066779	21.81	23.42
Pride International Inc.	74153QAC6	03/28/03	05/15/33	100.000	VARIABLES		0.248791	0.255330	0.262139	0.269229	0.276612	91.36	96.31
	74153QAD4	03/28/03	05/15/33	100.000	VARIABLES		0.248791	0.255330	0.262139	0.269229	0.276612	91.36	96.31
Pride International Inc.	741932AE7	01/16/01	01/16/21	60.841	0.000	62.88	0.046090	0.046666	0.047249	0.047840	0.048438	16.89	17.31
Proassurance Corporation	74267CAA4	07/07/03	06/30/23	97.250	VARIABLES		0.253719	0.260080	0.266719	0.273648	0.280880	92.50	97.28
Providian Financial Corporation	74406AAB8	02/15/01	02/15/21	45.289	0.000	75.20	0.057803	0.058959	0.060138	0.061341	0.062568	21.33	22.20
	74406AAC6	05/27/03	05/15/08	100.000	4.000		0.338570	0.351078	0.364274	0.378196	0.392883	125.32	134.96
	74406AAD4	03/19/04	03/15/16	100.000	VARIABLES		0.272592	0.281911	0.291673	0.301899	0.312610	101.83	109.06
Providian Corporation	74406QAM9	05/08/95	06/02/25	62.648	5.000	41.42	0.017547	0.018287	0.019059	0.019863	0.020701	6.49	7.05
Prudential Financial	744320AA0	12/18/01	11/15/06	100.000	VARIABLES		0.173772	0.172968	0.172139	0.171284		62.34	53.90
PURE Mortgages 2004	74622TAF6	12/10/04	11/30/09	100.000	VARIABLES		0.129391	0.128557	0.127693	0.126794	0.125921	46.38	45.75
QBE Funding Trust II	747271AA2	09/10/02	04/15/22	55.100	0.000	40.10	0.049994	0.050760	0.051538	0.052327	0.053129	18.25	18.82
QBE Funding Trust	74729CAA6	04/15/02	04/15/22	59.358	0.000	43.50	0.046198	0.046804	0.047418	0.048041	0.048671	16.83	17.28
QBE Funding Trust III	74729LAA6	09/24/04	09/24/24	67.165	0.000	3.62	0.037314	0.037688	0.038064	0.038445	0.038830	13.57	13.85
Quest Diagnostics, Inc.	74834LAF7	11/26/01	11/30/21	99.000	VARIABLES		0.223075	0.227946	0.235536	0.240773	0.248884	82.71	87.36
Quicksilver Resources	74837RAA2	11/01/04	11/01/24	98.500	VARIABLES		0.184699	0.189175	0.193801	0.198583	0.203527	67.84	71.21
	74837RAB0	11/01/04	11/01/24	98.500	VARIABLES		0.184699	0.189175	0.193801	0.198583	0.203527	67.84	71.21
RC Trust I	749387403	05/09/01	05/15/06	100.000	VARIABLES		0.209596	0.208885	0.208146			75.26	27.89
R.J.Tower Corporation	74962JAD1	06/13/03	06/01/13	97.205	12.000	2.47	0.004937	0.005246	0.005574	0.005922	0.006292	1.85	2.09
RSL Communications, PLC	74972EAH1	11/09/98	11/01/08	94.489	12.000	25.63	0.016808	0.017900	0.019064	0.020303	0.021623	6.38	7.24
Radio Unica Corporation	750408AC0	07/27/98	08/01/06	63.256	VARIABLES		0.326377	0.326377	0.326376	0.326375		117.50	68.54
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIABLES		0.249547	0.257123	0.265031	0.273284	0.281899	92.84	98.68
	758750AB9	04/05/04	03/15/24	100.000	VARIABLES		0.249547	0.257123	0.265031	0.273284	0.281899	92.84	98.68
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000		0.405718	0.422909	0.440943	0.459862	0.479710	152.89	166.25
Restaurant Company	761253AB9	05/18/98	05/15/08	57.907	6.500		0.180556	0.180556	0.180556	0.180556	0.180556	65.00	65.00

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st Period	2006 2nd Period	2006 3rd Period	2005	2006
Rhodia, SA	762397AK3	05/17/04	06/01/10	96.743	10.250	2.48	0.011595	0.012233	0.012906	0.013616	0.014365	4.33	4.82
	762397AL1	05/17/04	06/01/10	96.743	10.250	2.48	0.011595	0.012233	0.012906	0.013616	0.014365	4.33	4.82
	762397AM9	05/17/04	06/01/10	96.743	10.250	2.48	0.011595	0.012233	0.012906	0.013616	0.014365	4.33	4.82
Richardson Electronics	763165AC1	02/14/97	06/15/06	95.000	8.250	39.26	0.019571	0.020457	0.021384			7.23	3.51
Roche Holdings, Inc.	771196AG7	01/19/00	01/19/15	66.386	0.000	96.11	0.057343	0.058131	0.058930	0.059741	0.060562	21.04	21.63
	771196AH5	01/19/00	01/19/15	66.386	0.000	96.11	0.057343	0.058131	0.058930	0.059741	0.060562	21.04	21.63
	771196AJ1	01/19/00	01/19/15	66.386	0.000	96.11	0.057343	0.058131	0.058930	0.059741	0.060562	21.04	21.63
Rockwell ISD, TX	774285UV0	07/02/98	08/15/08	52.654	0.000	268.41	0.138813	0.143282	0.147895	0.152657	0.157571	52.01	55.42
Rogers Communications, Inc.	775109AE1	11/26/93	11/26/05*	67.814	2.000	289.36	0.098426	0.101256				20.95*	
Roper Industries, Inc.	776696AA4	12/29/03	01/15/34	39.502	1.482		0.078176	0.079472	0.080813	0.082200	0.083636	28.81	29.81
Royal Bank of Canada	78008EAC1	08/31/05	02/26/10	100.000	0.000				0.125588	0.128364	0.131266	15.20	46.42
SG Holdings, Inc.	784186AA6	10/15/99	03/30/05	100.000	0.000		0.254250					22.37	
	784186AB4	12/20/99	06/20/05	100.000	0.000		0.253603					43.11	
	784186AP3	01/31/01	01/31/06	100.000	0.000		0.195039	0.204084	0.206642			74.61	6.20
	784186AQ1	02/28/01	02/28/06	100.000	0.000		0.186693	0.188768	0.197246			69.82	11.44
	784186AR9	02/28/01	02/28/06	100.000	0.000		0.186693	0.188768	0.197246			69.82	11.44
	784186AS7	03/30/01	03/31/06	100.000	0.000		0.181967	0.185932	0.192076			68.08	17.09
	784186AT5	03/30/01	03/31/06	100.000	0.000		0.181967	0.185932	0.192076			68.08	17.09
	784186AU2	04/30/01	04/28/06	100.000	0.000		0.175849	0.179545	0.185340			65.48	21.68
	784186AV0	04/30/01	04/28/06	100.000	0.000		0.175849	0.179545	0.185340			65.48	21.68
	784186AW8	05/31/01	05/31/06	100.000	0.000		0.183254	0.187278	0.193498			67.95	29.02
	784186AX6	05/31/01	05/31/06	100.000	0.000		0.183254	0.187278	0.193498			67.95	29.02
	784186AY4	06/29/01	06/30/06	100.000	0.000		0.184708	0.186715	0.195053			67.80	35.11
	784186AZ1	06/29/01	06/30/06	100.000	0.000		0.184708	0.186715	0.195053			67.80	35.11
	784186BA5	07/31/01	07/31/06	100.000	0.000		0.183475	0.191835	0.194089	0.202933		70.12	42.55
	784186BB3	08/31/01	08/31/06	100.000	0.000		0.173792	0.175546	0.183245	0.185094		64.92	44.69
	784186BC1	08/31/01	08/31/07	100.000	0.000		0.173860	0.175617	0.183320	0.185172	0.193294	64.95	68.48
	784186BD9	11/02/01	11/02/06	100.000	0.000		0.140052	0.140829	0.146344	0.147157		51.64	44.78
	784186BE7	11/02/01	11/02/06	100.000	0.000		0.140052	0.140829	0.146344	0.147157		51.64	44.78
	784186BF4	01/31/02	01/31/07	100.000	0.000		0.153339	0.159769	0.161084	0.167839	0.169221	58.33	61.27
	784186BG2	03/15/02	03/15/07	100.000	0.000		0.147838	0.148887	0.154956	0.156055	0.162416	54.92	57.57
SG Structured Products	78422XBL6	10/31/02	10/31/08	100.000	0.000		0.106414	0.108313	0.110246	0.112213	0.114216	38.88	40.28
	78422XBU6	02/28/03	02/29/08	100.000	1.250		0.134756	0.135508	0.139356	0.140161	0.144170	49.20	50.90
SLM Corporation	78442FCY2	10/01/04	10/01/14	100.000	VARIABLES		0.138915	0.138222	0.137510	0.137573	0.137637	49.76	49.53
St. Clair County, IL	788448HA9	11/03/04	12/01/05	101.759	0.000		0.083934	0.085178				27.92	
	788448HB7	11/03/04	12/01/06	103.698	VARIABLES		0.103169	0.105011	0.101029	0.100129		37.41	33.18
	788448HC5	11/03/04	12/01/07	104.904	VARIABLES		0.116260	0.118572	0.114108	0.113228	0.112331	42.21	40.87
St. Mary Land & Exploration Company	792228AA6	03/12/02	03/15/22	100.000	VARIABLES		0.310449	0.317984	0.325896	0.334203	0.342925	114.76	120.62
	792228AB4	03/12/02	03/15/22	100.000	VARIABLES		0.310449	0.317984	0.325896	0.334203	0.342925	114.76	120.62

* Called in 2005; reportable OID is computed to call date.

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
St. Mary Land & Exploration Company	792228AC2	03/12/02	03/15/22	100.000	VARIABLES		0.310449	0.317984	0.325896	0.334203	0.342925	114.76	120.62
Salomon Smith Barney Holdings, Inc.	79548GBA4	02/28/03	02/28/18	41.198	0.000	47.52	0.075869	0.077276	0.080487	0.081980	0.085387	28.12	29.84
Salomon Smith Barney Holdings, Inc.	79549B818	07/31/98	08/01/05	100.000	0.000		0.239748	0.251201				52.90	
	79549B826	03/04/98	09/06/05	100.000	0.000		0.256019	0.263951				64.15	
Salomon, Inc.	79549GZN9	03/01/96	03/01/16	47.900	VARIABLES		0.186498	0.193489	0.200743			70.11	12.04
	79549GZS8	04/04/96	04/04/16	44.500	VARIABLES		0.203276	0.211674	0.220420			76.18	20.50
Salt Holdings Corp.	795559AA1	12/20/02	12/15/12	53.995	VARIABLES		0.244436	0.260018	0.276593	0.294225	0.312981	91.32	103.33
	795559AB9	12/20/02	12/15/12	53.995	VARIABLES		0.244436	0.260018	0.276593	0.294225	0.312981	91.32	103.33
	795559AC7	12/20/02	12/15/12	53.995	VARIABLES		0.244436	0.260018	0.276593	0.294225	0.312981	91.32	103.33
	795559AD5	05/22/03	06/01/13	55.677	VARIABLES		0.221682	0.234982	0.249080	0.264024	0.279864	83.02	93.28
	795559AE3	05/22/03	06/01/13	55.677	VARIABLES		0.221682	0.234982	0.249080	0.264024	0.279864	83.02	93.28
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	36.87	0.070668	0.072530	0.074441	0.076403	0.078416	26.23	27.63
	798703AR5	07/02/03	09/01/19	42.462	0.000	35.13	0.067368	0.069177	0.071034	0.072941	0.074899	25.02	26.38
	798703AS3	07/02/03	09/01/20	39.603	0.000	33.39	0.064075	0.065828	0.067628	0.069477	0.071377	23.81	25.13
	798703AT1	07/02/03	09/01/21	37.061	0.000	31.66	0.060778	0.062462	0.064192	0.065970	0.067797	22.59	23.86
	798703AU8	07/02/03	09/01/22	34.700	0.000	29.98	0.057562	0.059173	0.060830	0.062533	0.064284	21.40	22.62
	798703AV6	07/02/03	09/01/23	32.578	0.000	28.35	0.054454	0.055989	0.057568	0.059192	0.060861	20.25	21.41
	798703AW4	07/02/03	09/01/24	30.563	0.000	26.79	0.051471	0.052933	0.054436	0.055982	0.057572	19.15	20.25
	798703AX2	07/02/03	09/01/25	28.774	0.000	25.31	0.048640	0.050026	0.051452	0.052918	0.054427	18.10	19.14
	798703AY0	07/02/03	09/01/26	27.018	0.000	23.90	0.045928	0.047244	0.048598	0.049990	0.051422	17.09	18.08
	798703AZ7	07/02/03	09/01/27	25.534	0.000	22.59	0.043406	0.044649	0.045928	0.047244	0.048598	16.15	17.09
	798703BA1	07/02/03	09/01/28	24.132	0.000	21.35	0.041022	0.042197	0.043406	0.044649	0.045928	15.27	16.15
	798703BB9	07/02/03	09/01/29	22.806	0.000	20.17	0.038768	0.039879	0.041022	0.042197	0.043406	14.43	15.27
	798703BC7	07/02/03	09/01/30	21.553	0.000	19.06	0.036639	0.037688	0.038768	0.039879	0.041021	13.63	14.43
Schaumburg Park Dist, IL	806356LU3	05/25/04	12/01/05	100.363	0.000		0.078218	0.079300				26.01	
Sea Containers Ltd	811371AN3	05/04/04	05/15/12	97.369	10.500	1.42	0.006242	0.006586	0.006948	0.007330	0.007733	2.34	2.61
Selective Insurance Group, Inc.	816300AA5	09/24/02	09/24/32	38.012	1.615		0.073151	0.074085	0.075049	0.076046	0.077075	26.69	27.39
	816300AB3	09/24/02	09/24/32	38.012	1.615		0.073151	0.074085	0.075049	0.076046	0.077075	26.69	27.39
Christian and Macon Counties, IL	821510AJ3	04/01/03	12/01/05	103.693	VARIABLES		0.076447	0.075902				25.13	
	821510AK0	04/01/03	12/01/06	103.939	VARIABLES		0.089937	0.089448	0.088952	0.088447		32.26	29.26
	821510AL8	04/01/03	12/01/07	104.240	VARIABLES		0.104773	0.104301	0.103819	0.103329	0.102831	37.60	37.26
	821510AM6	04/01/03	12/01/08	104.513	VARIABLES		0.113951	0.113511	0.113063	0.112606	0.112140	40.92	40.59
	821510AN4	04/01/03	12/01/09	104.283	VARIABLES		0.125503	0.125120	0.124728	0.124328	0.123920	45.09	44.81
Silicon Graphics, Inc.	827056AB8	11/02/93	11/02/13	43.977	0.000	255.89	0.079652	0.081305	0.082992	0.084714	0.086472	29.17	30.39
Sinclair Broadcast Group, Inc.	829226AS8	05/20/03	07/15/18	100.000	VARIABLES		0.270264	0.276499	0.283023	0.289848	0.296989	100.54	105.44
	829226AU3	05/20/03	07/15/18	100.000	VARIABLES		0.270264	0.276499	0.283023	0.289848	0.296989	100.54	105.44
	829226AV1	06/15/05	09/15/12	81.000	6.000		0.051809	0.053068	0.055644	0.058346		10.29	20.13

