

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 2018 are not included. See Section I-B for corporate discount debt instruments issued after 1984.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Total OID to 1/1/18	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2018 1st Period	2018 2nd 2019 1st	2019 2nd Period	2018	2019
Fannie Mae	313586RC5	10/09/84	10/09/19	3.200	0.000	808.98	0.232575	0.256609		86.91	72.11
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	610.67	0.169512	0.186353	0.204308	63.39	69.63

## 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 2018 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
ABN Amro Bank N.V.	00079FHN5	01/13/05	01/13/20	100.000	VARIES	4.7500		0.132948	0.132785	0.132583	0.132375	0.132163	47.77	47.62
ALTERYX INC	02156BAA1	05/18/18	06/01/23	98.000	0.500	0.9072			0.010807	0.010859	0.010908	0.010958	2.41	3.92
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIES	4.4730		0.157232	0.160587	0.163999	0.167489	0.171056	58.02	60.51
Ares Capital Corporation	04010LAK9	07/19/13	01/15/19	98.500	4.375	4.6881	11.86	0.008114	0.008304	0.008498			3.02	0.12
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025145	0.025141	0.025137	0.025132	0.025127	9.05	9.05
Argentina, Republic	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8670	37.68	0.014370	0.015295	0.016279	0.017326	0.018441	5.65	6.39
Republic of Argentina	040114GG9	06/19/01	06/19/18	75.375	0.000	N/A		0.147112					24.86	
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	0.000	N/A		0.608256	0.606209	0.610915	0.609042	0.610613	221.67	222.64
BRE Properties, Inc.	05564EBM7	04/04/14	01/15/23	94.166	3.375	4.1754	22.31	0.017713	0.018083	0.018460	0.018846	0.019239	6.57	6.84
Banco de Galicia	059538AR9	07/19/16	07/19/26	100.000	VARIES	8.7499	127.18	0.244295	0.244956	0.245647	0.246368	0.247121	88.28	88.80
Bank of America Corp.	06048WBD1	03/19/10	03/19/20	100.000	VARIES	5.5724		0.156531	0.156275	0.155972	0.155660	0.155231	56.25	56.02
Bank of America Corp.	06048WCB4	05/28/10	05/28/30	100.000	VARIES	5.5514		0.135269	0.135804	0.136353	0.136918	0.137499	48.83	49.23
Bank of America Corp.	06048WCC2	05/28/10	05/28/20	100.000	VARIES	5.2406		0.147122	0.146829	0.146496	0.146154	0.145866	52.89	52.66
Bank of America Corp.	06048WCJ7	06/24/10	06/24/30	100.000	VARIES	5.5092		0.141759	0.142078	0.142406	0.142744	0.143090	51.10	51.33
Bank of America Corp.	06048WCQ1	06/29/10	06/29/20	100.000	VARIES	5.5310		0.155315	0.154982	0.154634	0.154276	0.153961	55.85	55.60
Bank of America Corp.	06048WCS7	07/12/10	07/12/30	100.000	VARIES	5.8002		0.150509	0.150788	0.151075	0.151370	0.151674	54.33	54.54
Bank of America Corp.	06048WCU2	06/28/10	06/28/30	100.000	VARIES	5.8695		0.155213	0.155430	0.155653	0.155882	0.156118	55.92	56.08
Bank of America Corp.	06048WCY4	08/12/10	08/12/30	100.000	VARIES	5.3993		0.139718	0.139996	0.140280	0.140573	0.140873	50.43	50.64
Bank of America Corp.	06048WDG2	08/17/10	08/17/20	100.000	VARIES	2.4230		0.008346	0.008447	0.008550	0.008653	0.008758	3.05	3.12
Bank of America Corp.	06048WDK3	08/25/10	08/25/20	100.000	VARIES	2.3835		0.008628	0.008730	0.008834	0.008940	0.009046	3.15	3.23
Bank of America Corp.	06048WDM9	09/03/10	09/03/20	100.000	VARIES	2.5928		0.014214	0.014398	0.014584	0.014774	0.014965	5.19	5.33
Bank of America Corp.	06048WDQ0	10/01/10	10/01/20	100.000	VARIES	5.0520		0.140333	0.140333	0.140333	0.140333	0.140333	50.52	50.52
Bank of America Corp.	06048WDT4	09/23/10	09/23/30	100.000	VARIES	5.3199		0.138762	0.139007	0.139258	0.139516	0.139781	50.05	50.23
Bank of America Corp.	06048WDU1	09/08/10	09/08/20	100.000	VARIES	2.4734		0.015052	0.015238	0.015427	0.015618	0.015811	5.49	5.63
Bank of America Corp.	06048WDV7	09/28/10	09/28/20	100.000	VARIES	2.6605		0.015665	0.015873	0.016084	0.016298	0.016515	5.72	5.87
Bank of America Corp.	06048WDZ0	09/28/10	09/28/20	100.000	VARIES	2.4632		0.010923	0.011058	0.011194	0.011332	0.011472	3.98	4.08
Bank of America Corp.	06048WEB2	09/28/10	09/28/20	100.000	VARIES	2.6494		0.015642	0.015849	0.016059	0.016272	0.016487	5.71	5.86
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIES	5.2017		0.132833	0.133153	0.133480	0.133816	0.134161	47.93	48.17
