

Bond Issues of Major Retailers as of December 26, 2008

CUSIP	Issue	Ratings	Price	YTM	YTW	Coupon	Maturity
314275AB4	Federated Retail Hldgs Inc	Baa3/BBB-	76.843	14.658	14.658	5.35	3/15/2012
55616XAD9	Macys Retail Hldgs Inc	Baa3/BBB-	74.002	14.628	14.628	5.875	1/15/2013
31410HAQ4	Federated Dept Stores Inc Del	Baa3/BBB-	51	14.401	14.401	6.9	4/1/2029
314275AA6	Federated Retail Hldgs Inc	Baa3/BBB-	61.364	14.173	14.173	5.9	12/1/2016
31410HAS0	Federated Dept Stores Inc Del	Baa3/BBB-	86.381	13.87	13.87	6.625	4/1/2011
55616XAE7	Macys Retail Hldgs Inc	Baa3/BBB-	75.557	13.642	13.642	7.875	7/15/2015
55616XAA5	Macys Retail Hldgs Inc	Baa3/BBB-	70.848	13.253	13.253	7.45	7/15/2017
55616XAE7	Macys Retail Hldgs Inc	Baa3/BBB-	80.3	12.353	12.353	7.875	7/15/2015
55616XAA5	Macys Retail Hldgs Inc	Baa3/BBB-	75.057	12.239	12.239	7.45	7/15/2017
31410HAQ4	Federated Dept Stores Inc Del	Baa3/BBB-	64.607	11.414	11.414	6.9	4/1/2029
708160BK1	Penney J C Inc	Baa3/-	69.811	10.753	10.753	6.9	8/15/2026
708160BJ4	Penney J C Inc	Baa3/BBB-	84.126	10.751	10.751	7.65	8/15/2016
55616XAC1	Macys Retail Hldgs Inc	Baa3/BBB-	70.897	10.574	10.574	7	2/15/2028
708160BJ4	Penney J C Inc	Baa3/BBB-	85	10.561	10.561	7.65	8/15/2016
708160BQ8	Penney J C Inc	Baa3/BBB-	89.193	9.893	9.893	7.95	4/1/2017
708160BE5	Penney J C Inc	Baa3/BBB-	79	9.841	9.841	7.125	11/15/2023
708160BL9	Penney J C Inc	Baa3/BBB-	79.38	9.604	9.604	7.625	3/1/2097
314275AC2	Federated Retail Hldgs Inc	Baa3/BBB-	69.893	9.444	9.444	6.375	3/15/2037
708130AC3	Penney J C Corp Inc	Baa3/BBB-	70.743	9.341	9.341	6.375	10/15/2036
70816FAD5	Penney Jc Inc Mtn Be	Baa3/BBB-	88	9.295	9.295	6.875	10/15/2015
708130AC3	Penney J C Corp Inc	Baa3/BBB-	71.92	9.184	9.184	6.375	10/15/2036
708160BS4	Penney J C Inc	Baa3/BBB-	83.383	9.034	9.034	7.4	4/1/2037
70816FAD5	Penney Jc Inc Mtn Be	Baa3/BBB-	90.5	8.758	8.758	6.875	10/15/2015
500255AF1	Kohls Corp	Baa1/BBB+	86.25	8.7	8.7	7.25	6/1/2029
500255AF1	Kohls Corp	Baa1/BBB+	86.886	8.626	8.626	7.25	6/1/2029
70816FAD5	Penney Jc Inc Mtn Be	Baa3/BBB-	91.429	8.563	8.563	6.875	10/15/2015
708130AB5	Penney J C Corp Inc	Baa3/BBB-	83.041	8.453	8.453	5.75	2/15/2018
708160BE5	Penney J C Inc	Baa3/BBB-	89.475	8.374	8.374	7.125	11/15/2023
500255AP9	Kohls Corp	Baa1/BBB+	86.976	8.343	8.343	6.25	12/15/2017
708160BY1	Penney J C Inc	Baa3/BBB-	102.31	8.238	8.238	9	8/1/2012
655664AK6	Nordstrom Inc	Baa1/A-	87.528	8.233	8.233	6.25	1/15/2018
500255AN4	Kohls Corp	Baa1/BBB+	82.6	7.584	7.584	6	1/15/2033
655664AL4	Nordstrom Inc	Baa1/A-	94.859	7.434	7.434	7	1/15/2038
500255AQ7	Kohls Corp	Baa1/BBB+	94.4	7.344	7.344	6.875	12/15/2037
655664AH3	Nordstrom Inc	Baa1/A-	97.466	7.194	7.194	6.95	3/15/2028
708130AA7	Penney J C Corp Inc	Baa3/BBB-	101.597	6.54	6.54	8	3/1/2010
500255AM6	Kohls Corp	Baa1/BBB+	102.441	5.09	5.09	6.3	3/1/2011