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Solelectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	78.39	0.050023	0.050711	0.051408	0.052115	0.052832	18.21	18.71
Sovereign Bancorp, Inc.	846048205	02/26/04	03/01/34	100.000	VARIES		0.210255	0.213561	0.216990	0.220546	0.224235	77.09	79.63
Sprint Capital Corp.	852060AK8	08/10/01	08/17/06	100.000	VARIES		0.180523	0.182886	0.179265	0.181565		66.15	41.29
Steel Heddle Group, Inc.	858123AB8	05/26/98	06/01/09	51.337	VARIES		0.381936	0.381936	0.381935	0.381934	0.381934	137.50	137.50
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600		0.319316	0.319163	0.319003	0.318834	0.318656	114.90	114.78
TVN Entertainment Corp.	87307RAB3	07/29/98	08/01/08	92.930	14.000		0.021103	0.019847	0.018282	0.016374	0.014079	6.95	5.61
	87307RAD9	07/29/98	08/01/08	92.930	14.000		0.021103	0.019847	0.018282	0.016374	0.014079	6.95	5.61
Tabletop Holdings, Inc.	87336NAA9	11/12/03	05/15/14	55.131	VARIES		0.211490	0.224443	0.238190	0.252779	0.268261	79.70	89.76
	87336NAB7	11/12/03	05/15/14	55.131	VARIES		0.211490	0.224443	0.238190	0.252779	0.268261	79.70	89.76
Telemundo Group, Inc.	87943MAF5	02/26/96	02/15/06	91.270	VARIES		0.097195	0.097193	0.097192			4.28	4.27
Telemundo Holdings, Inc.	87944FAA0	08/12/98	08/15/08	57.120	VARIES		0.319441	0.319440	0.319440	0.319440	0.319440	115.00	115.00
	87944FAB8	08/12/98	08/15/08	57.120	VARIES		0.319441	0.319440	0.319440	0.319440	0.319440	115.00	115.00
	87944FAC6	08/10/01	08/15/08	79.837	VARIES		0.319431	0.319430	0.319429	0.319428	0.319427	114.99	114.99
	87944FAD4	08/10/01	08/15/08	79.837	VARIES		0.319431	0.319430	0.319429	0.319428	0.319427	114.99	114.99
Telex Communications Holdings, Inc.	879571AA5	11/15/03	05/15/09	100.000	12.000		0.405744	0.430089	0.455895	0.483248	0.512243	152.76	171.64
	879571AB3	11/15/03	05/15/09	100.000	12.000		0.405744	0.430089	0.455895	0.483248	0.512243	152.76	171.64
Telesystem International Wireless, Inc.	879946AE1	10/29/97	11/01/07	59.915	VARIES		0.291661	0.291661	0.291661	0.291660	0.291660	105.00	105.00
Terex Corporation	880779AJ2	03/09/99	04/01/08	94.802	8.875	28.07	0.017455	0.018306	0.019199	0.020135	0.021117	6.59	7.25
Thermwood Corporation	883672AC1	04/27/99	04/27/14	45.454	12.000	39.86	0.037486	0.042572	0.048347	0.054906	0.062355	15.11	19.48
3M Company	88579YAA9	11/21/02	11/21/32	86.087	VARIES		0.118865	0.121565	0.124327	0.127151	0.130040	43.50	45.49
	88579YAB7	11/21/02	11/21/32	86.087	VARIES		0.118865	0.121565	0.124327	0.127151	0.130040	43.50	45.49
	88579YAC5	11/21/02	11/21/32	86.087	VARIES		0.118865	0.121565	0.124327	0.127151	0.130040	43.50	45.49
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES		0.086559	0.090367	0.094343	0.098495	0.102828	33.14	36.12
Toys R Us, Inc.	892335209	05/28/02	08/16/07	96.460	VARIES		0.222189	0.224144	0.224843	0.224236	0.223606	80.70	80.67
	892335308	05/06/05	08/15/05	99.180	0.000			0.081180				8.20	
	892335AJ9	05/28/02	08/16/07	96.460	VARIES		0.222189	0.224144	0.224843	0.224236	0.223606	80.70	80.67
Toyota Motor Credit Corp	89233PSP2	10/01/04	10/01/09	100.000	1.220		-0.011733	0.135602	0.218080			43.82	
TransOcean SedcoForex	893830AA7	05/24/00	05/24/20	57.912	0.000	77.59	0.050023	0.050711	0.051408	0.052115	0.052832	18.18	18.69
TravelCenters of America	894172AD7	11/14/00	05/01/09	92.822	12.750	24.96	0.022226	0.023808	0.025503	0.027318	0.029262	8.48	9.73
	894172AE5	11/14/00	05/01/09	92.822	12.750	24.96	0.022226	0.023808	0.025503	0.027318	0.029262	8.48	9.73
	894172AF2	11/14/00	05/01/09	92.822	12.750	24.96	0.022226	0.023808	0.025503	0.027318	0.029262	8.48	9.73
	894172AG0	11/14/00	05/01/09	92.822	12.750	24.96	0.022226	0.023808	0.025503	0.027318	0.029262	8.48	9.73
Trenton, City of	895130H96	03/13/03	04/01/06	91.538	0.000	49.06	0.077652	0.078785	0.079935			28.36	7.19
	895130J29	03/13/03	04/01/07	87.375	0.000	54.05	0.085873	0.087315	0.088782	0.090274	0.091790	31.44	32.50
	895130J37	03/13/03	04/01/08	82.851	0.000	57.51	0.091675	0.093398	0.095154	0.096943	0.098765	33.63	34.90
	895130J45	03/13/03	04/01/09	78.228	0.000	59.34	0.094872	0.096817	0.098801	0.100827	0.102893	34.86	36.30
	895130J52	03/13/03	04/01/10	73.222	0.000	60.71	0.097363	0.099539	0.101764	0.104038	0.106363	35.84	37.46
	895130J60	03/13/03	04/01/11	69.016	0.000	59.73	0.095946	0.098182	0.100469	0.102810	0.105206	35.35	37.02
	895130J78	03/13/03	04/01/12	64.697	0.000	58.60	0.094294	0.096590	0.098942	0.101351	0.103819	34.78	36.49
	895130J86	03/13/03	04/01/13	60.578	0.000	56.97	0.091807	0.094125	0.096502	0.098938	0.101436	33.89	35.62
	895130J94	03/13/03	04/01/14	56.464	0.000	55.16	0.089045	0.091378	0.093772	0.096228	0.098749	32.90	34.65

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							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
Trenton, City of	895130K27	03/13/03	04/01/15	52.558	0.000	53.07	0.085795	0.088116	0.090500	0.092947	0.095462	31.73	33.47
	895130K35	03/13/03	04/01/22	31.423	0.000	36.37	0.059175	0.061001	0.062883	0.064823	0.066822	21.97	23.34
Tri-Union Development	895728AA1	06/18/01	06/01/06	88.800	12.500		0.055772	0.060497	0.065621			21.22	9.84
	895728AB9	06/18/01	06/01/06	88.800	12.500		0.055772	0.060497	0.065621			21.22	9.84
	895728AC7	06/18/01	06/01/06	88.800	12.500		0.055772	0.060497	0.065621			21.22	9.84
Trump Atlantic City Funding II	89816NAC0	12/10/97	05/01/06*	96.073	11.250	30.23	0.017614	0.018672				2.47*	
Trump Atlantic City Funding III	89816PAB7	12/10/97	05/01/06*	94.200	11.250	44.52	0.026225	0.027848				3.68*	
Trump Casino Holdings	89816RAA5	03/25/03	03/15/10*	94.832	11.625	9.24	0.016051	0.017075				2.30*	
	89816RAB3	03/25/03	03/15/10*	94.832	11.625	9.24	0.016051	0.017075				2.30*	
	89816RAC1	03/25/03	09/15/10*	100.000	11.625		0.181827	0.187281				25.63*	
	89816RAD9	03/25/03	09/15/10*	100.000	11.625		0.181827	0.187281				25.63*	
	89816RAE7	03/25/03	03/15/10*	94.832	11.625	9.24	0.016051	0.017075				2.30*	
	89816RAF4	03/25/03	09/15/10*	100.000	11.625		0.181827	0.187281				25.63*	
UBS AG	90261KBA7	04/30/02	11/03/05	100.000	0.000		0.138011	0.141081				42.23	
	90261KBB5	04/30/02	04/30/09	100.000	0.000		0.173163	0.177881	0.182728	0.187708	0.192822	63.77	67.29
	90261KBF6	05/29/02	05/29/09	100.000	0.000		0.165292	0.169615	0.174050	0.178602	0.183272	60.56	63.77
	90261KBJ8	06/06/02	12/05/05	100.000	0.000		0.134658	0.137590				45.50	
	90261KBV1	10/31/02	11/07/07	100.000	0.000		0.112768	0.114891	0.117054	0.119257	0.121502	41.21	42.78
	90261KBY5	11/29/02	12/07/07	100.000	0.000		0.108557	0.110529	0.112537	0.114581	0.116663	39.53	40.98
	90261KBZ2	12/24/02	10/07/11	100.000	0.000		0.132513	0.135436	0.138424	0.141478	0.144600	48.73	50.90
	90261KCK4	01/30/03	02/07/08	100.000	0.000		0.097477	0.099103	0.100757	0.102438	0.104147	35.86	37.06
	90261KCN8	02/27/03	09/08/10	100.000	0.000		0.114743	0.116977	0.119255	0.121577	0.123944	42.22	43.88
	90261KCZ1	03/31/03	04/08/10	100.000	0.000		0.116061	0.118346	0.120676	0.123051	0.125474	42.58	44.27
	90261KDA5	04/07/03	10/07/09	100.000	0.000		0.107042	0.108996	0.110985	0.113010	0.115073	39.22	40.66
	90261KDE7	04/30/03	05/07/10	100.000	0.000		0.113298	0.115478	0.117701	0.119966	0.122275	41.42	43.03
	90261KDH0	05/30/03	06/07/10	100.000	0.000		0.093013	0.094497	0.096005	0.097536	0.099093	33.82	34.91
	90261KDL1	05/30/03	08/29/08	100.000	0.000		0.080374	0.081038	0.082624	0.083307	0.084936	29.33	30.15
	90261KDY3	06/30/03	07/08/10	100.000	0.000		0.090636	0.092069	0.093523	0.095001	0.096502	33.39	34.45
	90261KED8	07/31/03	08/06/10	100.000	0.000		0.115681	0.117995	0.120355	0.122762	0.125217	42.74	44.47
	90261KEV8	08/27/03	09/08/09	100.000	0.000		0.118411	0.120832	0.123302	0.125822	0.128395	43.62	45.42
	90261KFE5	09/30/03	07/30/09	100.000	0.000		0.112145	0.114336	0.116571	0.118849	0.121172	41.43	43.07
	90261KFS4	10/31/03	01/31/12	100.000	0.000		0.126030	0.128798	0.131626	0.134516	0.137469	46.71	48.79
	90261KGC8	12/31/03	01/08/09	100.000	0.000		0.100773	0.102567	0.104394	0.106253	0.108145	37.23	38.57
	90261KGT1	01/30/04	02/06/09	100.000	0.000		0.097077	0.098744	0.100439	0.102163	0.103917	35.74	36.97
	90261KHK9	02/27/04	05/31/11	100.000	0.000		0.113746	0.116006	0.118311	0.120662	0.123060	41.50	43.16
	90261KHL7	03/31/04	01/03/12	100.000	0.000		0.105193	0.107165	0.109175	0.111222	0.113308	38.93	40.41
	90261KHS2	05/28/04	05/31/11	100.000	0.000		0.137873	0.141213	0.144633	0.148136	0.151724	50.45	52.92
	90261KHW3	07/30/04	08/07/09	100.000	0.000		0.112146	0.114408	0.116715	0.119069	0.121471	41.44	43.13
	90261KJA9	09/30/04	10/07/10	100.000	0.000		0.110377	0.112568	0.114803	0.117082	0.119406	40.50	42.13

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UBS AG	90261KJE1	10/29/04	11/07/12	100.000	2.810		0.112693	0.111559	0.114137	0.113009	0.115642	41.00	41.54
	90261KJV3	01/31/05	07/31/06	100.000	0.000			0.094172	0.095769	0.097392		31.41	20.31
	90261KJW1	02/28/05	05/31/11	100.000	0.000		0.125982	0.127410	0.130299	0.133254	0.136276	38.31	47.62
	90261KKR0	04/29/05	10/27/06	100.000	0.000			0.102885	0.104769	0.106709		25.02	31.36
	90261KKU3	05/23/05	11/22/06	100.000	0.000			0.102497	0.104378	0.106304		22.42	33.85
	90261KKW9	06/30/05	12/30/11	100.000	0.000			0.115279	0.117671	0.120113	0.122605	20.87	42.81
	90261KLD0	06/30/05	12/29/06	100.000	0.000			0.103338	0.105250	0.107208		18.71	38.03
	90261KLE8	07/26/05	07/30/10	100.000	0.000			0.122770	0.122831	0.125545	0.128319	19.04	45.54
	90261KLN8	07/25/05	04/29/11	100.000	0.000			0.131666	0.133296	0.136455	0.139689	20.64	48.95
	90261KLP3	08/04/05	08/04/08	100.000	0.000				0.123337	0.126076	0.128875	18.13	45.71
	90261KLS7	09/27/05	09/27/07	100.000	0.000				0.122213	0.124902	0.127649	11.49	44.99
UBS AG	90261XAE2	09/27/02	09/28/09	100.000	0.000		0.115382	0.117602	0.119865	0.122172	0.124522	42.35	44.00
	90261XAG7	12/22/04	12/22/14	100.000	VARIABLES		0.131772	0.128968	0.126097	0.125299	0.124615	46.88	45.24
	90261XAH5	02/28/05	08/28/06	100.000	0.000			0.096665	0.098347	0.100058		29.50	23.62
	90261XAJ1	03/07/05	05/07/06	100.000	0.000		0.096389	0.096947	0.098629			28.56	12.43
	90261XAL6	03/22/05	05/22/06	100.000	0.000		0.100555	0.101162	0.102993			28.26	14.52
	90261XAN2	04/27/05	04/27/35	12.879	0.000			0.024863	0.025727	0.026621	0.027546	6.12	9.54
	90261XAP7	04/20/05	10/20/06	100.000	0.000			0.102193	0.104677	0.106051		26.34	30.82
	90261XAQ5	05/19/05	07/19/06	100.000	0.000			0.101109	0.101722	0.103574		22.55	20.47
	90261XAT9	05/27/05	11/27/06	100.000	0.000			0.103053	0.104964	0.106911		22.12	34.57
	90261XAU6	06/23/05	08/23/06	100.000	0.000			0.103610	0.104254	0.106198		19.56	24.54
	90261XAY8	07/18/05	10/18/06	100.000	0.000			0.108805	0.109870	0.112022		17.81	31.92
	90261XAZ5	07/28/05	09/28/06	100.000	0.000			0.110731	0.111467	0.113689		17.01	30.16
	90261XBA9	07/28/05	11/28/06	100.000	0.000			0.111666	0.113163	0.115437		17.13	37.41
	90261XBF8	08/30/05	10/30/06	100.000	0.000			0.116112	0.116921	0.119364		14.10	35.40
UIH Australia/Pacific, Inc.	902745AC2	05/14/96	05/15/06	50.816	VARIABLES		0.393455	0.393776	0.394120			141.73	52.81
USF&G Corporation	903290AD6	03/03/94	03/03/09	51.298	0.000	317.61	0.102315	0.104617	0.106971	0.109378	0.111839	37.80	39.52
United International Holdings, Inc.	910734AE2	02/05/98	02/15/08*	59.069	VARIABLES		0.298595					13.14*	
United Rentals, Inc.	911365AC8	12/24/02	04/15/08*	97.045	10.750	9.26	0.014251					1.48*	
	911365AD6	12/24/02	04/15/08*	97.045	10.750	9.26	0.014251					1.48*	
	911365AE4	12/24/02	04/15/08*	97.045	10.750	9.26	0.014251					1.48*	
United Technologies Corp University of North Carolina Chapel Hill	913017AR0	11/13/89	11/15/19	98.974	8.875	2.20	0.000734	0.000755	0.000802	0.000824	0.000875	.27	.30
	914713KR2	08/14/91	02/15/10	19.000	0.000	441.56	0.155650	0.162794	0.170266	0.178081	0.186255	59.31	64.88
	914713KS0	08/14/91	02/15/11	17.000	0.000	403.47	0.143046	0.149694	0.156651	0.163932	0.171550	54.54	59.73
	914713KT8	08/14/91	02/15/12	16.000	0.000	369.19	0.129883	0.135819	0.142027	0.148518	0.155306	49.48	54.10
	914713KU5	08/14/91	02/15/13	14.000	0.000	335.94	0.119465	0.125054	0.130904	0.137027	0.143437	45.57	49.93
	914713KV3	08/14/91	02/15/14	13.000	0.000	307.41	0.108881	0.113931	0.119214	0.124743	0.130528	41.51	45.45
	914713KW1	08/14/91	02/15/15	12.000	0.000	281.33	0.099407	0.103994	0.108792	0.113812	0.119063	37.89	41.47

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Upshur County, WV	916734AC0	12/30/93	04/01/05	96.024	8.250	38.41	0.015009							1.35	
	916734AD8	12/30/93	04/01/10	96.023	8.750	20.28	0.008069	0.008441	0.008830	0.009238	0.009664			3.04	3.33
Uruguay, Republic	917288AK8	03/20/02	03/25/09	87.661	7.875	38.83	0.044385	0.046692	0.049120	0.051673	0.054359			16.85	18.65
	917288AL6	05/29/03	11/18/08	85.000	7.875	34.54	0.066827	0.070724	0.074847	0.079211	0.083829			25.10	28.12
	917288AM4	05/29/03	07/02/09	68.000	2.145	67.59	0.123842	0.129478	0.135371	0.141532	0.147974			47.66	52.10
	917288AN2	05/29/03	01/02/10	68.000	2.036	62.00	0.113242	0.118038	0.123037	0.128247	0.133678			43.38	47.14
	917288AT9	05/29/03	03/25/14	76.000	7.875	19.52	0.037111	0.039314	0.041647	0.044119	0.046738			14.19	15.93
	917288AU6	05/29/03	05/04/14	73.000	7.250	21.76	0.041898	0.044347	0.046938	0.049681	0.052585			15.81	17.71
	917288AV4	05/29/03	06/22/15	76.000	8.750	15.21	0.030059	0.031966	0.033993	0.036150	0.038443			11.20	12.67
	917288AX0	05/29/03	01/20/17	73.000	7.625	14.51	0.027030	0.028600	0.030262	0.032019	0.033879			10.53	11.79
	917288AY8	05/29/03	02/15/11	76.500	7.250	32.94	0.061917	0.065634	0.069574	0.073750	0.078178			24.00	26.97
	917288AZ5	05/29/03	03/15/15	71.500	7.500	19.60	0.037207	0.039458	0.041845	0.044376	0.047060			14.29	16.07
	917288BA9	05/29/03	01/15/33	100.000	7.875		0.113750	0.117345	0.121112	0.123773	0.126552			42.82	44.98
Valhi, Inc.	918905AC4	10/20/92	10/20/07	25.759	0.000	518.72	0.195898	0.204959	0.214438	0.224356	0.234732			73.47	80.42
Vermilion & Edgar Counties, Illinois	923439CK7	07/07/04	12/01/06	102.850	VARIABLES		0.110222	0.112317	0.106692	0.106133				39.95	35.11
	923439CL5	07/07/04	12/01/07	102.860	VARIABLES		0.129308	0.132183	0.125395	0.124941	0.124476			46.95	45.03
	923439CM3	07/07/04	12/01/08	102.103	VARIABLES		0.146094	0.149782	0.141992	0.141720	0.141441			53.13	51.05
	923439CN1	07/07/04	12/01/09	103.843	VARIABLES		0.154685	0.158747	0.149786	0.149342	0.148887			56.27	53.82
	923439CP6	07/07/04	12/01/10	103.260	VARIABLES		0.159931	0.164295	0.155136	0.154821	0.154498			58.22	55.77
	923439CQ4	07/07/04	12/01/11	103.596	VARIABLES		0.169489	0.174368	0.164274	0.163966	0.163648			61.74	59.06
	923439CR2	07/07/04	12/01/12	102.910	VARIABLES		0.175888	0.181173	0.170593	0.170377	0.170155			64.11	61.36
	923439CS0	07/07/04	12/01/13	103.470	VARIABLES		0.179913	0.185410	0.174399	0.174168	0.173930			65.59	62.73
	923439CT8	07/07/04	12/01/14	103.682	VARIABLES		0.183350	0.189044	0.177704	0.177486	0.177261			66.86	63.92
Verizon Global Funding Corporation	92343VAA2	05/15/01	05/15/21	55.126	0.000		0.147117	0.150125	0.158316	0.161554	0.170368			54.78	58.95
Veritas Capital Trust	92343W300	12/22/97	01/01/28	100.000	10.000		0.277778	0.277778	0.277778	0.277778				100.00	100.00
Verizon Global Funding Corporation	92344GAN6	05/15/01	05/15/21	55.126	0.000		0.147117	0.150125	0.158316	0.161554	0.170368			54.78	58.95
	92344GAP1	05/15/01	05/15/21	55.126	0.000		0.147117	0.150125	0.158316	0.161554	0.170368			54.78	58.95
VoiceStream Wireless	92861LAD0	11/09/99	11/15/09	56.061	VARIABLES		0.329854	0.329854	0.329853	0.329853	0.329852			118.75	118.75
WCI Communities, Inc.	92923CAJ3	08/05/03	08/05/23	100.000	VARIABLES		0.259698	0.266312	0.273221	0.280437	0.287975			96.66	101.81
	92923CAK0	08/05/03	08/05/23	100.000	VARIABLES		0.259698	0.266312	0.273221	0.280437	0.287975			96.66	101.81
WMG Holdings Corp.	92930MAA1	12/23/04	12/15/15*	98.000	VARIABLES		0.258343							42.37*	
	92930MAB9	12/23/04	12/15/15*	98.000	VARIABLES		0.258343							42.37*	
	92930MAE3	12/23/04	12/15/14	63.002	VARIABLES		0.166246	0.173792	0.182046	0.190693	0.199751			61.46	67.38
	92930MAF0	12/23/04	12/15/14	63.002	VARIABLES		0.166247	0.173792	0.182047	0.190694	0.199751			61.46	67.38
Walter Industries, Inc.	93317QAB1	04/20/04	05/01/24	100.000	VARIABLES		0.219853	0.224335	0.228992	0.233829	0.238853			80.50	83.90
	93317QAC9	04/20/04	05/01/24	100.000	VARIABLES		0.219853	0.224335	0.228992	0.233829	0.238853			80.50	83.90
Watson Pharmaceuticals	942683AB9	03/07/03	03/15/23	100.000	VARIABLES		0.193918	0.198635	0.203507	0.208189	0.213023			71.68	75.11
WebMD Corporation	94769MAA3	04/01/02	04/01/07*	97.000	3.250	15.79	0.016803	0.017132						2.54*	