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIES	5.6999		0.146754	0.147061	0.147376	0.147700	0.148034	52.91	53.14
Bank of America Corp.	06048WEL0	11/18/10	11/18/20	100.000	VARIES	2.5529		0.013976	0.014154	0.014335	0.014518	0.014703	5.08	5.21
Bank of America Corp.	06048WEP1	11/19/10	11/19/20	100.000	VARIES	2.4292		0.019873	0.020115	0.020359	0.020606	0.020857	7.22	7.39
Bank of America Corp.	06048WEQ9	11/30/10	11/30/20	100.000	VARIES	1.9847		0.010070	0.010170	0.010271	0.010373	0.010476	3.65	3.72
Bank of America Corp.	06048WES5	12/01/10	12/01/20	100.000	VARIES	2.5893		0.010525	0.010661	0.010799	0.010939	0.011081	3.82	3.92
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIES	5.9911		0.152146	0.152516	0.152898	0.153291	0.153695	54.85	55.13
Bank of America Corp.	06048WEX4	12/10/10	12/10/20	100.000	VARIES	2.5961		0.010441	0.010577	0.010714	0.010853	0.010994	3.79	3.89
Bank of America Corp.	06048WEY2	01/13/11	01/13/31	100.000	VARIES	5.1717		0.136855	0.137033	0.137214	0.137401	0.137592	49.36	49.49
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIES	5.4019		0.149647	0.149701	0.149756	0.149812	0.149870	53.90	53.94

## SECTION I-B

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIES	5.5089		0.152684	0.152729	0.152775	0.152822	0.152871	54.99	55.02
Bank of America Corp.	06048WFG0	02/24/11	02/24/31	100.000	VARIES	5.9293		0.159166	0.159303	0.159444	0.159589	0.159738	57.36	57.46
Bank of America Corp.	06048WFJ4	03/04/11	03/04/31	100.000	VARIES	5.6399		0.149772	0.149945	0.150124	0.150308	0.150496	53.99	54.12
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIES	5.2650		0.145764	0.145828	0.145894	0.145961	0.146030	52.50	52.55
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIES	5.0284		0.141131	0.140938	0.140741	0.140539	0.140332	50.73	50.59
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIES	5.2102		0.145404	0.145315	0.145223	0.145129	0.145032	52.31	52.25
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIES	2.3129		0.009814	0.009927	0.010042	0.010158	0.010276	3.57	3.66
Bank of America Corp.	06048WFW5	04/12/11	04/12/21	100.000	VARIES	5.3401		0.148850	0.148783	0.148713	0.148642	0.148568	53.56	53.51
Bank of America Corp.	06048WGC8	05/27/11	05/27/31	100.000	VARIES	5.1375		0.134757	0.134965	0.135178	0.135397	0.135621	48.56	48.72
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIES	2.2369		0.061115	0.061256	0.061399	0.061543	0.061689	22.03	22.13
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIES	4.8974		0.135913	0.135923	0.135933	0.135944	0.135955	48.93	48.94
Bank of America Corp.	06048WGG9	06/27/11	06/27/31	100.000	VARIES	5.5242		0.145314	0.145520	0.145733	0.145951	0.146175	52.35	52.50
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIES	5.1062		0.141914	0.141905	0.141896	0.141887	0.141878	51.08	51.08
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIES	2.3483		0.015425	0.015606	0.015790	0.015975	0.016163	5.59	5.72
Bank of America Corp.	06048WQ7	07/14/11	07/14/31	100.000	VARIES	5.5582		0.146044	0.146245	0.146452	0.146664	0.146882	52.68	52.83
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIES	5.1475		0.142494	0.142529	0.142566	0.142603	0.142642	51.32	51.34
Bank of America Corp.	06048WGU8	07/14/11	07/14/26	100.000	VARIES	5.3900		0.144654	0.144877	0.145105	0.145340	0.145581	52.19	52.36
Bank of America Corp.	06048WGZ7	08/15/11	08/15/31	100.000	VARIES	5.2773		0.138364	0.138566	0.138774	0.138987	0.139206	49.90	50.06
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIES	4.7457		0.131499	0.131523	0.131547	0.131572	0.131598	47.35	47.37
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIES	5.0293		0.131034	0.131251	0.131473	0.131701	0.131935	47.27	47.43
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIES	5.3142		0.138136	0.138369	0.138607	0.138852	0.139104	49.81	49.99
Bank of America Corp.	06048WJA9	11/04/11	11/04/31	100.000	VARIES	5.9880		0.157867	0.158064	0.158268	0.158477	0.158693	56.89	57.04
Bank of America Corp.	06048WKG4	01/31/12	01/31/32	100.000	VARIES	5.8093		0.154143	0.154306	0.154474	0.154646	0.154823	55.57	55.69
Bank of America Corp.	06048WKR0	02/23/12	02/23/32	100.000	VARIES	5.1904		0.141951	0.142003	0.142057	0.142112	0.142169	51.13	51.16
Bank of America Corp.	06048WKU3	03/08/12	03/08/32	100.000	VARIES	5.6026		0.149744	0.149878	0.150016	0.150158	0.150304	53.96	54.06
Bank of America Corp.	06048WLF5	03/30/12	03/30/32	100.000	VARIES	5.3816		0.146138	0.146215	0.146295	0.146377	0.146462	52.64	52.70
Bank of America Corp.	06048WLN8	04/16/12	04/16/32	100.000	VARIES	5.1652		0.137561	0.137701	0.137844	0.137991	0.138142	49.57	49.67
Bank of America Corp.	06048WLQ1	04/16/12	04/16/30	100.000	VARIES	5.4874		0.146412	0.146583	0.146758	0.146938	0.147123	52.77	52.89
Bank of America Corp.	06048WLV6	05/04/12	05/04/32	100.000	VARIES	5.6986		0.150725	0.150896	0.151073	0.151254	0.151440	54.31	54.44
Bank of America Corp.	06048WNA4	08/22/12	08/22/19	100.000	VARIES	2.0566		0.010015	0.010118	0.010222	0.010327		3.65	2.38
Bank of America Corp.	06048WNB2	08/22/12	08/22/18	100.000	0.000	3.2065		0.104425	0.106099				24.42	
Bank of America Corp.	06048WNH9	11/09/12	11/09/22	100.000	VARIES	1.6066		0.009067	0.009139	0.009213	0.009287	0.009361	3.28	3.34
Bank of America Corp.	06048WNK2	12/10/12	12/10/22	100.000	VARIES	1.4139		0.038020	0.038142	0.038264	0.038387	0.038511	13.71	13.80
Bank of America Corp.	06048WNZ9	07/11/13	07/11/33	100.000	VARIES	5.0043		0.132383	0.132521	0.132662	0.132806	0.132955	47.73	47.83
Bank of America Corp.	06048WPB0	08/06/13	08/06/33	100.000	VARIES	4.8453		0.128301	0.128433	0.128569	0.128708	0.128850	46.25	46.35
Bank of America Corp.	06048WPD6	08/30/13	08/30/33	100.000	VARIES	4.9958		0.131008	0.130421	0.131271	0.130689	0.130828	47.74	47.75
Bank of America Corp.	06048WPE4	09/23/13	09/23/33	100.000	VARIES	4.8735		0.128772	0.128910	0.129052	0.129198	0.129347	46.41	46.51
Bank of America Corp.	06048WPF1	10/10/13	10/10/33	100.000	VARIES	4.7034		0.124387	0.124520	0.124657	0.124797	0.124940	44.83	44.92
Bank of America Corp.	06048WPJ3	12/23/13	12/23/33	100.000	VARIES	4.8649		0.128842	0.128974	0.129109	0.129248	0.129390	46.41	46.51
Bank of America Corp.	06048WPM6	02/28/14	02/29/24	100.000	VARIES	3.7879		0.101277	0.099852	0.101742	0.100319	0.101663	36.76	36.86
Bank of America Corp.	06048WPN4	03/20/14	03/20/34	100.000	VARIES	4.4527		0.117365	0.117497	0.117631	0.117769	0.117910	42.30	42.40
Bank of America Corp.	06048WQJ2	02/20/15	02/20/18	109.390	0.250	1.4840		0.046529					2.28	

## SECTION I-B

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Bank of America Corp.	06048WRU6	09/30/15	09/30/30	100.000	VARIES	2.8047		0.018506	0.018014	0.017515	0.017009	0.016495	6.48	6.12
Bank of America Corp.	06048WRV4	10/30/15	10/30/25	100.000	VARIES	2.4485		0.008932	0.008667	0.008399	0.008502	0.008606	3.14	3.05
Bank of America Corp.	06048WTR1	10/28/16	10/28/26	100.000	VARIES	2.1950	3.48	0.007800	0.007459	0.007114	0.007192	0.007271	2.70	2.58
BANK OF AMERICA CORP	06048WUR9	08/25/17	08/25/29	100.000	VARIES	1.6609	1.09	0.008636	0.008311	0.007983	0.007652	0.007319	2.97	2.73
BANK OF AMERICA CORP	06048WUT5	08/28/17	08/28/27	100.000	VARIES	1.7157	1.35	0.010992	0.010645	0.010296	0.009943	0.009588	3.81	3.56
BANK OF AMERICA CORP	06048WVM9	01/30/18	01/30/28	100.000	VARIES	3.1591		0.011919	0.011273	0.010618	0.009952		3.85	3.74
BANK OF AMERICA CORP	06048WWA4	03/27/18	03/27/28	100.000	VARIES	3.7904		0.105290	0.105443	0.105599	0.105584		28.86	38.00
BANK OF AMERICA CORP	06048WWX4	06/13/18	06/13/28	100.000	VARIES	3.6250		0.016750	0.015732	0.014696	0.013641		3.30	5.44
BANK OF AMERICA CORP	06048WWY2	06/27/18	06/27/28	100.000	VARIES	3.6179			0.018803	0.018139	0.017462	0.016773	3.46	6.40
Bank of America Corp.	06051P760	04/05/12	04/02/18	100.000	0.000	3.7916		0.129449					11.78	
Bank of America Corp.	06051R345	07/06/12	06/29/18	100.000	0.000	3.5615		0.120048					21.37	
Bank of America Corp.	06051R527	08/02/12	07/27/18	100.000	0.000	3.0742		0.099426	0.100954				20.76	
Bank of America Corp.	06051R774	05/03/12	04/27/18	100.000	0.000	3.9752		0.137023					15.89	
Bank of America Corp.	06051R881	06/01/12	05/25/18	100.000	0.000	4.1954		0.146337					21.07	
Bank of America Corp.	06052R666	02/03/11	02/02/18	100.000	0.000	4.4999		0.166906					5.17	
Bank of America Corp.	06053D195	09/07/12	08/31/18	100.000	0.000	2.8935		0.092228	0.092037				22.28	