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WebMD Corporation	94769MAD7	06/25/03	06/15/23	97.250	VARIABLES		0.236664	0.244187	0.252011	0.260148	0.268611	86.80	92.45
	94769MAE5	06/25/03	06/15/23	97.250	VARIABLES		0.236664	0.244187	0.252011	0.260148	0.268611	86.80	92.45
	94769MAF2	08/30/05	09/01/25	100.000	VARIABLES			0.188892	0.188913	0.192385	0.195975	22.86	69.48
	94769MAG0	08/30/05	09/01/25	100.000	VARIABLES			0.188892	0.188913	0.192385	0.195975	22.86	69.48
Weimer Independent School District	948679DC6	12/16/97	08/15/05	61.021	0.000	350.58	0.170554	0.176139				39.21	
	948679DD4	12/16/97	08/15/06	56.735	0.000	332.07	0.162038	0.167425	0.172991	0.178742		60.79	39.79
	948679DE2	12/16/97	08/15/07	52.647	0.000	313.87	0.153620	0.158804	0.164163	0.169702	0.175429	57.67	61.63
Weirton Steel Corp.	948774AH7	06/18/02	04/01/08	78.200	VARIABLES		0.247421	0.259534	0.259321	0.259097	0.258863	92.32	93.27
Wells Fargo & Company	949746ET4	12/19/02	01/04/08	100.000	0.000		0.104212	0.106064	0.107948	0.109866	0.111818	38.51	39.89
	949746EU1	12/23/02	01/04/08	100.000	0.000		0.104177	0.106028	0.107912	0.109829	0.111780	38.50	39.88
	949746EV9	03/05/03	04/15/09	100.000	0.000		0.111498	0.113605	0.115751	0.117939	0.120167	40.84	42.40
	949746FB2	05/05/03	05/05/10	100.000	0.000		0.113333	0.115517	0.117742	0.120011	0.122323	41.44	43.05
	949746FG1	08/29/03	08/25/09	100.000	0.000		0.087090	0.088415	0.089760	0.091126	0.092512	31.93	32.91
	949746FL0	12/29/03	01/08/10	100.000	0.000		0.099623	0.101377	0.103162	0.104978	0.106826	36.79	38.10
	949746FN6	06/04/04	06/05/06	100.000	0.000		0.081608	0.082789	0.083988			29.65	12.93
	949746FU0	04/30/04	05/05/11	100.000	0.000		0.088342	0.089724	0.091128	0.092555	0.094003	32.21	33.22
	949746FV8	04/29/04	04/29/14	100.000	0.250		0.132007	0.134915	0.137890	0.140934	0.144049	48.41	50.57
	949746FW6	05/25/04	10/25/12	100.000	2.350		0.149032	0.151252	0.153530	0.155869	0.158270	54.35	56.00
	949746HZ7	07/07/04	10/07/11	100.000	2.900		0.142635	0.144221	0.145846	0.147513	0.149223	51.90	53.09
	949746JA0	07/09/04	01/20/10	100.000	0.000		0.123565	0.126309	0.129115	0.131983	0.134914	45.87	47.93
	949746JH5	11/05/04	11/05/07	100.000	0.000		0.091347	0.092849	0.094376	0.095927	0.097505	33.32	34.43
	949746JK8	12/07/04	12/07/11	100.000	0.000		0.124717	0.127516	0.130379	0.133306	0.136298	45.54	47.61
Dupage County, Illinois	962757LH1	12/28/04	12/30/06	92.911	0.000	.29	0.095510	0.097277	0.099076	0.100909		34.71	35.90
White Settlement ISD	964559JB5	03/20/97	02/15/06	54.197	0.000	383.83	0.175356	0.181492	0.187844			65.93	8.27
	964559JC3	03/20/97	02/15/07	50.112	0.000	361.37	0.165637	0.171516	0.177604	0.183909	0.190436	62.32	66.82
	964559JR0	03/20/97	02/15/05	58.502	0.000	406.83	0.185249					8.15	
Whole Foods Market, Inc.	966837AC0	03/02/98	03/02/18	37.243	0.000	149.45	0.071306	0.073088	0.074915	0.076788	0.078708	26.42	27.76
Wild Oats Markets, Inc.	96808BAA5	05/25/04	05/15/34	100.000	VARIABLES		0.234612	0.240566	0.246767	0.253223	0.259945	86.09	90.60
	96808BAB3	05/25/04	05/15/34	100.000	VARIABLES		0.234612	0.240566	0.246767	0.253223	0.259945	86.09	90.60
Will County, IL School District 122	968852FG3	11/19/97	11/01/16	23.888	0.000	170.18	0.086384	0.089709	0.093163	0.096750	0.100474	32.10	34.62
	968852FH1	11/19/97	11/01/17	22.150	0.000	157.80	0.080097	0.083181	0.086383	0.089709	0.093163	29.77	32.10
Winstar Communications	975515AY3	04/10/00	04/15/10	48.990	VARIABLES		0.381572	0.409711	0.409711	0.409710	0.409709	144.57	147.50
	975515AZ0	04/10/00	04/15/10	48.990	VARIABLES		0.381572	0.409711	0.409711	0.409710	0.409709	144.57	147.50
Wynn Las Vegas, LLC	983130AA3	10/30/02	11/01/10	92.793	12.000	12.83	0.019031	0.020316	0.021687	0.023151	0.024714	7.24	8.25
XM Satellite Radio, Inc.	98375YAG1	01/28/03	12/31/09*	67.310	VARIABLES		0.339777	0.363570				126.26*	
Yahoo, Inc.	984332AA4	04/09/03	04/01/08	96.550	0.000	11.84	0.019148	0.019216	0.019284	0.019352	0.019420	6.92	6.97
	984332AB2	04/09/03	04/01/08	96.550	0.000	11.84	0.019148	0.019216	0.019284	0.019352	0.019420	6.92	6.97
York County, PA	986812LW3	12/28/95	02/01/11	35.767	0.000	303.12	0.123622	0.127905	0.132336	0.136922	0.141665	46.58	49.87
	986812LX1	12/28/95	02/01/12	33.049	0.000	283.83	0.116059	0.120121	0.124325	0.128676	0.133179	43.75	46.87

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York County, PA	986812LY9	12/28/95	02/01/13	30.649	0.000	265.20	0.108604	0.112426	0.116383	0.120480	0.124720	40.95	43.89
	986812LZ6	12/28/95	02/01/14	28.302	0.000	247.65	0.101647	0.105255	0.108991	0.112860	0.116866	38.34	41.11
	986812MA0	12/28/95	02/01/15	26.297	0.000	230.98	0.094872	0.098249	0.101747	0.105369	0.109120	35.79	38.39
	986812MB8	12/28/95	02/01/16	24.378	0.000	215.32	0.088539	0.091704	0.094982	0.098378	0.101895	33.41	35.84
	986812MC6	12/28/95	02/01/17	22.586	0.000	200.60	0.082580	0.085544	0.088615	0.091796	0.095091	31.17	33.45
	986812MD4	12/28/95	02/01/18	20.780	0.000	186.61	0.076994	0.079781	0.082669	0.085662	0.088762	29.07	31.21
	986812ME2	12/28/95	02/01/19	19.353	0.000	173.80	0.071709	0.074304	0.076994	0.079781	0.082669	27.08	29.07
	986812MF9	12/28/95	02/01/20	18.025	0.000	161.87	0.066786	0.069204	0.071709	0.074304	0.076994	25.22	27.08
	986812MG7	12/28/95	02/01/21	16.787	0.000	150.76	0.062201	0.064453	0.066786	0.069204	0.071709	23.49	25.22
	986812MH5	12/28/95	02/01/22	15.635	0.000	140.41	0.057932	0.060029	0.062201	0.064453	0.066786	21.87	23.49
	986812MJ1	12/28/95	02/01/23	14.561	0.000	130.77	0.053954	0.055907	0.057931	0.060028	0.062201	20.37	21.87
	986812MK8	12/28/95	02/01/24	13.562	0.000	121.79	0.050251	0.052070	0.053955	0.055908	0.057932	18.97	20.37
Zenith National Insurance Corp.	989390AG4	03/30/03	03/30/23	100.000	VARIABLES		0.213489	0.212030	0.217677	0.216304	0.222185	78.04	79.62
	989390AH2	03/30/03	03/30/23	100.000	VARIABLES		0.213489	0.212030	0.217677	0.216304	0.222185	78.04	79.62
Ziff Davis Media Inc.	98951UAD8	08/12/02	08/12/09	100.000	VARIABLES		0.450418	0.487433	0.510429			179.62	
	98951UAE6	08/12/02	08/12/09	100.000	VARIABLES		0.450418	0.487433	0.510429			179.62	
Goldman Sachs Group, Inc. Microcell	9FI546712	08/12/05	08/03/09	100.000	0.000				0.130369	0.133275	0.136403	18.12	48.35
Telecommunications Rhodia, SA	C55185AE9	05/25/99	06/01/09	55.731	VARIABLES		0.333323	0.333322	0.333322	0.333321	0.333320	120.00	120.00
	F7813KAH4	05/17/04	06/01/10	96.743	10.250	2.48	0.011595	0.012233	0.012906	0.013616	0.014365	4.33	4.82
Danka Business Systems	G2652NAB5	06/29/01	04/01/08	28.000	10.000		0.242222	0.295712	0.361016	0.440740	0.538070	107.52	160.25
Deutsche Bank AG	G2737TCL7	11/27/02	11/27/05	100.000	0.000		0.089487	0.090845				29.42	
	G2737TFA8	12/20/02	12/20/07	100.000	0.000		0.102676	0.104448	0.106251	0.108085	0.109950	37.32	38.62
	G2737TFB6	03/10/03	03/13/06	100.000	0.000		0.063276	0.063973	0.064678			23.06	4.66
	G2737TFC4	03/10/03	09/12/06	100.000	0.000		0.070351	0.071210	0.072079	0.072959		25.67	18.25
Dolphin Telecom, PLC	G28058AD0	05/18/99	05/15/09	50.892	VARIABLES		0.388883	0.388883	0.388882	0.388882	0.388881	140.00	140.00
NII Holdings, Inc.	G6520PAA3	11/12/02	11/01/09	55.746	VARIABLES		0.431146	0.437921	0.445352	0.453501	0.462439	157.28	162.82
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	43.50	0.046198	0.046804	0.047418	0.048041	0.048671	16.83	17.28
Advanced Accessory Holdings Corporation	U00730AA6	02/04/04	12/15/11	57.128	VARIABLES		0.234888	0.250442	0.267027	0.284710	0.303564	87.87	99.90
Alaris Medical, Inc.	U01143AA1	07/28/98	08/01/08	58.144	VARIABLES		0.309026	0.309026	0.309026	0.309026	0.309025	111.25	111.25
Alaska Communications Systems Holdings, Inc.	U01173AA8	08/26/03	08/15/11	96.687	9.875	3.89	0.008466	0.008910	0.009378	0.009870	0.010388	3.25	3.60
Anixter International	U03525AA7	06/28/00	06/28/20*	25.257	0.000	91.92	0.066198					11.78*	
	U03525AB5	07/07/03	07/07/33	38.016	VARIABLES		0.082822	0.085845	0.088979	0.092227	0.095593	31.43	33.77
ASG Consolidated LLC	U04402AA8	10/19/04	11/01/11	63.700	VARIABLES		0.204237	0.215979	0.228397	0.241527	0.255413	77.09	86.21
Avalon Cable, LLC	U05225AA2	12/10/98	12/01/08	56.332	VARIABLES		0.326214	0.324430	0.326211	0.324427	0.326208	118.74	118.74
Bank of America Corp.	U0662KBL4	03/18/02	01/04/17	38.300	0.000	75.92	0.081402	0.084085	0.086857	0.089720	0.092677	30.75	32.81
Buffets Holdings, Inc.	U08940AA3	05/18/04	01/31/11	56.873	VARIABLES		0.225367	0.241002	0.257722	0.275602	0.294722	88.83	101.59
Big City Radio, Inc.	U0897TAA7	03/17/98	03/15/05	72.055	VARIABLES		0.310760					22.69	

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Chukchansi Economic Development Authority	U17133AA4	10/08/02	06/15/09	91.476	14.500	19.13	0.029212	0.031645	0.034281	0.037137	0.040231	11.04	12.95
Crown Castle International	U2159JAB6	08/03/99	08/01/11*	57.889	VARIES		0.312498	0.312498				58.44*	
Covad Communications	U22015AB4	03/11/98	03/15/08	50.666	VARIES		0.378230	0.372423	0.378987	0.373220	0.379853	137.07	137.36
Crum & Forster Holdings Corporation	U22859AA7	06/05/03	06/15/13	96.985	10.375	2.89	0.005659	0.005967	0.006291	0.006633	0.006994	2.10	2.34
Dayton Superior Corporation	U23993AA3	06/16/00	06/15/09	95.575	13.000	15.86	0.013159	0.013995	0.015048	0.016004	0.017208	4.99	5.70
	U23993AB1	06/16/00	06/15/09	95.575	13.000	15.86	0.013159	0.013995	0.015048	0.016004	0.017208	4.99	5.70
	U23993AC9	03/15/03	09/15/08	98.088	10.750	5.04	0.008530	0.009009	0.009514	0.010048	0.010612	3.26	3.64
H & E Equipment Services	U24432AB9	06/17/02	06/15/13	80.016	12.500	21.03	0.028853	0.031232	0.033808	0.036597	0.039616	10.89	12.77
Details Capital Corp.	U24922AA1	11/18/97	11/15/07	54.595	VARIES		0.347214	0.347213	0.347212	0.347212	0.347211	125.00	125.00
Dex Media, Inc.	U24975AB7	11/10/03	11/15/13	64.314	VARIES		0.175794	0.183705	0.191971	0.200610	0.209637	65.45	71.48
	U24975AC5	02/11/04	11/15/13	69.384	VARIES		0.171720	0.178906	0.186392	0.194191	0.202317	63.79	69.24
DIVA Systems Corporation	U2539PAC1	02/19/98	03/01/08	50.100	VARIES		0.366468	0.367534	0.368673	0.369888	0.371186	132.38	133.24
E. Spire Communications	U26851AA0	07/24/98	07/01/08	59.989	VARIES		0.295106	0.295104	0.295103	0.295101		106.24	106.24
Fedders North America	U31334AB8	08/24/99	08/15/07	95.304	9.375	27.27	0.018030	0.018955	0.019926	0.020947	0.022021	6.92	7.64
Focal Communications	U31430AA6	02/18/98	02/15/08	55.565	VARIES		0.336803	0.336802	0.336802	0.336802	0.336802	121.25	121.25
Globe Holdings, Inc.	U33975AA8	08/06/98	08/01/09	49.672	VARIES		0.392922	0.393211	0.393519	0.393850	0.394205	141.59	141.83
GATX Financial Corp.	U3697RAA7	10/25/04	06/15/11	95.703	6.273	.95	0.014524	0.015039	0.015573	0.016125	0.016697	5.34	5.72
Great Lakes Acquisition	U39022AA3	05/22/98	05/15/09	53.092	VARIES		0.364570	0.364569	0.364568	0.364567	0.364566	131.25	131.24
HMP Equity Holdings Corp	U43337AA9	05/09/03	05/15/08	32.580	0.000	145.38	0.300431	0.335953	0.375675	0.420094	0.469765	118.01	147.57
	U43337AB7	05/09/03	05/15/08	32.580	0.000	145.38	0.300431	0.335953	0.375675	0.420094	0.469765	118.01	147.57
HM Publishing Corp.	U43338AA7	10/03/03	10/15/13	56.960	VARIES		0.204243	0.215986	0.228404	0.241536	0.255424	77.48	86.64
Hollywood Casino Shreveport	U4378HAA3	08/10/99	08/01/06	100.000	VARIES		0.389311	0.391218	0.386415	0.381287		140.06	80.22
ICG Services, Inc.	U4493DAA2	02/12/98	02/15/08	61.341	VARIES		0.271740	0.276244	0.271740	0.276244	0.271741	100.00	100.00
	U4493DAB0	04/27/98	05/01/08	61.691	VARIES		0.272789	0.268341	0.272789	0.268341	0.272788	98.75	98.75
Intermedia Communications, Inc.	U45855AE0	02/24/99	03/01/09	55.057	VARIES		0.340268	0.340267	0.340266	0.340266	0.340265	122.50	122.50
Jacobs Entertainment	U46754AA2	02/08/02	02/01/09	96.040	11.875	12.46	0.013912	0.014799	0.015742	0.016745	0.017813	5.44	6.16
Jostens Holding Corp.	U47995AA0	12/02/03	12/01/13	60.682	VARIES		0.190885	0.200668	0.210952	0.221764	0.233129	71.08	78.55
KI Holdings, Inc.	U49400AA9	11/18/04	11/15/14	61.808	VARIES		0.169538	0.177769	0.186546	0.195756	0.205422	63.30	69.68
Language Line Holdings II, Inc.	U51303AA0	06/11/04	06/15/13	50.460	VARIES		0.212300	0.227293	0.243346	0.260532	0.278932	79.62	91.27
Language Line Holdings II, Inc.	U51304AA8	06/11/04	06/15/12	97.432	11.125	1.13	0.005966	0.006313	0.006680	0.007068	0.007479	2.22	2.49
Level 3 Communications	U52782AB2	12/02/98	12/01/08	59.966	VARIES		0.291664	0.291664	0.291664	0.291663	0.291663	105.00	105.00
	U52782AE6	02/29/00	03/15/10	53.308	VARIES		0.335987	0.357613	0.357612	0.357610	0.357608	127.14	128.74
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31	100.000	3.500		0.328095	0.339061	0.350548	0.362581	0.375186	123.82	132.45

* Called in 2005; 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	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006	
Lin Television Corp.	U53546AB0	06/14/01	01/15/08*	96.288	8.000	17.40	0.015169	0.016096					1.19*	
Lyondell Chemical Co.	U55193AB9	12/04/02	12/15/08	97.750	9.500	6.31	0.009509	0.009984	0.010484	0.011008	0.011559		3.52	3.89
McCaw International LTD	U56707AA7	03/06/97	04/15/07	50.991	VARIES		0.368254	0.368731	0.369240	0.369782	0.370361	132.73	133.11	
Marquee Holdings, Inc.	U57131AA9	08/18/04	08/15/14	55.894	VARIES		0.186307	0.197299	0.209136	0.221684	0.234985	72.15	81.06	
Matria Healthcare, Inc.	U57614AA4	07/09/01	05/01/08	93.500	11.000	26.65	0.026112	0.027284	0.029462	0.030785	0.033242	9.95	11.23	
Morton's Restaurant Group, Inc.	U61945AA6	07/07/03	07/01/10	85.000	7.500	23.50	0.048705	0.051284	0.054001	0.056861		18.00	19.96	
Muzak Holdings Finance	U62340AA9	03/18/99	03/15/10	53.328	VARIES		0.361108	0.361107	0.361107	0.361107	0.361107	130.00	130.00	
Nextel Communications	U64977AB4	02/11/98	02/15/08	61.471	VARIES		0.276384	0.276384	0.276384	0.276383	0.276383	99.50	99.50	
Nexstar Finance, Inc.	U6497AAA9	03/16/01	04/01/08	96.012	12.000	17.16	0.015761	0.016776	0.017856	0.019006	0.020230	6.05	6.85	
Nexstar Finance Holdings, Inc.	U6497BAC3	03/27/03	04/01/13	57.442	VARIES		0.214526	0.226727	0.239622	0.253250	0.267653	81.68	91.24	
Nextel International	U64982AA6	03/12/98	04/15/08	54.915	VARIES		0.333005	0.331180	0.332993	0.331167	0.332979	121.21	121.21	
Nextlink Communications	U6500EAE8	11/17/99	12/01/09	55.257	VARIES		0.333098	0.331277	0.333097	0.331277	0.333096	121.25	121.25	
Omnicom Group, Inc.	U68191AF9	02/07/01	02/07/31	100.000	VARIES		0.234873	0.242754	0.250900	0.259319	0.268020	88.28	94.30	
O'Sullivan Industries	U68328AA8	11/30/99	10/15/09	94.546	13.375	19.04	0.014572	0.015623	0.016750	0.017959	0.019254	5.60	6.44	
Penton Media, Inc.	U7100RAA9	06/28/01	06/15/11	97.749	10.375	5.44	0.005254	0.005536	0.005834	0.006148	0.006478	1.95	2.17	
Petro Stopping Centers	U71660AB7	07/23/99	08/01/08	36.636	VARIES		0.466878	0.471571	0.476704	0.482315	0.488452	170.39	174.39	
Pliant Corporation	U7263LAC1	02/17/04	06/15/09	73.627	VARIES		0.248779	0.262609	0.277208	0.292619	0.308886	92.50	103.08	
Pope & Talbot, Inc.	U7316MAA0	07/30/02	06/01/13	86.415	8.375	18.82	0.024770	0.026070	0.027440	0.028881	0.030397	9.23	10.23	
Roche Holdings, Inc.	U75000AE6	01/19/00	01/19/15	66.386	0.000	96.11	0.057343	0.058131	0.058930	0.059741	0.060562	21.04	21.63	
Compass Minerals International, Inc.	U79616AB1	05/22/03	06/01/13	55.677	VARIES		0.221682	0.234982	0.249080	0.264024	0.279864	83.02	93.28	
Tabletop Holdings, Inc.	U81965AA0	11/12/03	05/15/14	55.131	VARIES		0.211490	0.224443	0.238190	0.252779	0.268261	79.70	89.76	
Sinclair Broadcast Group, Inc.	U82751AE5	05/20/03	07/15/18	100.000	VARIES		0.270264	0.276499	0.283023	0.289848	0.296989	100.54	105.44	
Steel Heddle Group, Inc.	U85799AA9	05/26/98	06/01/09	51.337	VARIES		0.381936	0.381936	0.381935	0.381934	0.381934	137.50	137.50	
Telemundo Holdings, Inc.	U8795AAA4	08/10/01	08/15/08	79.837	VARIES		0.319431	0.319430	0.319429	0.319428	0.319427	114.99	114.99	
Thermadyne Holdings	U88342AA5	05/22/98	06/01/08	54.374	VARIES		0.347204	0.347203	0.347202	0.347201	0.347199	124.99	124.99	
TravelCenters of America	U89398AA6	11/14/00	05/01/09	92.822	12.750	24.96	0.022226	0.023808	0.025503	0.027318	0.029262	8.48	9.73	
Tritel PCS, Inc.	U89678AA1	05/11/99	05/15/09	53.828	VARIES		0.354158	0.354158	0.354157	0.354157	0.354156	127.50	127.50	
Trump Atlantic City Funding II	U89685AA6	12/10/97	05/01/06*	96.073	11.250	30.23	0.017614	0.018672					2.47*	
Trump Atlantic City Funding III	U89686AA4	12/10/97	05/01/06*	94.200	11.250	44.52	0.026225	0.027848					3.68*	
Trump Casino Holdings	U89688AA0	03/25/03	03/15/10*	94.832	11.625	9.24	0.016051	0.017075					2.30*	
	U89688AB8	03/25/03	09/15/10*	100.000	11.625		0.181827	0.187281					25.63*	
Vail Resorts, Inc.	U90984AB8	11/21/01	05/15/09	95.404	8.750	15.31	0.015934	0.016701	0.017505	0.018348	0.019231	5.95	6.53	
United Rentals, Inc.	U91139AB8	12/24/02	04/15/08	97.045	10.750	9.26	0.014251	0.015071	0.015938	0.016855	0.017825	5.41	6.05	
VoiceStream Wireless	U92709AB7	11/09/99	11/15/09	56.061	VARIES		0.329854	0.329854	0.329853	0.329853	0.329852	118.75	118.75	
WMG Holdings Corp.	U97137AA8	12/23/04	12/15/15*	98.000	VARIES		0.258343						42.37*	

* Called in 2005; reportable OID is computed to call date.

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/05	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
							2005 1st Period	2005 2nd Period	2005 3rd 2006 1st	2006 2nd Period	2006 3rd Period	2005	2006
WMG Holdings Corp.	U97137AC4	12/23/04	12/15/14	63.002	VARIABLE	0.166247	0.173792	0.182047	0.190694	0.199751	61.46	67.38	
Hynix Semiconductor, Inc	Y3817WAK5	07/05/05	07/01/12	97.000	9.875		0.008378	0.008808	0.009270		1.47	3.25	

SECTION 1-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 1/1/05	2005 1st Period	2005 2nd Period	2005 3rd Period	Calendar Year 2005
U.S.Treasury	9128272M3	01/15/97	01/15/07	100.000	3.375%	203.87	0.020360	0.124300	0.174141	52.39
U.S.Treasury	9128273T7	01/15/98	01/15/08	100.000	3.625%	181.64	0.019967	0.121900	0.170779	51.38
U.S.Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625%	180.29	0.018628	0.156707	0.265414	51.32
U.S.Treasury	9128274Y5	01/15/99	01/15/09	100.000	3.875%	164.03	0.019670	0.120082	0.168233	50.61
U.S.Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875%	161.24	0.018327	0.154178	0.261130	50.49
U.S.Treasury	9128275W8	01/18/00	01/15/10	100.000	4.250%	134.60	0.019173	0.117052	0.163988	49.33
U.S.Treasury	9128276R8	01/15/01	01/15/11	100.000	3.500%	96.83	0.018534	0.113151	0.158523	47.69
U.S.Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375%	75.50	0.016974	0.142793	0.241848	46.76
U.S.Treasury	9128277J5	01/15/02	01/15/12	100.000	3.375%	75.11	0.018167	0.110909	0.155381	46.74
U.S.Treasury	912828AF7	07/15/02	07/15/12	100.000	3.000%	61.73	0.017941	0.109530	0.153449	46.16
U.S.Treasury	912828BD1	07/15/03	07/15/13	100.000	1.875%	39.39	0.017564	0.107225	0.150220	45.19
U.S.Treasury	912828BW9	01/15/04	01/15/14	100.000	2.000%	33.15	0.017458	0.106581	0.149318	44.92
U.S.Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375%	12.75	0.017113	0.104476	0.146369	44.03
U.S.Treasury	912828CP3	07/15/04	07/15/14	100.000	2.000%	12.75	0.017113	0.104476	0.146369	44.03
U.S.Treasury	912828CZ1	10/15/04	04/15/10	100.000	0.875%	7.68	0.015903	0.133790	0.226599	43.81
U.S.Treasury	912828DH0	01/15/05	01/15/15	100.000	1.625%			0.103137	0.144492	43.23
U.S.Treasury	912828EA4	07/15/05	07/15/15	100.000	1.875%				0.141845	24.11

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 2005).

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/05	03/31/05	5.46	01/01/17	03/31/17	26.49
04/01/05	06/30/05	12.78	04/01/17	06/30/17	26.26
07/01/05	09/30/05	19.65	07/01/17	09/30/17	26.03
10/01/05	12/31/05	26.95	10/01/17	12/31/17	25.80
01/01/06	03/31/06	27.54	01/01/18	03/31/18	25.53
04/01/06	06/30/06	28.19	04/01/18	06/30/18	25.29
07/01/06	09/30/06	28.74	07/01/18	09/30/18	25.06
10/01/06	12/31/06	29.25	10/01/18	12/31/18	24.82
01/01/07	03/31/07	29.48	01/01/19	03/31/19	24.59
04/01/07	06/30/07	29.61	04/01/19	06/30/19	24.32
07/01/07	09/30/07	29.72	07/01/19	09/30/19	24.08
10/01/07	12/31/07	29.83	10/01/19	12/31/19	23.84
01/01/08	03/31/08	30.02	01/01/20	03/31/20	23.58
04/01/08	06/30/08	30.10	04/01/20	06/30/20	23.34
07/01/08	09/30/08	30.27	07/01/20	09/30/20	23.08
10/01/08	12/31/08	30.41	10/01/20	12/31/20	22.83
01/01/09	03/31/09	30.55	01/01/21	03/31/21	22.58
04/01/09	06/30/09	30.60	04/01/21	06/30/21	22.33
07/01/09	09/30/09	30.71	07/01/21	09/30/21	22.08
10/01/09	12/31/09	30.81	10/01/21	12/31/21	21.83
01/01/10	03/31/10	30.83	01/01/22	03/31/22	21.58
04/01/10	06/30/10	30.83	04/01/22	06/30/22	21.32
07/01/10	09/30/10	30.83	07/01/22	09/30/22	21.08
10/01/10	12/31/10	30.82	10/01/22	12/31/22	20.83
01/01/11	03/31/11	30.79	01/01/23	03/31/23	20.58
04/01/11	06/30/11	30.76	04/01/23	06/30/23	20.33
07/01/11	09/30/11	30.66	07/01/23	09/30/23	20.08
10/01/11	12/31/11	30.61	10/01/23	12/31/23	19.83
01/01/12	03/31/12	30.49	01/01/24	03/31/24	19.59
04/01/12	06/30/12	30.36	04/01/24	06/30/24	19.35
07/01/12	09/30/12	30.23	07/01/24	09/30/24	19.11
10/01/12	12/31/12	30.10	10/01/24	12/31/24	18.87
01/01/13	03/31/13	29.90	01/01/25	03/31/25	18.63
04/01/13	06/30/13	29.75	04/01/25	06/30/25	18.39
07/01/13	09/30/13	29.55	07/01/25	09/30/25	18.16
10/01/13	12/31/13	29.34	10/01/25	12/31/25	17.93
01/01/14	03/31/14	29.13	01/01/26	03/31/26	17.70
04/01/14	06/30/14	28.97	04/01/26	06/30/26	17.48
07/01/14	09/30/14	28.76	07/01/26	09/30/26	17.25
10/01/14	12/31/14	28.54	10/01/26	12/31/26	17.04
01/01/15	03/31/15	28.28	01/01/27	03/31/27	16.82
04/01/15	06/30/15	28.06	04/01/27	06/30/27	16.61
07/01/15	09/30/15	27.84	07/01/27	09/30/27	16.40
10/01/15	12/31/15	27.62	10/01/27	12/31/27	16.19
01/01/16	03/31/16	27.40	01/01/28	03/31/28	15.99
04/01/16	06/30/16	27.17	04/01/28	06/30/28	15.79
07/01/16	09/30/16	26.95	07/01/28	09/30/28	15.59
10/01/16	12/31/16	26.72	10/01/28	12/31/28	15.41

(continued)

Strips			Strips		
Maturing		OID	Maturing		OID
From	Through	per \$1000	From	Through	per \$1000
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01/01/29	03/31/29	15.22	07/01/37	09/30/37	10.02
04/01/29	06/30/29	15.02	10/01/37	12/31/37	9.90
07/01/29	09/30/29	14.84	01/01/38	03/31/38	9.78
10/01/29	12/31/29	14.65	04/01/38	06/30/38	9.66
01/01/30	03/31/30	14.47	07/01/38	09/30/38	9.54
04/01/30	06/30/30	14.29	10/01/38	12/31/38	9.42
07/01/30	09/30/30	14.11	01/01/39	03/31/39	9.31
10/01/30	12/31/30	13.94	04/01/39	06/30/39	9.20
01/01/31	03/31/31	13.78	07/01/39	09/30/39	9.09
04/01/31	06/30/31	13.61	10/01/39	12/31/39	8.97
07/01/31	09/30/31	13.44	01/01/40	03/31/40	8.87
10/01/31	12/31/31	13.28	04/01/40	06/30/40	8.76
01/01/32	03/31/32	13.11	07/01/40	09/30/40	8.65
04/01/32	06/30/32	12.95	10/01/40	12/31/40	8.55
07/01/32	09/30/32	12.79	01/01/41	03/31/41	8.44
10/01/32	12/31/32	12.63	04/01/41	06/30/41	8.34
01/01/33	03/31/33	12.48	07/01/41	09/30/41	8.24
04/01/33	06/30/33	12.35	10/01/41	12/31/41	8.14
07/01/33	09/30/33	12.20	01/01/42	03/31/42	8.04
10/01/33	12/31/33	12.05	04/01/42	06/30/42	7.94
01/01/34	03/31/34	11.90	07/01/42	09/30/42	7.85
04/01/34	06/30/34	11.75	10/01/42	12/31/42	7.75
07/01/34	09/30/34	11.61	01/01/43	03/31/43	7.66
10/01/34	12/31/34	11.47	04/01/43	06/30/43	7.56
01/01/35	03/31/35	11.33	07/01/43	09/30/43	7.47
04/01/35	06/30/35	11.19	10/01/43	12/31/43	7.38
07/01/35	09/30/35	11.05	01/01/44	03/31/44	7.29
10/01/35	12/31/35	10.92	04/01/44	06/30/44	7.21
01/01/36	03/31/36	10.79	07/01/44	09/30/44	7.12
04/01/36	06/30/36	10.65	10/01/44	12/31/44	7.03
07/01/36	09/30/36	10.52	01/01/45	03/31/45	6.95
10/01/36	12/31/36	10.39	04/01/45	06/30/45	6.86
01/01/37	03/31/37	10.27	07/01/45	09/30/45	6.78
04/01/37	06/30/37	10.14	10/01/45	12/31/45	6.70

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 2005, 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 2005 - April 2006