Bank of America Corp.	06053D559	11/02/12	10/26/18	100.000	0.000	2.2130		0.068598	0.069357				20.37	
Bank of America Corp.	06053D872	01/10/13	12/26/18	100.000	0.000	2.0976		0.064622	0.065299				23.06	
Bank of America Corp.	06053E391	02/28/13	02/22/19	100.000	0.000	2.1320		0.065122	0.065816	0.066517			23.75	3.39
Bank of America Corp.	06053E599	04/05/13	03/29/19	100.000	0.000	2.2115		0.067797	0.068547	0.069305			24.68	6.10
Bank of America Corp.	06053E755	06/06/13	05/31/19	100.000	0.000	2.3276		0.071724	0.072559	0.073403			26.02	10.94
Bank of America Corp.	06053F638	10/04/13	09/24/19	100.000	0.000	2.9627		0.092497	0.093868	0.095258	0.096669		33.81	25.31
Bank of America Corp.	06053M427	09/05/14	08/27/21	100.000	0.000	2.9178		0.088353	0.089642	0.090949	0.092276	0.093622	32.36	33.31
Bank of America Corp.	06053M518	10/02/14	09/24/21	100.000	0.000	3.1046		0.094526	0.095993	0.097483	0.098996	0.100533	34.58	35.66
Bank of America Corp.	06053M534	11/06/14	10/29/21	100.000	0.000	2.9616		0.089801	0.091130	0.092480	0.093849	0.095239	32.73	33.71
Bank of America Corp.	06053M674	12/03/14	11/24/21	100.000	0.000	2.8708		0.086801	0.088047	0.089311	0.090593	0.091893	31.57	32.48
Bank of America Corp.	06053M864	02/12/15	02/26/27	100.000	0.000	3.3492		0.101220	0.102915	0.104638	0.106390	0.108172	37.17	38.43
Bank of America Corp.	06053U106	02/05/15	01/28/22	100.000	0.000	2.5377		0.075043	0.075995	0.076959	0.077936	0.078925	27.48	28.18
Bank of America Corp.	06053W169	04/02/15	03/25/22	100.000	0.000	2.7072		0.080388	0.081476	0.082579	0.083697	0.084830	29.35	30.15
Bank of America Corp.	06053W359	06/04/15	05/27/22	100.000	0.000	2.8843		0.086019	0.087259	0.088518	0.089794	0.091089	31.28	32.18
Bank of America Corp.	06053W458	07/02/15	06/24/22	100.000	0.000	3.1925		0.095922	0.097453	0.099008	0.100589	0.102195	34.83	35.95
Bank of America Corp.	06053W631	08/10/15	08/27/21	100.000	0.000	2.7830		0.081805	0.082944	0.084098	0.085268	0.086455	29.94	30.78
Bank of America Corp.	06053W649	08/10/15	08/26/22	100.000	0.000	3.0325		0.089582	0.090940	0.092319	0.093719	0.095140	32.84	33.84
Bank of America Corp.	06053W730	10/01/15	09/30/22	100.000	0.000	2.9206		0.085019	0.085790	0.087521	0.088313	0.089603	31.41	32.28
Bank of America Corp.	06053W888	10/23/15	10/28/22	100.000	0.000	2.9889		0.088136	0.089453	0.090789	0.092146	0.093523	32.13	33.10
Bank of America Corp.	06053Y330	12/02/15	11/30/18	100.000	0.000	1.8674		0.053241	0.053444				17.77	
BANK OF NOVA SCOTIA	064159MB9	08/29/18	08/05/20	100.000	0.000	3.0786				0.085517	0.086658	0.087992	10.43	31.35
Barclays Bank PLC	067387HP8	02/28/14	02/29/20	100.000	0.000	2.6300		0.079610	0.079342	0.081718	0.081442	0.083420	29.27	29.99
Barclays Bank PLC	067387HW3	03/28/14	03/28/24	100.000	0.000	3.5500		0.111536	0.113516	0.115531	0.117582	0.119669	40.88	42.35
Barclays Bank PLC	067387HZ6	04/10/14	04/10/24	100.000	0.000	3.6100		0.113655	0.115706	0.117795	0.119921	0.122086	41.62	43.14
Barclays Bank PLC	06738JFL3	11/12/10	11/12/22	100.000	VARIES	3.8891		0.110386	0.110372	0.110358	0.110343	0.110328	39.74	39.72
Barclays Bank PLC	06738JHK3	09/30/10	09/30/20	100.000	VARIES	4.0513		0.115741	0.115308	0.114866	0.114339	0.113802	41.51	41.16

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIES	4.2147		0.121867	0.121614	0.121356	0.120902	0.120439	43.79	43.54
Barclays Bank PLC	06738JJR6	10/07/10	10/07/20	100.000	VARIES	4.0417		0.115870	0.115370	0.114860	0.114262	0.113652	41.54	41.14
Barclays Bank PLC	06738JL28	03/24/11	03/24/21	100.000	VARIES	4.4416		0.126957	0.127155	0.127357	0.127563	0.127003	45.78	45.85
Barclays Bank PLC	06738JLF9	11/04/10	11/04/25**	100.000	VARIES	3.9434		0.000000	0.000000	0.000000	0.000000	0.000000	0.00**	0.00
Barclays Bank PLC	06738JLS1	10/21/10	10/21/20	100.000	VARIES	4.0317		0.115630	0.115151	0.114662	0.114061	0.113449	41.47	41.09
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIES	4.2148		0.121914	0.121660	0.121400	0.120942	0.120475	43.80	43.54
Barclays Bank PLC	06738JMB7	08/19/10	08/19/22	100.000	VARIES	4.2846	318.77	0.121132	0.121049	0.120964	0.120878	0.120789	43.57	43.51
Barclays Bank PLC	06738KAM3	02/25/11	02/25/31	100.000	VARIES	5.5651		0.123991	0.124618	0.125640	0.126689	0.127768	44.96	45.69