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
912795RU7	01/06/05	07/08/04	99.176	8.24
RV5	01/13/05	07/15/04	99.176	8.24
912795TG6	01/18/05	01/03/05	99.912	0.88
912795RW3	01/20/05	07/22/04	99.166	8.34
RX1	01/27/05	07/29/04	99.123	8.77
RY9	02/03/05	08/05/04	99.123	8.77
RZ6	02/10/05	08/12/04	99.158	8.42
912795TH4	02/14/05	02/11/05	99.980	0.20
912795SA0	02/17/05	08/16/04	99.128	8.72
SB8	02/24/05	08/26/04	99.115	8.85
SC6	03/03/05	09/02/04	99.103	8.97
SD4	03/10/05	09/09/04	99.060	9.40
912795TJ0	03/15/05	03/03/05	99.918	0.82
912795SE2	03/17/05	09/16/04	99.070	9.30
SF9	03/24/05	09/23/04	99.054	9.46
SG7	03/31/05	09/30/04	99.014	9.86
SH5	04/07/05	10/07/04	98.993	10.07
SJ1	04/14/05	10/14/04	99.011	9.89
912795TK7	04/15/05	04/01/05	99.894	1.06
TL5	04/18/05	04/14/05	99.970	0.30
912795SK8	04/21/05	10/21/04	98.993	10.07
SL6	04/28/05	10/28/04	98.968	10.32
SM4	05/05/05	11/04/04	98.918	10.82
SN2	05/12/05	11/12/04	98.863	11.37
SP7	05/19/05	11/18/04	98.847	11.53
SQ5	05/26/05	11/26/04	98.810	11.90
SR3	06/02/05	12/02/04	98.798	12.02
SS1	06/09/05	12/09/04	98.796	12.04
912795TM3	06/15/05	06/01/05	99.887	1.13
912795ST9	06/16/05	12/16/04	98.774	12.26
SU6	06/23/05	12/23/04	98.753	12.47
SV4	06/30/05	12/30/04	98.705	12.95
912795VF5	07/07/05	01/06/05	98.705	12.95
VG3	07/14/05	01/13/05	98.685	13.15
912795TN1	07/15/05	07/01/05	99.876	1.24
912795VH1	07/21/05	01/20/05	98.667	13.33
VJ7	07/28/05	01/27/05	98.680	13.20
VK4	08/04/05	02/03/05	98.629	13.71
VL2	08/11/05	02/10/05	98.629	13.71
VM0	08/18/05	02/17/05	98.604	13.96
VN8	08/25/05	02/24/05	98.559	14.41
VP3	09/01/05	03/03/05	98.521	14.79
VQ1	09/08/05	03/10/05	98.516	14.84
912795TP6	09/14/05	09/08/05	99.942	0.58
912795VR9	09/15/05	03/17/05	98.483	15.17
VS7	09/22/05	03/24/05	98.465	15.35

Section III-A (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
VT5	09/29/05	03/31/05	98.437	15.63
VU2	10/06/05	04/07/05	98.465	15.35
VV0	10/13/05	04/14/05	98.450	15.50
912795TQ4	10/17/05	10/06/05	99.893	1.07
912795VW8	10/20/05	04/21/05	98.463	15.37
VX6	10/27/05	04/28/05	98.437	15.63
VY4	11/03/05	05/05/05	98.440	15.60
VZ1	11/10/05	05/12/05	98.422	15.53
912795WA5	11/17/05	05/19/05	98.447	15.53
WB3	11/25/05	05/26/05	98.419	15.81
WC1	12/01/05	06/02/05	98.442	15.58
WD9	12/08/05	06/09/05	98.453	15.47
WE7	12/15/05	06/16/05	98.422	15.78
WF4	12/22/05	06/23/05	98.394	16.06
WG2	12/29/05	06/30/05	98.372	16.28

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2006 Interest(Per \$1,000 Maturity Value)
912795WH0	01/05/06	07/07/05	98.319	16.81
WJ6	01/12/06	07/14/05	98.303	16.97
WK3	01/19/06	07/21/05	98.271	17.29
WL1	01/26/06	07/28/05	98.210	17.90
WM9	02/02/06	08/04/05	98.180	18.20
WN7	02/09/06	08/11/05	98.139	18.61
WP2	02/16/06	08/18/05	98.126	18.74
WQ0	02/23/06	08/25/05	98.134	18.66
WR8	03/02/06	09/01/05	98.126	18.74
WS6	03/09/06	09/08/05	98.195	18.05
WT4	03/16/06	09/15/05	98.144	18.56
WU1	03/23/06	09/22/05	98.121	18.79
WV9	03/30/06	09/29/05	98.106	18.94
WW7	04/06/06	10/06/05	98.043	19.57
WX5	04/13/06	10/13/05	98.003	19.97

Section III-B

STUDENT LOAN MARKETING ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2005

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
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**No Short-Term Discount Obligations
Maturing in 2005**

Section III-C

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2005

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
313385AC0	01/03/05	01/09/04	98.720	12.80
AD8	01/04/05	01/12/04	98.821	11.79
AE6	01/05/05	05/10/04	99.000	10.00
AF3	01/06/05	01/13/04	98.803	11.97
AG1	01/07/05	01/14/04	98.853	11.47
AK2	01/10/05	01/28/04	98.859	11.41
AL0	01/11/05	01/23/04	98.850	11.50
AM8	01/12/05	01/20/04	98.807	11.93
AN6	01/13/05	01/21/04	98.846	11.54
AP1	01/14/05	01/20/04	98.800	12.00
AT3	01/18/05	01/26/04	98.837	11.63
AU0	01/19/05	01/26/04	98.833	11.67
AV8	01/20/05	01/28/04	98.829	11.71
AW6	01/21/05	01/28/04	98.833	11.67
AZ9	01/24/05	01/30/04	98.760	12.40
313385BA3	01/25/05	02/02/04	98.757	12.43
BB1	01/26/05	02/02/04	98.753	12.47
BC9	01/27/05	02/02/04	98.750	12.50
BD7	01/28/05	02/03/04	98.750	12.50
BG0	01/31/05	02/09/04	98.760	12.40
BH8	02/01/05	02/18/04	98.866	11.34
BJ4	02/02/05	02/09/04	98.753	12.47
BK1	02/03/05	02/09/04	98.752	12.48
BL9	02/04/05	02/11/04	98.753	12.47
BP0	02/07/05	02/13/04	98.840	11.60
BQ8	02/08/05	02/18/04	98.843	11.57
BR6	02/09/05	02/19/04	98.843	11.57
BS4	02/10/05	04/01/04	99.010	9.90
BT2	02/11/05	02/17/04	98.840	11.60
BW5	02/14/05	02/23/04	98.830	11.70
BX3	02/15/05	02/23/04	98.817	11.83
BY1	02/16/05	02/24/04	98.817	11.83
BZ8	02/17/05	02/23/04	98.810	11.90
313385CA2	02/18/05	02/24/04	98.840	11.60
CE4	02/22/05	04/07/04	98.912	10.88
CF1	02/23/05	03/02/04	98.854	11.46
CG9	02/24/05	03/03/04	98.799	12.01
CH7	02/25/05	03/02/04	98.800	12.00
CL8	02/28/05	03/05/04	98.870	11.30
CM6	03/01/05	03/18/04	98.908	10.92
CN4	03/02/05	09/01/04	99.060	9.40
CP9	03/03/05	03/08/04	98.892	11.08
CQ7	03/04/05	03/09/04	98.910	10.90
CT1	03/07/05	03/12/04	98.880	11.20
CU8	03/08/05	03/16/04	98.899	11.01
CV6	03/09/05	03/16/04	98.886	11.14
CW4	03/10/05	03/16/04	98.883	11.17

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
CX2	03/11/05	03/17/04	98.883	11.17
313385DA1	03/14/05	03/19/04	98.873	11.27
DB9	03/15/05	03/22/04	98.876	11.24
DC7	03/16/05	03/22/04	98.873	11.27
DD5	03/17/05	03/22/04	98.870	11.30
DE3	03/18/05	03/24/04	98.893	11.07
DH6	03/21/05	03/29/04	98.889	11.11
DJ2	03/22/05	03/29/04	98.813	11.87
DK9	03/23/05	03/30/04	98.817	11.83
DL7	03/24/05	03/29/04	98.846	11.54
DM5	03/25/05	03/24/05	99.993	0.07
DQ6	03/28/05	04/02/04	98.734	12.66
DR4	03/29/05	08/31/04	98.892	11.08
DS2	03/30/05	06/08/04	98.574	14.26
DT0	03/31/05	04/05/04	98.690	13.10
DU7	04/01/05	04/06/04	98.690	13.10
DX1	04/04/05	04/12/04	98.820	11.80
DY9	04/05/05	07/07/04	98.587	14.13
DZ6	04/06/05	04/16/04	98.619	13.81
313385EA0	04/07/05	04/16/04	98.616	13.84
EB8	04/08/05	04/14/04	98.614	13.86
EE2	04/11/05	04/16/04	98.620	13.80
EF9	04/12/05	07/09/04	98.553	14.47
EG7	04/13/05	04/26/04	98.533	14.67
EH5	04/14/05	04/20/04	98.624	13.76
EJ1	04/15/05	04/20/04	98.620	13.80
EM4	04/18/05	04/26/04	98.498	15.02
EN2	04/19/05	04/30/04	98.466	15.34
EP7	04/20/05	05/21/04	98.376	16.24
EQ5	04/21/05	04/26/04	98.480	15.20
ER3	04/22/05	04/27/04	98.480	15.20
EU6	04/25/05	04/30/04	98.440	15.60
EV4	04/26/05	05/06/04	98.442	15.58
EW2	04/27/05	07/16/04	98.512	14.88
EX0	04/28/05	05/05/04	98.429	15.71
EY8	04/29/05	05/05/04	98.424	15.76
313385FB7	05/02/05	11/04/04	98.906	10.94
FC5	05/03/05	05/11/04	98.215	17.85
FD3	05/04/05	08/09/04	98.638	13.62
FE1	05/05/05	05/10/04	98.200	18.00
FF8	05/06/05	05/14/04	98.178	18.22
FJ0	05/09/05	05/14/04	98.170	18.30
FK7	05/10/05	05/17/04	98.180	18.20
FL5	05/11/05	11/15/04	98.859	11.41
FM3	05/12/05	05/18/04	98.225	17.75
FN1	05/13/05	05/19/04	98.225	17.75
FR2	05/16/05	08/12/04	98.500	15.00

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
FS0	05/17/05	07/07/04	98.343	16.57
FT8	05/18/05	07/07/04	98.338	16.62
FU5	05/19/05	05/24/04	98.120	18.80
FV3	05/20/05	05/26/04	98.155	18.45
FY7	05/23/05	05/28/04	98.160	18.40
FZ4	05/24/05	06/04/04	98.063	19.37
313385GA8	05/25/05	08/19/04	98.559	14.41
GB6	05/26/05	06/04/04	98.161	18.39
GC4	05/27/05	06/02/04	98.145	18.55
GG5	05/31/05	06/17/04	97.922	20.78
GH3	06/01/05	06/08/04	98.011	19.89
GJ9	06/02/05	06/10/04	97.899	21.01
GK6	06/03/05	06/08/04	98.000	20.00
GN0	06/06/05	06/17/04	97.925	20.75
GP5	06/07/05	06/24/04	97.951	20.49
GQ3	06/08/05	12/10/04	98.770	12.30
GR1	06/09/05	06/17/04	97.868	21.32
GS9	06/10/05	06/16/04	97.896	21.04
GV2	06/13/05	06/18/04	97.841	21.59
GW0	06/14/05	06/23/04	97.844	21.56
GX8	06/15/05	07/01/04	97.906	20.94
GY6	06/16/05	06/21/04	97.880	21.20
GZ3	06/17/05	06/23/04	97.866	21.34
313385HC3	06/20/05	06/25/04	97.850	21.50
HD1	06/21/05	07/01/04	97.850	21.50
HE9	06/22/05	06/28/04	97.826	21.74
HF6	06/23/05	09/23/04	98.445	15.55
HG4	06/24/05	06/29/04	97.810	21.90
HK5	06/27/05	07/02/04	98.000	20.00
HL3	06/28/05	07/06/04	97.987	20.13
HM1	06/29/05	07/07/04	97.967	20.33
HN9	06/30/05	09/16/04	98.374	16.26
HP4	07/01/05	07/08/04	97.971	20.29
HT6	07/05/05	07/14/04	97.983	20.17
HU3	07/06/05	10/01/04	98.340	16.60
HV1	07/07/05	07/13/04	97.966	20.34
HW9	07/08/05	07/15/04	97.943	20.57
HZ2	07/11/05	07/19/04	97.957	20.43
313385JA5	07/12/05	07/19/04	97.951	20.49
JB3	07/13/05	07/20/04	97.951	20.49
JC1	07/14/05	07/20/04	97.946	20.54
JD9	07/15/05	07/20/04	97.920	20.80
JG2	07/18/05	07/23/04	97.880	21.20
JH0	07/19/05	01/13/05	98.608	13.92
JJ6	07/20/05	09/09/04	98.186	18.14
JK3	07/21/05	07/26/04	97.840	21.60
JL1	07/22/05	07/27/04	97.810	21.90

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
JP2	07/25/05	07/30/04	97.768	22.32
JQ0	07/26/05	10/19/04	98.336	16.64
JR8	07/27/05	10/08/04	98.216	17.84
JS6	07/28/05	09/30/04	98.219	17.81
JT4	07/29/05	08/05/04	97.862	21.38
JW7	08/01/05	08/06/04	98.040	19.60
JX5	08/02/05	02/01/05	98.610	13.90
JY3	08/03/05	08/18/04	98.056	19.44
JZ0	08/04/05	08/09/04	98.000	20.00
313385KA3	08/05/05	08/10/04	97.980	20.20
KD7	08/08/05	08/13/04	97.960	20.40
KE5	08/09/05	08/16/04	97.961	20.39
KF2	08/10/05	08/17/04	97.961	20.39
KG0	08/11/05	08/17/04	97.956	20.44
KH8	08/12/05	08/18/04	97.986	20.14
KL9	08/15/05	08/23/04	98.001	19.99
KM7	08/16/05	09/01/04	98.013	19.87
KN5	08/17/05	08/26/04	97.923	20.77
KP0	08/18/05	08/23/04	97.930	20.70
KQ8	08/19/05	08/24/04	97.930	20.70
KT2	08/22/05	08/27/04	97.900	21.00
KU9	08/23/05	08/31/04	97.937	20.63
KV7	08/24/05	09/01/04	97.937	20.63
KW5	08/25/05	08/30/04	97.880	21.20
KX3	08/26/05	08/31/04	97.920	20.80
313385LA2	08/29/05	09/03/04	97.920	20.80
LB0	08/30/05	09/08/04	97.844	21.56
LC8	08/31/05	09/09/04	97.874	21.26
LD6	09/01/05	09/08/04	97.862	21.38
LE4	09/02/05	09/07/04	97.820	21.80
LJ3	09/06/05	09/15/04	97.874	21.26
LK0	09/07/05	10/12/04	97.993	20.07
LL8	09/08/05	09/13/04	97.850	21.50
LM6	09/09/05	09/14/04	97.850	21.50
LQ7	09/12/05	09/22/04	97.880	21.20
LR5	09/13/05	12/10/04	97.992	20.08
LS3	09/14/05	12/09/04	97.985	20.15
LT1	09/15/05	09/21/04	97.866	21.34
LU8	09/16/05	09/22/04	97.876	21.24
LX2	09/19/05	09/24/04	97.820	21.80
LY0	09/20/05	09/27/04	97.782	22.18
LZ7	09/21/05	03/08/05	98.386	16.14
313385MA1	09/22/05	09/28/04	97.776	22.24
MB9	09/23/05	09/29/04	97.766	22.34
ME3	09/26/05	10/04/04	97.759	22.41
MF0	09/27/05	03/31/05	98.405	15.95
MG8	09/28/05	10/08/04	97.732	22.68

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
MH6	09/29/05	03/30/05	98.378	16.22
MJ2	09/30/05	10/06/04	97.706	22.94
MM5	10/03/05	01/05/05	97.907	20.93
MN3	10/04/05	11/22/04	97.718	22.82
MP8	10/05/05	04/04/05	98.400	16.00
MQ6	10/06/05	01/06/05	97.862	21.38
MR4	10/07/05	10/12/04	97.760	22.40
MV5	10/11/05	01/04/05	97.838	21.62
MW3	10/12/05	10/25/04	97.829	21.71
MX1	10/13/05	10/18/04	97.791	22.09
MY9	10/14/05	10/20/04	97.774	22.26
313385NB8	10/17/05	10/22/04	97.740	22.60
NC6	10/18/05	12/21/04	97.676	23.24
ND4	10/19/05	01/19/05	97.808	21.92
NE2	10/20/05	01/19/05	97.800	22.00
NF9	10/21/05	10/27/04	97.746	22.54
NJ1	10/24/05	10/29/04	97.700	23.00
NK8	10/25/05	11/04/04	97.683	23.17
NL6	10/26/05	11/03/04	97.660	23.40
NM4	10/27/05	11/01/04	97.670	23.30
NN2	10/28/05	11/05/04	97.531	24.69
NR3	10/31/05	11/09/04	97.607	23.93
NS1	11/01/05	11/08/04	97.464	25.36
NT9	11/02/05	11/08/04	97.457	25.43
NU6	11/03/05	11/08/04	97.450	25.50
NV4	11/04/05	11/09/04	97.450	25.50
NY8	11/07/05	05/05/05	98.342	16.58
NZ5	11/08/05	11/17/04	97.439	25.61
313385PA8	11/09/05	12/02/04	97.416	25.84
PB6	11/10/05	11/16/04	97.408	25.92
PF7	11/14/05	11/19/04	97.380	26.20
PG5	11/15/05	12/01/04	97.363	26.37
PH3	11/16/05	11/22/04	97.387	26.13
PJ9	11/17/05	11/22/04	97.370	26.30
PK6	11/18/05	11/23/04	97.300	27.00
PN0	11/21/05	12/01/04	97.308	26.92
PP5	11/22/05	02/18/05	97.669	23.31
PQ3	11/23/05	11/29/04	97.278	27.22
PS9	11/25/05	12/01/04	97.278	27.22
PV2	11/28/05	12/03/04	97.300	27.00
PW0	11/29/05	12/07/04	97.342	26.58
PX8	11/30/05	12/16/04	97.363	26.37
PY6	12/01/05	12/09/04	97.342	26.58
PZ3	12/02/05	12/07/04	97.310	26.90
313385QC3	12/05/05	12/13/04	97.313	26.87
QD1	12/06/05	12/20/04	97.260	27.40
QE9	12/07/05	06/03/05	98.312	16.88

Section III-C (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
QF6	12/08/05	06/01/05	98.279	17.21
QG4	12/09/05	03/11/05	97.573	24.27
QK5	12/12/05	12/17/04	97.250	27.50
QL3	12/13/05	05/19/05	98.093	19.07
QM1	12/14/05	06/01/05	98.214	17.86
QN9	12/15/05	12/20/04	97.190	28.10
QP4	12/16/05	12/23/04	97.186	28.14
QS8	12/19/05	01/05/05	97.177	28.23
QT6	12/20/05	03/16/05	97.481	25.19
QU3	12/21/05	12/27/04	97.178	28.22
QV1	12/22/05	12/27/04	97.170	28.30
QW9	12/23/05	12/28/04	97.160	28.40
313385RA6	12/27/05	01/06/05	97.121	28.79
RB4	12/28/05	01/05/05	97.104	28.96
RC2	12/29/05	01/03/05	97.140	28.60
RD0	12/30/05	01/05/05	97.089	29.11

Section III-D

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2005

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
313589AC7	01/03/05	03/01/04	99.025	9.75
AD5	01/04/05	04/02/04	99.154	8.46
AE3	01/05/05	04/07/04	99.075	9.25
AF0	01/06/05	02/11/04	98.854	11.46
AG8	01/07/05	01/14/04	98.793	12.07
AK9	01/10/05	03/08/04	99.059	9.41
AL7	01/11/05	05/11/04	98.966	10.34
AM5	01/12/05	07/14/04	99.125	8.75
AN3	01/13/05	03/12/04	99.079	9.21
AP8	01/14/05	03/09/04	99.050	9.50
AT0	01/18/05	03/23/04	99.089	9.11
AU7	01/19/05	04/19/04	99.038	9.62
AV5	01/20/05	03/22/04	99.071	9.29
AW3	01/21/05	08/26/04	99.264	7.36
AZ6	01/24/05	04/22/04	98.969	10.31
313589BA0	01/25/05	08/27/04	99.249	7.51
BB8	01/26/05	07/28/04	99.057	9.43
BC6	01/27/05	04/23/04	98.954	10.46
BD4	01/28/05	04/28/04	98.961	10.39
BG7	01/31/05	07/30/04	99.060	9.40
BH5	02/01/05	03/25/04	99.035	9.65
BJ1	02/02/05	04/02/04	98.921	10.79
BK8	02/03/05	10/05/04	99.338	6.62
BL6	02/04/05	02/11/04	98.704	12.96
BP7	02/07/05	04/12/04	98.947	10.53
BQ5	02/08/05	10/05/04	99.307	6.93
BR3	02/09/05	08/11/04	99.085	9.15
BS1	02/10/05	04/14/04	98.876	11.24
BT9	02/11/05	04/12/04	98.933	10.67
BW2	02/14/05	04/19/04	98.913	10.87
BX0	02/15/05	06/14/04	98.681	13.19
BY8	02/16/05	04/21/04	98.821	11.79
BZ5	02/17/05	10/13/04	99.294	7.06
313589CA9	02/18/05	05/20/04	98.752	12.48
CE1	02/22/05	04/22/04	98.810	11.90
CF8	02/23/05	07/06/04	98.866	11.34
CG6	02/24/05	04/23/04	98.798	12.02
CH4	02/25/05	04/22/04	98.798	12.02
CL5	02/28/05	05/11/04	98.682	13.18
CM3	03/01/05	03/16/04	98.882	11.18
CN1	03/02/05	09/01/04	99.064	9.36
CP6	03/03/05	06/03/04	98.703	12.97
CQ4	03/04/05	03/10/04	98.848	11.52
CT8	03/07/05	07/02/04	98.698	13.02
CU5	03/08/05	05/12/04	98.625	13.75
CV3	03/09/05	09/08/04	99.006	9.94

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)	
	CW1	03/10/05	05/06/04	98.708	12.92
	CX9	03/11/05	03/31/04	98.888	11.12
313589	DA8	03/14/05	11/10/04	99.235	7.65
	DB6	03/15/05	04/14/04	98.753	12.47
	DC4	03/16/05	05/17/04	98.636	13.64
	DD2	03/17/05	04/20/04	98.731	12.69
	DE0	03/18/05	03/24/04	98.833	11.67
	DH3	03/21/05	07/23/04	98.721	12.79
	DJ9	03/22/05	08/26/04	98.896	11.04
	DK6	03/23/05	05/20/04	98.533	14.67
	DL4	03/24/05	08/20/04	98.896	11.04
	DM2	03/25/05	03/31/04	98.843	11.57
	DQ3	03/28/05	04/02/04	98.630	13.70
	DR1	03/29/05	05/11/04	98.479	15.21
	DS9	03/30/05	07/28/04	98.653	13.47
	DT7	03/31/05	06/29/04	98.510	14.90
	DU4	04/01/05	04/07/04	98.679	13.21
	DX8	04/04/05	08/03/04	98.685	13.15
	DY6	04/05/05	11/29/04	99.189	8.11
	DZ3	04/06/05	08/26/04	98.804	11.96
313589	EA7	04/07/05	06/02/04	98.489	15.11
	EB5	04/08/05	06/10/04	98.322	16.78
	EE9	04/11/05	09/08/04	98.794	12.06
	EF6	04/12/05	06/14/04	98.238	17.62
	EG4	04/13/05	09/15/04	98.857	11.43
	EH2	04/14/05	11/12/04	99.031	9.69
	EJ8	04/15/05	06/14/04	98.221	17.79
	EM1	04/18/05	12/07/04	99.127	8.73
	EN9	04/19/05	12/27/04	99.228	7.72
	EP4	04/20/05	08/24/04	98.712	12.88
	EQ2	04/21/05	11/23/04	99.015	9.85
	ER0	04/22/05	08/20/04	98.714	12.86
	EU3	04/25/05	08/25/04	98.684	13.16
	EV1	04/26/05	12/14/04	99.099	9.01
	EW9	04/27/05	08/24/04	98.674	13.26
	EX7	04/28/05	05/03/04	98.390	16.10
	EY5	04/29/05	05/05/04	98.375	16.25
313589	FB4	05/02/05	06/03/04	98.252	17.48
	FC2	05/03/05	10/05/04	98.758	12.42
	FD0	05/04/05	11/03/04	98.857	11.43
	FE8	05/05/05	08/11/04	98.598	14.02
	FF5	05/06/05	09/02/04	98.668	13.32
	FJ7	05/09/05	09/07/04	98.604	13.96
	FK4	05/10/05	08/12/04	98.525	14.75
	FL2	05/11/05	08/11/04	98.521	14.79
	FM0	05/12/05	08/16/04	98.543	14.57

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
JJ3	07/20/05	10/01/04	98.207	17.93
JK0	07/21/05	02/17/05	98.794	12.06
JL8	07/22/05	07/28/04	97.696	23.04
JP9	07/25/05	11/18/04	98.264	17.36
JQ7	07/26/05	12/15/04	98.383	16.17
JR5	07/27/05	11/17/04	98.250	17.50
JS3	07/28/05	10/29/04	98.308	16.92
JT1	07/29/05	11/22/04	98.250	17.50
JW4	08/01/05	10/14/04	98.270	17.30
JX2	08/02/05	11/18/04	98.201	17.99
JY0	08/03/05	02/02/05	98.567	14.33
JZ7	08/04/05	04/07/05	99.008	9.92
313589KA0	08/05/05	11/05/04	98.180	18.20
KD4	08/08/05	11/18/04	98.152	18.48
KE2	08/09/05	01/12/05	98.392	16.08
KF9	08/10/05	12/28/04	98.319	16.81
KG7	08/11/05	03/23/05	98.798	12.02
KH5	08/12/05	11/15/04	98.133	18.67
KL6	08/15/05	10/12/04	98.192	18.08
KM4	08/16/05	03/07/05	98.664	13.36
KN2	08/17/05	11/24/04	98.131	18.69
KP7	08/18/05	01/20/05	98.373	16.27
KQ5	08/19/05	08/25/04	97.878	21.22
KT9	08/22/05	09/24/04	97.897	21.03
KU6	08/23/05	12/08/04	98.151	18.49
KV4	08/24/05	11/23/04	98.021	19.79
KW2	08/25/05	12/23/04	98.169	18.31
KX0	08/26/05	12/02/04	98.064	19.36
313589LA9	08/29/05	10/29/04	98.092	19.08
LB7	08/30/05	01/24/05	98.311	16.89
LC5	08/31/05	11/19/04	97.950	20.50
LD3	09/01/05	09/29/04	97.894	21.06
LE1	09/02/05	09/15/04	97.908	20.92
LJ0	09/06/05	10/29/04	98.024	19.76
LK7	09/07/05	11/05/04	97.918	20.82
LL5	09/08/05	09/13/04	97.820	21.80
LM3	09/09/05	12/08/04	98.022	19.78
LQ4	09/12/05	11/16/04	97.842	21.58
LR2	09/13/05	01/25/05	98.184	18.16
LS0	09/14/05	11/17/04	97.851	21.49
LT8	09/15/05	12/08/04	97.971	20.29
LU5	09/16/05	09/22/04	97.806	21.94
LX9	09/19/05	11/23/04	97.800	22.00
LY7	09/20/05	11/26/04	97.815	21.85
LZ4	09/21/05	11/17/04	97.801	21.99
313589MA8	09/22/05	01/20/05	98.047	19.53

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
MB6	09/23/05	01/04/05	98.006	19.94
ME0	09/26/05	12/01/04	97.799	22.01
MF7	09/27/05	11/19/04	97.721	22.79
MG5	09/28/05	11/23/04	97.717	22.83
MH3	09/29/05	11/23/04	97.709	22.91
MJ9	09/30/05	10/14/04	97.874	21.26
MM2	10/03/05	11/19/04	97.659	23.41
MN0	10/04/05	11/22/04	97.665	23.35
MP5	10/05/05	12/09/04	97.817	21.83
MQ3	10/06/05	12/08/04	97.794	22.06
MR1	10/07/05	10/15/04	97.818	21.82
MV2	10/11/05	12/01/04	97.671	23.29
MW0	10/12/05	01/24/05	97.927	20.73
MX8	10/13/05	11/17/04	97.617	23.83
MY6	10/14/05	10/20/04	99.091	9.09
313589NB5	10/17/05	12/01/04	97.618	23.82
NC3	10/18/05	12/09/04	97.696	23.04
ND1	10/19/05	01/20/05	97.809	21.91
NE9	10/20/05	11/17/04	97.557	24.43
NF6	10/21/05	10/29/04	97.689	23.11
NJ8	10/24/05	12/07/04	97.637	23.63
NK5	10/25/05	01/24/05	97.808	21.92
NL3	10/26/05	02/03/05	97.828	21.72
NM1	10/27/05	02/04/05	97.836	21.64
NN9	10/28/05	12/08/04	97.615	23.85
NR0	10/31/05	01/04/05	97.667	23.33
NS8	11/01/05	12/13/04	97.560	24.40
NT6	11/02/05	01/13/05	97.623	23.77
NU3	11/03/05	02/28/05	97.858	21.42
NV1	11/04/05	11/09/04	97.470	25.30
NY5	11/07/05	12/14/04	97.494	25.06
NZ2	11/08/05	02/18/05	97.765	22.35
313589PA5	11/09/05	03/18/05	97.889	21.11
PB3	11/10/05	11/17/04	97.330	26.70
PF4	11/14/05	01/11/05	97.510	24.90
PG2	11/15/05	01/05/05	97.540	24.60
PH0	11/16/05	01/21/05	97.583	24.17
PJ6	11/17/05	02/08/05	97.658	23.42
PK3	11/18/05	01/13/05	97.494	25.06
PN7	11/21/05	01/05/05	97.413	25.87
PP2	11/22/05	01/13/05	97.435	25.65
PQ0	11/23/05	01/06/05	97.405	25.95
PS6	11/25/05	01/21/05	97.493	25.07
PV9	11/28/05	01/05/05	97.348	26.52
PW7	11/29/05	01/24/05	97.485	25.15
PX5	11/30/05	01/11/05	97.362	26.38

Section III-D (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)	
	PY3	12/01/05	12/06/04	97.270	27.30
	PZ0	12/02/05	05/18/05	98.202	17.98
313589	QC0	12/05/05	01/07/05	97.298	27.02
	QD8	12/06/05	03/02/05	97.536	24.64
	QE6	12/07/05	01/06/05	97.301	26.99
	QF3	12/08/05	03/03/05	97.527	24.73
	QG1	12/09/05	12/15/04	97.198	28.02
	QK2	12/12/05	01/07/05	97.250	27.50
	QL0	12/13/05	01/25/05	97.370	26.30
	QM8	12/14/05	02/28/05	97.447	25.53
	QN6	12/15/05	01/18/05	97.251	27.49
	QP1	12/16/05	01/12/05	97.212	27.88
	QS5	12/19/05	01/06/05	97.161	28.39
	QT3	12/20/05	02/16/05	97.373	26.27
	QU0	12/21/05	03/23/05	97.414	25.86
	QV8	12/22/05	02/14/05	97.365	26.35
	QW6	12/23/05	01/18/05	97.166	28.34
313589	RA3	12/27/05	01/10/05	97.114	28.86
	RB1	12/28/05	01/13/05	97.101	28.99
	RC9	12/29/05	01/11/05	97.106	28.94
	RD7	12/30/05	01/07/05	97.094	29.06

Section III-E

FEDERAL FARM CREDIT BANKS
Consolidated Systemwide Discount NotesShort-Term Obligations Issued at a
Discount and Maturing in 2005

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
313313AC2	01/03/05	12/10/04	99.855	1.45
AD0	01/04/05	12/01/04	99.799	2.01
AE8	01/05/05	01/06/04	98.623	13.77
AF5	01/06/05	10/07/04	99.525	4.75
AG3	01/07/05	02/27/04	98.985	10.15
AK4	01/10/05	01/16/04	98.780	12.20
AL2	01/11/05	07/27/04	99.165	8.35
AM0	01/12/05	07/12/04	99.126	8.74
AN8	01/13/05	01/14/04	98.773	12.27
AP3	01/14/05	02/13/04	98.880	11.20
AT5	01/18/05	01/27/04	98.780	12.20
AU2	01/19/05	10/06/04	99.437	5.63
AV0	01/20/05	04/30/04	98.955	10.45
AW8	01/21/05	11/19/04	99.624	3.76
AZ1	01/24/05	12/27/04	99.827	1.73
313313BA5	01/25/05	06/30/04	98.914	10.86
BB3	01/26/05	12/14/04	99.734	2.66
BC1	01/27/05	12/28/04	99.813	1.87
BD9	01/28/05	02/03/04	98.730	12.70
BG2	01/31/05	11/01/04	99.489	5.11
BH0	02/01/05	08/02/04	99.080	9.20
BJ6	02/02/05	08/25/04	99.191	8.09
BK3	02/03/05	01/06/05	99.828	1.72
BL1	02/04/05	10/01/04	99.318	6.82
BP2	02/07/05	10/18/04	99.384	6.16
BQ0	02/08/05	12/10/04	99.625	3.75
BR8	02/09/05	10/27/04	99.414	5.86
BS6	02/10/05	01/06/05	99.783	2.17
BT4	02/11/05	08/18/04	99.115	8.85
BW7	02/14/05	01/10/05	99.781	2.19
BX5	02/15/05	02/19/04	98.773	12.27
BY3	02/16/05	01/14/05	99.793	2.07
BZ0	02/17/05	01/18/05	99.810	1.90
313313CA4	02/18/05	10/20/04	99.331	6.69
CE6	02/22/05	01/25/05	99.821	1.79
CF3	02/23/05	12/09/04	99.531	4.69
CG1	02/24/05	01/27/05	99.820	1.80
CH9	02/25/05	05/27/04	98.706	12.94
CL0	02/28/05	08/18/04	99.025	9.75
CM8	03/01/05	12/01/04	99.430	5.70
CN6	03/02/05	02/02/05	99.813	1.87
CP1	03/03/05	12/14/04	99.506	4.94
CQ9	03/04/05	06/30/04	98.635	13.65
CT3	03/07/05	01/10/05	99.636	3.64
CU0	03/08/05	12/08/04	99.423	5.77
CV8	03/09/05	02/09/05	99.811	1.89