Barclays Bank PLC	06738KBW0	02/09/11	02/09/21	100.000	VARIES	4.8413		0.136649	0.136418	0.136129	0.135833	0.135512	49.08	48.87
Barclays Bank PLC	06738KCN9	03/16/11	03/16/21	100.000	VARIES	4.8210		0.136087	0.135867	0.135582	0.135291	0.134962	48.90	48.69
Barclays Bank PLC	06738KEA5	03/09/11	03/09/21	100.000	VARIES	5.1731		0.151949	0.150859	0.149740	0.148592	0.147415	54.26	53.44
Barclays Bank PLC	06738KEM9	04/08/11	04/08/21	100.000	VARIES	5.0807		0.143956	0.143647	0.143245	0.142831	0.142413	51.71	51.42
Barclays Bank PLC	06738KHK0	05/12/11	05/12/21	100.000	VARIES	4.6809		0.132046	0.131861	0.131599	0.131332	0.131024	47.48	47.30
Barclays Bank PLC	06738KK75	01/25/12	01/25/19	100.000	0.000	4.4001		0.155280	0.158697	0.162188			57.59	3.89
Barclays Bank PLC	06738KLP4	06/28/11	06/28/23	100.000	VARIES	4.8717		0.139674	0.139446	0.139109	0.138764	0.138357	50.24	50.01
Barclays Bank PLC	06738KMV0	07/28/11	07/28/21	100.000	VARIES	4.8123		0.137189	0.136847	0.136497	0.136091	0.135675	49.22	48.94
Barclays Bank PLC	06738KN56	02/29/12	02/28/18	100.000	0.000	3.1971		0.105148					6.10	
Barclays Bank PLC	06738KN98	02/29/12	02/28/22	100.000	VARIES	4.0104		0.111555	0.109704	0.111448	0.109556	0.110668	40.36	40.23
Barclays Bank PLC	06738KQ53	02/14/12	02/14/22	100.000	0.500	4.1087		0.139261	0.141837	0.144465	0.147148	0.149885	51.31	53.23
Barclays Bank PLC	06738KQS3	08/31/11	08/31/31	100.000	VARIES	6.1336		0.142445	0.141214	0.144698	0.144006	0.147324	52.04	53.01
Barclays Bank PLC	06738KQT1	08/05/11	08/05/21	100.000	VARIES	4.6124		0.133526	0.133100	0.132664	0.132031	0.131383	47.87	47.46
Barclays Bank PLC	06738KTB7	09/30/11	09/30/31	100.000	VARIES	5.4570		0.136177	0.137192	0.138235	0.139675	0.141155	49.39	50.29
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIES	5.2986		0.134351	0.135189	0.136050	0.137091	0.138161	48.67	49.36
Barclays Bank PLC	06738KWX5	10/31/11	11/01/31	100.000	VARIES	4.5597		0.117526	0.116606	0.119574	0.118622	0.120958	42.85	43.55
BARCLAYS BANK PLC	06739FJA0	12/18/15	12/19/22	100.000	0.125	2.3109	47.85	0.067050	0.067784	0.068527	0.069279	0.070039	24.29	24.82
BARCLAYS BANK PLC	06739FJF9	03/11/16	03/13/23	100.000	0.125	2.2608	41.41	0.064842	0.065536	0.066237	0.066947	0.067664	23.62	24.13
Barclays Bank PLC	06739JYA5	09/30/09	09/30/19	100.000	VARIES	5.0571		0.135274	0.136337	0.137426	0.138932		49.09	37.24
Barclays Bank PLC	06740AC49	09/30/13	09/27/19	100.000	0.000	2.5800		0.078948	0.078663	0.080998	0.080706		28.96	21.73
Barclays Bank PLC	06740AE21	10/31/13	10/30/19	100.000	0.000	2.5111		0.076223	0.076758	0.078149	0.078698		28.04	23.70
Barclays Bank PLC	06740AF38	11/29/13	11/26/19	100.000	0.000	2.5599		0.078274	0.077983	0.080291	0.079993		28.59	26.36
Barclays Bank PLC	06740AH69	12/30/13	12/27/19	100.000	0.000	2.8199		0.086632	0.087373	0.089092	0.089854		31.77	32.21
Barclays Bank PLC	06740AL80	02/28/14	02/27/20	100.000	0.000	2.6775		0.079852	0.082262	0.082004	0.084480	0.084215	29.86	30.66
Barclays Bank PLC	06740ASJ9	02/29/12	02/28/22	100.000	VARIES	3.2529		0.093716	0.092152	0.093394	0.091585	0.092149	33.88	33.60
Barclays Bank PLC	06740AWF2	10/31/12	10/30/19	100.000	0.000	2.2609		0.069497	0.069898	0.071077	0.071488		25.54	21.54
Barclays Bank PLC	06740AYA1	02/28/13	02/27/20	100.000	0.000	2.1583		0.064594	0.066373	0.065995	0.067813	0.067427	24.08	24.60
Barclays Bank PLC	06740AYT0	04/30/13	04/29/20	100.000	0.000	2.0500		0.061729	0.062021	0.063001	0.063299	0.063948	22.67	23.11
Barclays Bank PLC	06740AZZ5	07/31/13	07/30/19	100.000	0.000	2.6012		0.078376	0.080711	0.080428	0.082824		29.35	17.32
Barclays Bank PLC	06740D558	02/04/15	08/03/22	100.000	0.000	2.2500		0.066091	0.066835	0.067587	0.068347	0.069116	24.15	24.69
Barclays Bank PLC	06740PBC9	06/24/10	06/26/18	100.000	0.000	4.9700		0.199561					34.92	
Barclays Bank PLC	06740PBX3	07/06/10	07/06/20	100.000	VARIES	5.0547		0.149002	0.147753	0.146473	0.145070	0.143632	52.97	51.98
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIES	4.9296		0.105761	0.106462	0.107180	0.107916	0.108669	38.25	38.76
Barclays Bank PLC	06740PM37	11/30/10	11/30/20	100.000	VARIES	4.6824		0.134312	0.133740	0.133154	0.132446	0.131721	48.21	47.76

\*\* These calculations may be revised.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	----- 2018	2019	
Barclays Bank PLC	06740PMM5	08/27/10	08/29/18	100.000	0.000	3.8101		0.135606	0.138949					33.15	
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25	100.000	VARIES	4.4380		0.107212	0.107898	0.108599	0.109316	0.110049		38.87	39.38
Barclays Bank PLC	06740PMT0	08/26/10	08/26/20	100.000	VARIES	4.3098		0.125112	0.124378	0.123628	0.122681	0.121714		44.72	44.10
Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIES	5.2624		0.126578	0.127647	0.128744	0.129870	0.131026		45.76	46.55
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIES	4.6203		0.129307	0.129430	0.129555	0.129684	0.129815		46.59	46.68
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25	100.000	VARIES	4.7399		0.108119	0.109067	0.110037	0.111030	0.112047		39.27	39.98
Barclays Bank PLC	06740PX43	12/17/10	12/19/18	100.000	0.000	4.6600		0.178745	0.182910					62.95	
Barclays Bank PLC	06740PX50	12/17/10	12/19/18	100.000	0.000	4.6600		0.178745	0.182910					62.95	
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIES	5.6003		0.124879	0.126582	0.128333	0.130133	0.131983		45.27	46.53
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIES	4.9825		0.143143	0.142770	0.142190	0.141596	0.140865		51.31	50.86
Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIES	5.5228		0.134703	0.135145	0.135822	0.136517	0.137231		48.74	49.24
Barclays Bank PLC	06741JS59	05/20/14	05/20/21	100.000	0.000	2.7400		0.083716	0.084863	0.086026	0.087204	0.088399		30.44	31.28
Barclays Bank PLC	06741JV30	07/23/14	07/23/21	100.000	0.000	2.8400		0.085852	0.087071	0.088308	0.089562	0.090833		31.51	32.42
Barclays Bank PLC	06741JV89	08/18/14	08/18/21	100.000	0.000	2.8000		0.084544	0.085728	0.086928	0.088145	0.089379		30.97	31.84
Barclays Bank PLC	06741L427	03/02/12	03/05/18	100.000	0.000	3.2000		0.105874						6.78	
Barclays Bank PLC	06741RG08	04/18/13	04/18/30	100.000	VARIES	3.0513		0.088375	0.088664	0.088851	0.089041	0.089234		31.90	32.05
Barclays Bank PLC	06741T2A4	11/29/13	11/29/18	100.000	0.000	2.1200		0.064072	0.064751					21.14	
Barclays Bank PLC	06741T2W6	12/23/13	12/23/33	100.000	VARIES	4.3876		0.091194	0.091235	0.091278	0.091321	0.091366		32.84	32.87
Barclays Bank PLC	06741T3M7	12/27/13	12/27/28	100.000	VARIES	4.2827		0.094114	0.094346	0.094582	0.094824	0.095070		33.92	34.09
Barclays Bank PLC	06741T6B8	02/28/14	02/28/34	100.000	VARIES	4.0797		0.092003	0.088956	0.090612	0.089317	0.090487		32.85	32.82
Barclays Bank PLC	06741T6S1	03/28/14	03/28/34	100.000	VARIES	4.1532		0.090236	0.086341	0.082366	0.078308	0.075903		31.05	28.32
Barclays Bank PLC	06741T6U6	03/04/14	03/04/24	100.000	0.250	3.4337		0.106572	0.108283	0.110022	0.111792	0.113592		39.08	40.34
Barclays Bank PLC	06741TGD3	09/20/12	09/20/19	100.000	0.000	2.6499		0.083965	0.085078	0.086205	0.087347			30.65	22.53
Barclays Bank PLC	06741TL70	09/19/13	09/21/20	100.000	0.000	3.1924		0.100673	0.102280	0.103913	0.105572	0.107257		36.86	38.04
Barclays Bank PLC	06741TM79	09/27/13	09/27/19	100.000	0.000	2.7613		0.085594	0.086776	0.087974	0.089188			31.25	23.62
Barclays Bank PLC	06741TPR2	03/21/13	03/21/33	100.000	VARIES	3.9299		0.059718	0.060891	0.062087	0.063307	0.064551		21.95	22.82
Barclays Bank PLC	06741TRP4	03/28/13	03/28/33	100.000	VARIES	3.9300		0.059718	0.060891	0.062088	0.063308	0.064552		21.93	22.80
Barclays Bank PLC	06741TRR0	04/09/13	04/09/28	100.000	VARIES	3.5338		0.075381	0.075178	0.074972	0.074762	0.075823		27.07	27.02
Barclays Bank PLC	06741TRW9	04/30/13	04/30/20	100.000	0.000	2.1700		0.066426	0.067147	0.067875	0.068612	0.069356		24.13	24.66
Barclays Bank PLC	06741TSE8	04/19/13	04/19/33	100.000	VARIES	3.7861		0.072874	0.072226	0.071565	0.070893	0.071879		26.02	25.67
Barclays Bank PLC	06741TUA3	05/10/13	05/10/28	100.000	VARIES	3.2563		0.064436	0.065486	0.066552	0.067635	0.068737		23.49	24.27
Barclays Bank PLC	06741TUB1	05/03/13	05/03/33	100.000	VARIES	3.4200		0.056163	0.057123	0.058100	0.059094	0.060104		20.50	21.21
Barclays Bank PLC	06741TV38	10/31/13	10/31/18	100.000	0.000	2.1200		0.064071	0.064750					19.28	
Barclays Bank PLC	06741TVK0	05/31/13	05/31/33	100.000	VARIES	3.5100		0.056856	0.057854	0.058869	0.059902	0.060954		20.71	21.44