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
CW6	03/10/05	10/28/04	99.235	7.65
CX4	03/11/05	01/06/05	99.584	4.16
313313DA3	03/14/05	01/14/05	99.612	3.88
DB1	03/15/05	03/16/04	98.817	11.83
DC9	03/16/05	03/18/04	98.820	11.80
DD7	03/17/05	03/29/04	98.833	11.67
DE5	03/18/05	06/21/04	98.523	14.77
DH8	03/21/05	02/22/05	99.817	1.83
DJ4	03/22/05	12/22/04	99.405	5.95
DK1	03/23/05	12/23/04	99.403	5.97
DL9	03/24/05	10/21/04	99.132	8.68
DQ8	03/28/05	12/28/04	99.398	6.02
DR6	03/29/05	10/27/04	99.137	8.63
DS4	03/30/05	12/30/04	99.395	6.05
DT2	03/31/05	12/31/04	99.400	6.00
DU9	04/01/05	12/02/04	99.217	7.83
DX3	04/04/05	01/04/05	99.393	6.07
DY1	04/05/05	04/05/04	98.611	13.89
DZ8	04/06/05	02/09/05	99.613	3.87
313313EA2	04/07/05	04/28/04	98.509	14.91
EB0	04/08/05	01/07/05	99.386	6.14
EE4	04/11/05	01/10/05	99.381	6.19
EF1	04/12/05	02/15/05	99.608	3.92
EG9	04/13/05	03/09/05	99.748	2.52
EH7	04/14/05	03/10/05	99.745	2.55
EJ3	04/15/05	04/15/04	98.520	14.80
EM6	04/18/05	10/19/04	98.944	10.56
EN4	04/19/05	01/19/05	99.375	6.25
EP9	04/20/05	10/15/04	98.920	10.80
EQ7	04/21/05	01/27/05	99.414	5.86
ER5	04/22/05	04/22/04	98.449	15.51
EU8	04/25/05	03/28/05	99.790	2.10
EV6	04/26/05	03/22/05	99.739	2.61
EW4	04/27/05	03/30/05	99.790	2.10
EX2	04/28/05	03/31/05	99.792	2.08
EY0	04/29/05	01/28/05	99.350	6.50
313313FB9	05/02/05	03/21/05	99.683	3.17
FC7	05/03/05	04/01/05	99.762	2.38
FD5	05/04/05	02/09/05	99.391	6.09
FE3	05/05/05	02/03/05	99.343	6.57
FF0	05/06/05	03/11/05	99.582	4.18
FJ2	05/09/05	11/09/04	98.824	11.76
FK9	05/10/05	01/25/05	99.250	7.50
FL7	05/11/05	10/27/04	98.835	11.65
FM5	05/12/05	02/17/05	99.386	6.14
FN3	05/13/05	04/22/05	99.839	1.61

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)	
	FR4	05/16/05	09/13/04	98.612	13.88
	FS2	05/17/05	04/15/05	99.756	2.44
	FT0	05/18/05	05/18/04	98.124	18.76
	FU7	05/19/05	02/22/05	99.362	6.38
	FV5	05/20/05	10/20/04	98.752	12.48
	FY9	05/23/05	05/02/05	99.831	1.69
	FZ6	05/24/05	03/29/05	99.563	4.37
313313GA0		05/25/05	04/15/05	99.693	3.07
	GB8	05/26/05	02/24/05	99.315	6.85
	GC6	05/27/05	11/30/04	98.764	12.36
	GG7	05/31/05	02/17/05	99.245	7.55
	GH5	06/01/05	03/01/05	99.292	7.08
	GJ1	06/02/05	04/15/05	99.629	3.71
	GK8	06/03/05	04/15/05	99.620	3.80
	GN2	06/06/05	04/08/05	99.543	4.57
	GP7	06/07/05	02/01/05	99.073	9.27
	GQ5	06/08/05	03/08/05	99.287	7.13
	GR3	06/09/05	03/30/05	99.442	5.58
	GS1	06/10/05	03/11/05	99.285	7.15
	GV4	06/13/05	04/15/05	99.535	4.65
	GW2	06/14/05	04/12/05	99.501	4.99
	GX0	06/15/05	12/16/04	98.748	12.52
	GY8	06/16/05	03/16/05	99.267	7.33
	GZ5	06/17/05	06/17/04	97.709	22.91
313313HC5		06/20/05	04/15/05	99.476	5.24
	HD3	06/21/05	05/24/05	99.771	2.29
	HE1	06/22/05	05/31/05	99.819	1.81
	HF8	06/23/05	03/23/05	99.249	7.51
	HG6	06/24/05	03/24/05	99.251	7.49
	HK7	06/27/05	01/10/05	98.759	12.41
	HL5	06/28/05	04/05/05	99.319	6.81
	HM3	06/29/05	12/31/04	98.685	13.15
	HN1	06/30/05	12/30/04	98.670	13.30
	HP6	07/01/05	04/05/05	99.292	7.08
	HT8	07/05/05	10/04/04	98.310	16.90
	HU5	07/06/05	06/06/05	99.751	2.49
	HV3	07/07/05	07/12/04	97.930	20.70
	HW1	07/08/05	05/06/05	99.486	5.14
	HZ4	07/11/05	01/31/05	98.748	12.52
313313JA7		07/12/05	06/14/05	99.765	2.35
	JB5	07/13/05	06/15/05	99.760	2.40
	JC3	07/14/05	10/28/04	98.374	16.26
	JD1	07/15/05	07/29/04	97.777	22.23
	JG4	07/18/05	07/20/04	97.883	21.17
	JH2	07/19/05	04/26/05	99.305	6.95
	JJ8	07/20/05	06/30/05	99.824	1.76

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
JK5	07/21/05	10/21/04	98.354	16.46
JL3	07/22/05	06/24/05	99.753	2.47
JP4	07/25/05	11/29/04	98.314	16.86
JQ2	07/26/05	10/26/04	98.324	16.76
JR0	07/27/05	01/19/05	98.567	14.33
JS8	07/28/05	06/28/05	99.733	2.67
JT6	07/29/05	01/28/05	98.584	14.16
JW9	08/01/05	02/01/05	98.602	13.98
JX7	08/02/05	07/05/05	99.751	2.49
JY5	08/03/05	10/27/04	98.273	17.27
JZ2	08/04/05	07/07/05	99.753	2.47
313313KA5	08/05/05	10/29/04	98.211	17.89
KD9	08/08/05	07/11/05	99.752	2.48
KE7	08/09/05	07/12/05	99.752	2.48
KF4	08/10/05	07/13/05	99.753	2.47
KG2	08/11/05	05/04/05	99.164	8.36
KH0	08/12/05	07/22/05	99.813	1.87
KL1	08/15/05	07/25/05	99.812	1.88
KM9	08/16/05	08/16/04	97.871	21.29
KN7	08/17/05	07/26/05	99.802	1.98
KP2	08/18/05	05/20/05	99.225	7.75
KQ0	08/19/05	10/20/04	98.140	18.60
KT4	08/22/05	07/18/05	99.687	3.13
KU1	08/23/05	05/31/05	99.267	7.33
KV9	08/24/05	07/28/05	99.753	2.47
KW7	08/25/05	07/27/05	99.735	2.65
KX5	08/26/05	10/22/04	98.075	19.25
313313LA4	08/29/05	07/25/05	99.680	3.20
LB2	08/30/05	10/26/04	98.084	19.16
LC0	08/31/05	02/28/05	98.482	15.18
LD8	09/01/05	06/01/05	99.195	8.05
LE6	09/02/05	08/02/05	99.712	2.88
LJ5	09/06/05	05/05/05	98.939	10.61
LK2	09/07/05	02/03/05	98.278	17.22
LL0	09/08/05	02/17/05	98.348	16.52
LM8	09/09/05	06/10/05	99.189	8.11
LQ9	09/12/05	02/28/05	98.372	16.28
LR7	09/13/05	04/12/05	98.661	13.39
LS5	09/14/05	06/14/05	99.177	8.23
LT3	09/15/05	09/15/04	97.810	21.90
LU0	09/16/05	06/16/05	99.172	8.28
LX4	09/19/05	02/22/05	98.270	17.30
LY2	09/20/05	04/19/05	98.678	13.22
LZ9	09/21/05	08/31/05	99.801	1.99
313313MA3	09/22/05	02/24/05	98.262	17.38
MB1	09/23/05	06/23/05	99.159	8.41

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
ME5	09/26/05	06/24/05	99.141	8.59
MF2	09/27/05	04/26/05	98.661	13.39
MG0	09/28/05	06/28/05	99.152	8.48
MH8	09/29/05	06/29/05	99.149	8.51
MJ4	09/30/05	04/04/05	98.419	15.81
MM7	10/03/05	02/28/05	98.162	18.38
MN5	10/04/05	09/06/05	99.730	2.70
MP0	10/05/05	04/07/05	98.401	15.99
MQ8	10/06/05	09/01/05	99.662	3.38
MR6	10/07/05	05/06/05	98.640	13.60
MW5	10/12/05	04/13/05	98.382	16.18
MY1	10/14/05	02/18/05	98.017	19.83
313313NB0	10/17/05	10/18/04	97.715	22.85
NF1	10/21/05	07/22/05	99.125	8.75
NK0	10/25/05	08/02/05	99.183	8.17
NL8	10/26/05	02/23/05	97.938	20.62
NN4	10/28/05	02/25/05	97.911	20.89
NR5	10/31/05	11/01/04	97.594	24.06
NS3	11/01/05	12/28/04	97.579	24.21
NT1	11/02/05	11/03/04	97.533	24.67
NU8	11/03/05	02/17/05	97.820	21.80
NV6	11/04/05	02/03/05	97.740	22.60
NY0	11/07/05	02/16/05	97.815	21.85
NZ7	11/08/05	05/24/05	98.465	15.35
313313PB8	11/10/05	08/11/05	99.095	9.05
PH5	11/16/05	04/14/05	98.050	19.50
PJ1	11/17/05	02/24/05	97.717	22.83
PK8	11/18/05	11/19/04	97.300	27.00
PN2	11/21/05	02/22/05	97.665	23.35
PP7	11/22/05	04/22/05	98.086	19.14
PQ5	11/23/05	08/25/05	99.085	9.15
PV4	11/28/05	02/28/05	97.619	23.81
PW2	11/29/05	08/02/05	98.820	11.80
PX0	11/30/05	05/04/05	98.098	19.02
PY8	12/01/05	01/21/05	97.427	25.73
313313QC5	12/05/05	06/06/05	98.317	16.83
QD3	12/06/05	06/07/05	98.317	16.83
QE1	12/07/05	02/03/05	97.433	25.67
QF8	12/08/05	05/23/05	98.154	18.46
QG6	12/09/05	05/20/05	98.122	18.78
QK7	12/12/05	06/15/05	98.290	17.10
QL5	12/13/05	05/20/05	98.085	19.15
QM3	12/14/05	04/13/05	97.734	22.66
QN1	12/15/05	02/07/05	97.408	25.92
QP6	12/16/05	12/31/04	97.219	27.81
QS0	12/19/05	05/24/05	98.061	19.39

Section III-E (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
QU5	12/21/05	12/21/04	97.100	29.00
QW1	12/23/05	06/24/05	98.266	17.34
313313RC4	12/29/05	06/29/05	98.236	17.64

Section III-F

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2005

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
313397AC5	01/03/05	01/12/04	98.830	11.70
AD3	01/04/05	04/16/04	99.072	9.28
AE1	01/05/05	01/08/04	98.669	13.31
AF8	01/06/05	02/02/04	98.804	11.96
AG6	01/07/05	01/29/04	98.858	11.42
AK7	01/10/05	03/11/04	99.085	9.15
AL5	01/11/05	01/13/04	98.766	12.34
AM3	01/12/05	11/04/04	99.609	3.91
AN1	01/13/05	08/12/04	99.256	7.44
AP6	01/14/05	01/29/04	98.762	12.38
AT8	01/18/05	02/25/04	98.943	10.57
AU5	01/19/05	03/05/04	99.022	9.78
AV3	01/20/05	03/10/04	99.052	9.48
AW1	01/21/05	03/22/04	99.077	9.23
AZ4	01/24/05	02/27/04	98.921	10.79
313397BA8	01/25/05	07/27/04	99.070	9.30
BB6	01/26/05	08/24/04	99.234	7.66
BC4	01/27/05	08/19/04	99.217	7.83
BD2	01/28/05	01/29/04	98.763	12.37
BG5	01/31/05	03/25/04	99.055	9.45
BH3	02/01/05	07/01/04	98.883	11.17
BJ9	02/02/05	09/10/04	99.255	7.45
BK6	02/03/05	11/18/04	99.537	4.63
BL4	02/04/05	07/01/04	98.892	11.08
BP5	02/07/05	04/15/04	98.883	11.17
BQ3	02/08/05	02/10/04	98.675	13.25
BR1	02/09/05	12/01/04	99.566	4.34
BS9	02/10/05	12/20/04	99.669	3.31
BT7	02/11/05	09/08/04	99.185	8.15
BW0	02/14/05	04/01/04	98.990	10.10
BX8	02/15/05	08/17/04	99.075	9.25
BY6	02/16/05	02/15/05	99.993	0.07
BZ3	02/17/05	02/18/04	98.824	11.76
313397CA7	02/18/05	09/10/04	99.159	8.41
CE9	02/22/05	08/24/04	99.055	9.45
CF6	02/23/05	02/24/04	98.773	12.27
CG4	02/24/05	09/22/04	99.178	8.22
CH2	02/25/05	06/04/04	98.729	12.71
CL3	02/28/05	04/02/04	98.949	10.51
CM1	03/01/05	06/25/04	98.714	12.86
CN9	03/02/05	08/11/04	98.968	10.32
CP4	03/03/05	10/28/04	99.283	7.17
CQ2	03/04/05	08/04/04	98.893	11.07
CT6	03/07/05	06/15/04	98.543	14.57
CU3	03/08/05	03/09/04	98.827	11.73
CV1	03/09/05	03/08/05	99.993	0.07

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
CW9	03/10/05	03/31/04	98.872	11.28
CX7	03/11/05	03/30/04	98.885	11.15
313397DA6	03/14/05	05/17/04	98.637	13.63
DB4	03/15/05	07/23/04	98.760	12.40
DC2	03/16/05	11/17/04	99.260	7.40
DD0	03/17/05	01/05/05	99.531	4.69
DE8	03/18/05	03/31/04	98.846	11.54
DH1	03/21/05	06/01/04	98.616	13.84
DJ7	03/22/05	08/26/04	98.896	11.04
DK4	03/23/05	07/20/04	98.736	12.64
DL2	03/24/05	11/17/04	99.206	7.94
DM0	03/25/05	05/19/04	98.536	14.64
DQ1	03/28/05	07/28/04	98.650	13.50
DR9	03/29/05	09/28/04	98.959	10.41
DS7	03/30/05	08/16/04	98.820	11.80
DT5	03/31/05	06/25/04	98.481	15.19
3128X3QQ9	03/31/05	07/02/04	98.474	15.27
313397DU2	04/01/05	10/01/04	98.969	10.31
DX6	04/04/05	08/02/04	98.693	13.07
DY4	04/05/05	04/06/04	98.615	13.85
DZ1	04/06/05	04/05/05	99.993	0.07
EA5	04/07/05	04/19/04	98.647	13.53
EB3	04/08/05	04/19/04	98.643	13.57
EE7	04/11/05	04/23/04	98.559	14.41
EF4	04/12/05	08/06/04	98.651	13.49
EG2	04/13/05	12/07/04	99.167	8.33
EH0	04/14/05	04/21/04	98.598	14.02
EJ6	04/15/05	04/19/04	98.576	14.24
EM9	04/18/05	05/27/04	98.370	16.30
EN7	04/19/05	10/19/04	98.928	10.72
EP2	04/20/05	02/09/05	99.504	4.96
EQ0	04/21/05	09/28/04	98.833	11.67
ER8	04/22/05	07/20/04	98.551	14.49
EU1	04/25/05	09/17/04	98.796	12.04
EV9	04/26/05	10/26/04	98.923	10.77
EW7	04/27/05	12/03/04	99.049	9.51
EX5	04/28/05	12/03/04	99.031	9.69
EY3	04/29/05	09/21/04	98.796	12.04
313397FB2	05/02/05	07/07/04	98.389	16.11
FC0	05/03/05	05/04/04	98.322	16.78
FD8	05/04/05	09/20/04	98.744	12.56
FE6	05/05/05	07/16/04	98.391	16.09
FF3	05/06/05	09/24/04	98.724	12.76
FJ5	05/09/05	05/27/04	98.236	17.64
FK2	05/10/05	11/09/04	98.807	11.93
FL0	05/11/05	03/02/05	99.479	5.21
FM8	05/12/05	03/02/05	99.471	5.29

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest (Per \$1,000 Maturity Value)
			98.436	15.64
			98.547	14.53
			98.771	12.29
			98.312	16.88
			99.150	8.50
			98.886	11.14
			98.214	17.86
			98.746	12.54
313397GA3	05/25/05	07/28/04	98.202	17.98
			98.601	13.99
			98.588	14.12
			98.018	19.82
			97.971	20.29
			99.039	9.61
			97.882	21.18
			98.554	14.46
			98.736	12.64
			98.238	17.62
			98.121	18.79
			98.869	11.31
			98.614	13.86
			98.696	13.04
			98.050	19.50
			99.756	2.44
			98.852	11.48
313397HC8	06/20/05	07/08/04	98.034	19.66
			98.422	15.78
			98.854	11.46
			99.438	5.62
			98.791	12.09
			98.065	19.35
			97.644	23.56
			98.481	15.19
			97.984	20.16
3128X3QR7	06/30/05	07/02/04	97.749	22.51
313397HP9	07/01/05	07/30/04	97.937	20.63
			98.441	15.59
			98.427	15.73
			98.954	10.46
			98.414	15.86
			98.313	16.87
			98.615	13.85
			98.907	10.93
			98.476	15.24
			97.882	21.18
			98.126	18.74
			98.600	14.00