Barclays Bank PLC	06741TWH6	06/17/13	06/17/33	100.000	VARIES	3.6856		0.063275	0.063121	0.062964	0.062804	0.063942		22.75	22.65
Barclays Bank PLC	06741TXA0	06/28/13	06/30/20	100.000	0.000	2.9922		0.095019	0.096440	0.097883	0.099347	0.100834		34.47	35.50
BARCLAYS BANK PLC	06741TXZ5	07/31/13	07/30/20	100.000	0.250	2.9327	136.67	0.090669	0.091896	0.093142	0.094406	0.095689		33.24	34.14
BARCLAYS BANK PLC	06741TYX9	07/24/13	07/24/28	100.000	VARIES	3.9848	150.14	0.076647	0.075691	0.075670	0.076368	0.077604		27.27	27.67
BARCLAYS BANK PLC	06741TZW0	08/15/13	08/15/33	100.000	VARIES	4.2320	151.29	0.074705	0.072871	0.071855	0.071462	0.071534		26.18	25.75
Barclays Bank PLC	06741TZX8	08/01/13	08/01/23	100.000	0.250	3.5547		0.112637	0.114515	0.116427	0.118373	0.120354		41.46	42.85
Barclays Bank PLC	06741U2A1	12/31/15	12/31/21	100.000	0.000	2.5800		0.075437	0.076410	0.077396	0.078394	0.079406		27.33	28.04
Barclays Bank PLC	06741UAU8	03/28/14	06/30/20	100.000	0.000	2.8996		0.089744	0.091045	0.092365	0.093704	0.095062		32.54	33.50

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Barclays Bank PLC	06741UBA1	04/25/14	04/25/34	100.000	VARIES	3.4516		0.069841	0.065983	0.065846	0.065707	0.065565	24.18	23.66
Barclays Bank PLC	06741UBK9	04/30/14	04/30/29	100.000	VARIES	3.9399		0.094249	0.093321	0.093568	0.093820	0.094077	33.72	33.76
Barclays Bank PLC	06741UBX1	04/30/14	04/30/24	100.000	VARIES	3.4912		0.100310	0.100336	0.100221	0.100104	0.099897	36.11	36.04
Barclays Bank PLC	06741UDA9	05/30/14	05/30/34	100.000	VARIES	3.8795		0.086268	0.083526	0.083329	0.083128	0.082923	30.47	29.95
Barclays Bank PLC	06741UFK5	07/28/14	07/28/34	100.000	VARIES	3.8226		0.085541	0.081867	0.078122	0.074306	0.070417	29.00	26.26
Barclays Bank PLC	06741UFM1	07/31/14	07/31/34	100.000	VARIES	3.8919		0.090822	0.088924	0.086989	0.086668	0.086341	31.78	31.16
Barclays Bank PLC	06741UFY5	07/30/14	07/29/21	100.000	0.000	2.8200		0.085191	0.086393	0.087611	0.088846	0.090099	31.25	32.14
Barclays Bank PLC	06741UGX6	08/29/14	08/28/29	100.000	VARIES	3.7703		0.092780	0.091314	0.089821	0.089576	0.089327	32.77	32.23
Barclays Bank PLC	06741UJW5	09/29/14	09/29/34	100.000	VARIES	3.7464		0.089713	0.088115	0.086487	0.086254	0.086015	31.71	31.05
Barclays Bank PLC	06741UKP8	10/30/14	10/30/34	100.000	VARIES	3.5915		0.085373	0.085114	0.084851	0.084582	0.084309	30.66	30.46
Barclays Bank PLC	06741UMK7	12/04/14	12/06/21	100.000	0.000	2.6300		0.079024	0.080063	0.081116	0.082182	0.083263	28.69	29.45
Barclays Bank PLC	06741UQZ0	02/20/15	02/25/22	100.000	0.000	2.6399		0.078330	0.079364	0.080411	0.081473	0.082548	28.65	29.41
Barclays Bank PLC	06741UVZ4	05/19/15	02/18/20	100.000	0.000	2.2397		0.065407	0.066139	0.066880	0.067629	0.068386	23.87	24.41
Barclays Bank PLC	06741VAN2	09/30/16	09/29/23	100.000	0.000	2.2200	28.06	0.063039	0.063739	0.064447	0.065162	0.065885	22.95	23.46
Barclays Bank PLC	06741VAY8	09/30/16	09/30/21	100.000	0.000	2.0500	25.89	0.058118	0.058713	0.059315	0.059923	0.060537	21.14	21.57
Barclays Bank PLC	06741VCG5	10/31/16	10/31/23	100.000	0.000	2.5499	30.09	0.072649	0.073576	0.074514	0.075464	0.076426	26.43	27.11
Barclays Bank PLC	06741VCH3	10/31/16	10/29/21	100.000	0.000	2.2199	26.17	0.063037	0.063737	0.064445	0.065160	0.065883	22.91	23.42
Barclays Bank PLC	06741VDS8	11/28/16	11/24/23	100.000	0.000	3.0999	34.17	0.088769	0.090145	0.091542	0.092961	0.094401	32.31	33.32
Barclays Bank PLC	06741VE40	11/28/16	11/26/21	100.000	0.000	2.6500	29.17	0.075564	0.076565	0.077579	0.078607	0.079649	27.45	28.19
Barclays Bank PLC	06741VE65	11/28/16	11/26/21	100.000	0.000	2.6500	29.17	0.075564	0.076565	0.077579	0.078607	0.079649	27.45	28.19
Barclays Bank PLC	06741VEJ7	12/30/16	12/29/23	100.000	0.000	3.3400	33.78	0.095894	0.097495	0.099123	0.100779	0.102462	34.82	35.99
Barclays Bank PLC	06741VF64	12/30/16	06/30/20	100.000	0.000	2.6600	26.85	0.075869	0.076878	0.077900	0.078937	0.079986	27.50	28.23
Barclays Bank PLC	06741VFP2	12/30/16	12/30/21	100.000	0.000	2.9701	30.01	0.084970	0.086232	0.087512	0.088812	0.090131	30.82	31.74
Barclays Bank PLC	06741VFX5	12/30/16	12/31/21	100.000	0.000	2.9684	30.07	0.084459	0.084316	0.086985	0.086837	0.089094	30.80	31.72