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
JJ1	07/20/05	03/23/05	99.008	9.92
JK8	07/21/05	03/23/05	99.000	10.00
JL6	07/22/05	03/10/05	98.913	10.87
JP7	07/25/05	11/16/04	98.243	17.57
JQ5	07/26/05	07/27/04	97.695	23.05
JR3	07/27/05	05/10/05	99.357	6.43
JS1	07/28/05	05/16/05	99.390	6.10
JT9	07/29/05	10/21/04	98.314	16.86
JW2	08/01/05	03/02/05	98.754	12.46
JX0	08/02/05	02/01/05	98.574	14.26
JY8	08/03/05	04/13/05	99.070	9.30
JZ5	08/04/05	03/15/05	98.817	11.83
313397KA8	08/05/05	08/05/04	97.780	22.20
KD2	08/08/05	09/10/04	98.015	19.85
KE0	08/09/05	02/08/05	98.564	14.36
KF7	08/10/05	09/17/04	98.074	19.26
KG5	08/11/05	01/13/05	98.384	16.16
KH3	08/12/05	09/16/04	98.057	19.43
KL4	08/15/05	08/31/04	97.985	20.15
KM2	08/16/05	02/15/05	98.554	14.46
KN0	08/17/05	04/29/05	99.071	9.29
KP5	08/18/05	03/16/05	98.687	13.13
KQ3	08/19/05	10/04/04	97.997	20.03
KT7	08/22/05	01/10/05	98.276	17.24
KU4	08/23/05	08/24/04	97.806	21.94
KV2	08/24/05	01/21/05	98.328	16.72
KW0	08/25/05	04/27/05	98.980	10.20
KX8	08/26/05	11/19/04	98.032	19.68
313397LA7	08/29/05	09/09/04	97.866	21.34
LB5	08/30/05	11/24/04	97.977	20.23
LC3	08/31/05	09/30/04	97.925	20.75
LD1	09/01/05	12/09/04	98.079	19.21
LE9	09/02/05	12/10/04	98.086	19.14
LJ8	09/06/05	01/11/05	98.156	18.44
LK5	09/07/05	01/18/05	98.170	18.30
LL3	09/08/05	01/12/05	98.128	18.72
LM1	09/09/05	01/27/05	98.225	17.75
LQ2	09/12/05	12/30/04	98.044	19.56
LR0	09/13/05	03/15/05	98.428	15.72
LS8	09/14/05	12/30/04	98.029	19.71
LT6	09/15/05	12/10/04	97.985	20.15
LU3	09/16/05	11/15/04	97.857	21.43
LX7	09/19/05	11/12/04	97.823	21.77
LY5	09/20/05	09/21/04	97.786	22.14
LZ2	09/21/05	01/03/05	98.006	19.94
313397MA6	09/22/05	04/26/05	98.721	12.79

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
MB4	09/23/05	10/29/04	97.889	21.11
ME8	09/26/05	11/23/04	97.740	22.60
MF5	09/27/05	02/15/05	98.164	18.36
MG3	09/28/05	12/29/04	97.899	21.01
MH1	09/29/05	11/17/04	97.744	22.56
MJ7	09/30/05	10/26/04	97.910	20.90
3128X4KW0	10/01/05	09/20/05	99.870	1.30
313397MM0	10/03/05	10/13/04	97.791	22.09
MN8	10/04/05	04/05/05	98.382	16.18
MP3	10/05/05	02/03/05	98.021	19.79
MQ1	10/06/05	10/07/04	97.634	23.66
MR9	10/07/05	01/11/05	97.870	21.30
MV0	10/11/05	01/11/05	97.831	21.69
MW8	10/12/05	02/08/05	97.998	20.02
MX6	10/13/05	11/03/04	97.716	22.84
MY4	10/14/05	01/11/05	97.807	21.93
NB3	10/17/05	11/23/04	97.558	24.42
NC1	10/18/05	10/19/04	97.654	23.46
ND9	10/19/05	11/24/04	97.560	24.40
NE7	10/20/05	01/20/05	97.808	21.92
NF4	10/21/05	03/22/05	98.101	18.99
NJ6	10/24/05	11/18/04	97.544	24.56
NK3	10/25/05	11/18/04	97.537	24.63
NL1	10/26/05	12/16/04	97.619	23.81
NM9	10/27/05	11/18/04	97.523	24.77
NN7	10/28/05	11/18/04	97.516	24.84
NR8	10/31/05	11/22/04	97.457	25.43
NS6	11/01/05	12/22/04	97.549	24.51
3128X4LB5	11/01/05	09/20/05	99.585	4.15
313397NT4	11/02/05	12/06/04	97.545	24.55
NU1	11/03/05	01/05/05	97.576	24.24
NV9	11/04/05	12/15/04	97.525	24.75
NY3	11/07/05	06/17/05	98.673	13.27
NZ0	11/08/05	05/10/05	98.337	16.63
313397PA3	11/09/05	07/12/05	98.850	11.50
PB1	11/10/05	12/14/04	97.462	25.38
PF2	11/14/05	01/13/05	97.518	24.82
PG0	11/15/05	11/16/04	97.260	27.40
PH8	11/16/05	01/13/05	97.501	24.99
PJ4	11/17/05	09/22/05	99.434	5.66
PK1	11/18/05	06/07/05	98.506	14.94
PN5	11/21/05	03/10/05	97.724	22.76
PP0	11/22/05	05/24/05	98.322	16.78
PQ8	11/23/05	12/09/04	97.392	26.08
PS4	11/25/05	03/11/05	97.698	23.02
PV7	11/28/05	12/01/04	97.265	27.35
PW5	11/29/05	05/31/05	98.296	17.04

Section III-F (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
PX3	11/30/05	12/08/04	97.303	26.97
PY1	12/01/05	06/23/05	98.484	15.16
3128X4FS5	12/01/05	08/04/05	98.824	11.76
313397PZ8	12/02/05	03/31/05	97.731	22.69
QC8	12/05/05	01/12/05	97.302	26.98
QD6	12/06/05	04/26/05	97.990	20.10
QE4	12/07/05	01/18/05	97.326	26.74
QF1	12/08/05	05/23/05	98.159	18.41
QG9	12/09/05	04/27/05	97.941	20.59
QK0	12/12/05	12/23/04	97.198	28.02
QL8	12/13/05	12/14/04	97.159	28.41
QM6	12/14/05	01/12/05	97.223	27.77
QN4	12/15/05	04/14/05	97.775	22.25
QP9	12/16/05	12/27/04	97.198	28.02
QS3	12/19/05	12/23/04	97.132	28.68
QT1	12/20/05	12/30/04	97.160	28.40
QU8	12/21/05	07/12/05	98.398	16.02
QV6	12/22/05	04/08/05	97.606	23.94
QW4	12/23/05	12/30/04	97.136	28.64
313397RA1	12/27/05	01/04/05	97.144	28.56
RB9	12/28/05	01/04/05	97.136	28.64
RC7	12/29/05	07/19/05	98.370	16.30
RD5	12/30/05	01/05/05	97.128	28.72

Section III-G

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2005

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
31315LAC2	01/03/05	09/29/04	99.488	5.12
AD0	01/04/05	12/01/04	99.795	2.05
AE8	01/05/05	01/04/05	99.994	0.06
AF5	01/06/05	10/06/04	99.502	4.98
AG3	01/07/05	12/10/04	99.824	1.76
AK4	01/10/05	10/13/04	99.518	4.82
AL2	01/11/05	09/29/04	99.445	5.55
AM0	01/12/05	01/11/05	99.994	0.06
AN8	01/13/05	10/15/04	99.510	4.90
AP3	01/14/05	01/15/04	98.723	12.77
AT5	01/18/05	10/18/04	99.481	5.19
AU2	01/19/05	10/19/04	99.486	5.14
AV0	01/20/05	10/20/04	99.486	5.14
AW8	01/21/05	10/20/04	99.489	5.11
AZ1	01/24/05	12/02/04	99.678	3.22
31315LBA5	01/25/05	12/21/04	99.778	2.22
BB3	01/26/05	01/25/05	99.994	0.06
BC1	01/27/05	10/28/04	99.486	5.14
BD9	01/28/05	10/27/04	99.481	5.19
BG2	01/31/05	01/28/05	99.980	0.20
BH0	02/01/05	01/31/05	99.993	0.07
BJ6	02/02/05	11/02/04	99.470	5.30
BK3	02/03/05	01/06/05	99.824	1.76
BL1	02/04/05	01/18/05	99.895	1.05
BP2	02/07/05	01/04/05	99.786	2.14
BQ0	02/08/05	01/10/05	99.819	1.81
BR8	02/09/05	02/08/05	99.993	0.07
BS6	02/10/05	01/18/05	99.852	1.48
BT4	02/11/05	11/09/04	99.431	5.69
BW7	02/14/05	01/14/05	99.802	1.98
BX5	02/15/05	12/22/04	99.647	3.53
BY3	02/16/05	02/15/05	99.993	0.07
BZ0	02/17/05	02/16/05	99.993	0.07
31315LCA4	02/18/05	02/17/05	99.993	0.07
CE6	02/22/05	11/18/04	99.408	5.92
CF3	02/23/05	11/24/04	99.426	5.74
CG1	02/24/05	11/22/04	99.415	5.85
CH9	02/25/05	01/24/05	99.791	2.09
CL0	02/28/05	10/04/04	99.163	8.37
CM8	03/01/05	02/28/05	99.993	0.07
CN6	03/02/05	12/02/04	99.418	5.82
CP1	03/03/05	02/10/05	99.858	1.42
CQ9	03/04/05	03/03/05	99.993	0.07
CT3	03/07/05	02/08/05	99.816	1.84
CU0	03/08/05	03/07/05	99.993	0.07
CV8	03/09/05	03/08/05	99.993	0.07
CW6	03/10/05	03/09/05	99.993	0.07

Section III-G (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
CX4	03/11/05	02/03/05	99.757	2.43
31315LDA3	03/14/05	12/13/04	99.396	6.04
DB1	03/15/05	02/14/05	99.803	1.97
DC9	03/16/05	03/15/05	99.993	0.07
DD7	03/17/05	12/15/04	99.387	6.13
DE5	03/18/05	02/11/05	99.762	2.38
DH8	03/21/05	03/18/05	99.978	0.22
DJ4	03/22/05	02/22/05	99.807	1.93
DK1	03/23/05	02/10/05	99.721	2.79
DL9	03/24/05	02/23/05	99.798	2.02
DQ8	03/28/05	03/24/05	99.971	0.29
DR6	03/29/05	12/27/04	99.366	6.34
DS4	03/30/05	12/29/04	99.373	6.27
DT2	03/31/05	12/28/04	99.359	6.41
DU9	04/01/05	02/28/05	99.774	2.26
DX3	04/04/05	04/01/05	99.977	0.23
DY1	04/05/05	04/04/05	99.993	0.07
DZ8	04/06/05	12/28/04	99.315	6.85
31315LEA2	04/07/05	04/06/05	99.993	0.07
EB0	04/08/05	01/06/05	99.364	6.36
EE4	04/11/05	01/06/05	99.343	6.57
EF1	04/12/05	01/11/05	99.360	6.40
EG9	04/13/05	01/11/05	99.351	6.49
EH7	04/14/05	01/11/05	99.344	6.56
EJ3	04/15/05	01/11/05	99.337	6.63
EM6	04/18/05	04/15/05	99.977	0.23
EN4	04/19/05	01/19/05	99.355	6.45
EP9	04/20/05	04/18/05	99.985	0.15
EQ7	04/21/05	04/20/05	99.993	0.07
ER5	04/22/05	04/21/05	99.993	0.07
EU8	04/25/05	01/21/05	99.326	6.74
EV6	04/26/05	01/27/05	99.357	6.43
EW4	04/27/05	01/27/05	99.350	6.50
EX2	04/28/05	03/03/05	99.588	4.12
EY0	04/29/05	03/23/05	99.718	2.82
31315LFB9	05/02/05	02/01/05	99.348	6.52
FC7	05/03/05	04/04/05	99.782	2.18
FD5	05/04/05	05/03/05	99.992	0.08
FE3	05/05/05	05/04/05	99.992	0.08
FF0	05/06/05	05/05/05	99.992	0.08
FJ2	05/09/05	05/02/05	99.944	0.56
FK9	05/10/05	05/09/05	99.992	0.08
FL7	05/11/05	02/11/05	99.347	6.53
FM5	05/12/05	02/11/05	99.340	6.60
FN3	05/13/05	04/15/05	99.784	2.16
FR4	05/16/05	02/25/05	99.389	6.11
FS2	05/17/05	05/16/05	99.992	0.08

Section III-G (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
FT0	05/18/05	03/02/05	99.405	5.95
FU7	05/19/05	02/22/05	99.348	6.52
FV5	05/20/05	02/24/05	99.353	6.47
FY9	05/23/05	03/02/05	99.367	6.33
FZ6	05/24/05	04/14/05	99.693	3.07
31315LGA0	05/25/05	04/15/05	99.690	3.10
GB8	05/26/05	02/22/05	99.295	7.05
GC6	05/27/05	03/02/05	99.329	6.71
GG7	05/31/05	03/03/05	99.303	6.97
GH5	06/01/05	02/23/05	99.251	7.49
GJ1	06/02/05	06/01/05	99.992	0.08
GK8	06/03/05	06/02/05	99.992	0.08
GN2	06/06/05	06/03/05	99.975	0.25
GP7	06/07/05	06/06/05	99.992	0.08
GQ5	06/08/05	03/08/05	99.277	7.23
GR3	06/09/05	06/08/05	99.992	0.08
GS1	06/10/05	05/10/05	99.749	2.51
GV4	06/13/05	06/10/05	99.976	0.24
GW2	06/14/05	06/13/05	99.992	0.08
GX0	06/15/05	03/14/05	99.259	7.41
GY8	06/16/05	03/03/05	99.172	8.28
GZ5	06/17/05	03/17/05	99.259	7.41
31315LHC5	06/20/05	06/17/05	99.976	0.24
HD3	06/21/05	06/20/05	99.992	0.08
HE1	06/22/05	05/24/05	99.760	2.40
HF8	06/23/05	06/22/05	99.992	0.08
HG6	06/24/05	03/29/05	99.281	7.19
HK7	06/27/05	03/29/05	99.256	7.44
HL5	06/28/05	06/27/05	99.992	0.08
HM3	06/29/05	03/30/05	99.248	7.52
HN1	06/30/05	03/30/05	99.240	7.60
HP6	07/01/05	06/01/05	99.751	2.49
HT8	07/05/05	07/01/05	99.964	0.36
HU5	07/06/05	04/06/05	99.251	7.49
HV3	07/07/05	07/06/05	99.991	0.09
HW1	07/08/05	07/07/05	99.991	0.09
HZ4	07/11/05	05/24/05	99.599	4.01
31315LJA7	07/12/05	04/13/05	99.255	7.45
JB5	07/13/05	04/15/05	99.263	7.37
JC3	07/14/05	06/13/05	99.739	2.61
JD1	07/15/05	05/31/05	99.623	3.77
JG4	07/18/05	06/17/05	99.733	2.67
JH2	07/19/05	04/19/05	99.257	7.43
JJ8	07/20/05	04/26/05	99.288	7.12
JK5	07/21/05	06/22/05	99.745	2.55
JL3	07/22/05	06/16/05	99.690	3.10
JP4	07/25/05	04/26/05	99.245	7.55

Section III-G (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
JQ2	07/26/05	03/31/05	99.015	9.85
JR0	07/27/05	07/22/05	99.956	0.44
JS8	07/28/05	04/27/05	99.227	7.73
JT6	07/29/05	04/27/05	99.219	7.81
JW9	08/01/05	04/27/05	99.192	8.08
JX7	08/02/05	05/02/05	99.221	7.79
JY5	08/03/05	04/27/05	99.172	8.28
JZ2	08/04/05	07/05/05	99.733	2.67
31315LKA5	08/05/05	05/04/05	99.215	7.85
KD9	08/08/05	08/05/05	99.972	0.28
KE7	08/09/05	08/08/05	99.991	0.09
KF4	08/10/05	08/09/05	99.991	0.09
KG2	08/11/05	08/10/05	99.991	0.09
KH0	08/12/05	08/11/05	99.991	0.09
KL1	08/15/05	05/12/05	99.187	8.13
KM9	08/16/05	07/12/05	99.689	3.11
KN7	08/17/05	05/17/05	99.203	7.97
KP2	08/18/05	07/11/05	99.660	3.40
KQ0	08/19/05	08/18/05	99.990	0.10
KT4	08/22/05	05/20/05	99.188	8.12
KU1	08/23/05	08/22/05	99.991	0.09
KV9	08/24/05	07/29/05	99.760	2.40
KW7	08/25/05	05/27/05	99.210	7.90
KX5	08/26/05	07/27/05	99.723	2.77
31315LLA4	08/29/05	06/03/05	99.234	7.66
LB2	08/30/05	08/29/05	99.990	0.10
LC0	08/31/05	05/31/05	99.187	8.13
LD8	09/01/05	06/27/05	99.406	5.94
LE6	09/02/05	05/31/05	99.170	8.30
LJ5	09/06/05	08/08/05	99.723	2.77
LK2	09/07/05	09/06/05	99.990	0.10
LL0	09/08/05	06/08/05	99.182	8.18
LM8	09/09/05	09/08/05	99.990	0.10
LQ9	09/12/05	08/15/05	99.735	2.65
LR7	09/13/05	09/12/05	99.990	0.10
LS5	09/14/05	08/15/05	99.716	2.84
LT3	09/15/05	08/16/05	99.716	2.84
LU0	09/16/05	06/15/05	99.153	8.47
LX4	09/19/05	06/17/05	99.145	8.55
LZ9	09/21/05	08/31/05	99.799	2.01
31315LMA3	09/22/05	08/17/05	99.659	3.41
MB1	09/23/05	08/17/05	99.649	3.51
ME5	09/26/05	06/24/05	99.129	8.71
MF2	09/27/05	06/27/05	99.146	8.54
MH8	09/29/05	07/01/05	99.159	8.41
MJ4	09/30/05	06/29/05	99.131	8.69
MP0	10/05/05	04/28/05	98.600	14.00

Section III-G (continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2005 Interest(Per \$1,000 Maturity Value)
MQ8	10/06/05	07/06/05	99.131	8.69
MV7	10/11/05	04/14/05	98.373	16.27
MW5	10/12/05	04/13/05	98.354	16.46
MX3	10/13/05	07/12/05	99.120	8.80
31315LND6	10/19/05	09/07/05	99.593	4.07
NE4	10/20/05	07/19/05	99.106	8.94
NJ3	10/24/05	09/07/05	99.544	4.56
NN4	10/28/05	07/26/05	99.089	9.11
NT1	11/02/05	08/02/05	99.090	9.10
31315LPB8	11/10/05	08/16/05	99.139	8.61
PF9	11/14/05	08/04/05	98.986	10.14
PG7	11/15/05	08/17/05	99.094	9.06
PP7	11/22/05	08/22/05	99.070	9.30
PV4	11/28/05	11/30/04	97.167	28.33
PX0	11/30/05	08/31/05	99.071	9.29
31315LQD3	12/06/05	09/09/05	99.116	8.84
QG6	12/09/05	01/26/05	97.394	26.06
QN1	12/15/05	12/29/04	97.182	28.18