Barclays Bank PLC	06741VG22	01/31/17	07/30/20	100.000	0.000	2.6421	24.41	0.072739	0.074921	0.074673	0.076914	0.076659	27.24	27.97
Barclays Bank PLC	06741VG30	01/27/17	01/25/23	100.000	0.000	3.1501	29.44	0.088865	0.090264	0.091686	0.093130	0.094597	32.68	33.72
Barclays Bank PLC	06741VG55	01/31/17	07/31/19	100.000	0.000	2.1999	20.33	0.061780	0.062459	0.063146			22.57	13.32
Barclays Bank PLC	06741VG63	01/31/17	01/31/22	100.000	0.000	2.9201	27.03	0.082298	0.083499	0.084718	0.085955	0.087210	30.21	31.10
Barclays Bank PLC	06741VHH8	01/27/17	01/27/27	100.000	VARIES	2.3799	3.24	0.009472	0.009048	0.008619	0.008185	0.008283	3.20	2.97
Barclays Bank PLC	06741VHQ8	02/10/17	02/08/23	100.000	0.000	3.1499	28.28	0.088861	0.090260	0.091682	0.093126	0.094593	32.65	33.68
Barclays Bank PLC	06741VJB9	02/02/17	02/03/21	100.000	0.000	2.7601	25.38	0.077732	0.078805	0.079892	0.080995	0.082113	28.50	29.29
Barclays Bank PLC	06741VJG8	03/03/17	09/03/19	100.000	0.000	2.4698	20.54	0.069454	0.070312	0.071180	0.072059		25.36	17.38
Barclays Bank PLC	06741VJH6	03/03/17	03/03/22	100.000	0.000	2.9401	24.48	0.082870	0.084088	0.085324	0.086578	0.087851	30.34	31.24
Barclays Bank PLC	06741VJJ2	02/28/17	08/28/23	100.000	0.000	3.1900	27.02	0.090024	0.091460	0.092919	0.094401	0.095906	33.02	34.08
Barclays Bank PLC	06741VJK9	02/28/17	08/27/20	100.000	0.000	2.6240	22.06	0.073830	0.074799	0.075780	0.076775	0.077782	27.00	27.71
Barclays Bank PLC	06741VLU4	03/31/17	09/29/20	100.000	0.000	2.6600	20.11	0.074868	0.075863	0.076872	0.077895	0.078931	27.32	28.05
Barclays Bank PLC	06741VLW0	03/31/17	03/28/24	100.000	0.000	3.2600	24.68	0.092014	0.093514	0.095038	0.096587	0.098161	33.68	34.78
Barclays Bank PLC	06741VLY6	03/31/17	09/29/23	100.000	0.000	3.2100	24.30	0.090591	0.092045	0.093523	0.095024	0.096549	33.14	34.22
Barclays Bank PLC	06741VLZ3	04/05/17	04/05/22	100.000	0.000	2.8900	21.45	0.081439	0.082616	0.083810	0.085021	0.086249	29.73	30.60
Barclays Bank PLC	06741VQP0	04/28/17	10/29/20	100.000	0.000	2.6001	17.61	0.073169	0.074121	0.075084	0.076060	0.077049	26.63	27.33
Barclays Bank PLC	06741VQQ8	04/28/17	04/25/24	100.000	0.000	3.0900	20.94	0.087138	0.088484	0.089851	0.091239	0.092649	31.79	32.78
Barclays Bank PLC	06741VQR6	04/28/17	10/30/23	100.000	0.000	3.1299	21.21	0.088318	0.089700	0.091104	0.092530	0.093978	32.21	33.23

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Barclays Bank PLC	06741VQS4	05/03/17	05/03/22	100.000	0.000	2.9001	19.24	0.081725	0.082910	0.084113	0.085332	0.086570	29.77	30.64
Barclays Bank PLC	06741VTV4	05/31/17	11/30/20	100.000	0.000	2.5101	14.74	0.070599	0.071485	0.072382	0.073291	0.074210	25.63	26.28
Barclays Bank PLC	06741VTW2	05/31/17	05/30/24	100.000	0.000	3.0612	17.97	0.085850	0.085743	0.088498	0.088387	0.090726	31.40	32.35
Barclays Bank PLC	06741VU83	05/26/17	05/23/24	100.000	0.000	3.0400	18.20	0.085707	0.087009	0.088332	0.089675	0.091038	31.19	32.14
BARCLAYS BANK PLC	06741VUR1	05/19/17	05/19/27	100.000	VARIES	2.5708	2.57	0.011132	0.010597	0.010055	0.009505	0.009628	3.87	3.50
BARCLAYS BANK PLC	06741VXA5	06/30/17	06/27/24	100.000	0.000	2.9300	14.74	0.082562	0.083772	0.084999	0.086244	0.087508	29.95	30.83
BARCLAYS BANK PLC	06741VXB3	06/30/17	06/28/23	100.000	0.000	2.8299	14.23	0.079709	0.080837	0.081981	0.083141	0.084317	28.91	29.73
BARCLAYS BANK PLC	06741VXC1	06/30/17	12/31/20	100.000	0.000	2.4501	12.32	0.068892	0.069736	0.070590	0.071455	0.072330	24.95	25.57
BARCLAYS BANK PLC	06741VXF4	07/06/17	07/06/22	100.000	0.000	2.7400	13.32	0.076110	0.077153	0.078210	0.079281	0.080367	27.95	28.73
Barclays Bank PLC	06741WCC2	12/30/16	06/28/19	100.000	0.000	2.3902	24.11	0.067981	0.068793	0.069615			24.62	12.32
Barclays Bank PLC	06741WCJ7	06/05/17	06/03/22	100.000	0.000	2.6701	15.31	0.075148	0.076152	0.077168	0.078198	0.079242	27.29	28.02
BARCLAYS BANK PLC	06741WDG2	12/04/17	06/02/23	100.000	1.000	3.0301	2.27	0.084169	0.085444	0.085897	0.087198	0.087677	30.58	31.21
Barclays Bank PLC	06742B329	03/17/14	03/18/19	100.000	0.000	2.2100		0.066302	0.067034	0.067775			24.15	5.22
Barclays Bank PLC	06742B634	03/05/14	03/05/21	100.000	0.000	2.8400		0.087073	0.088309	0.089563	0.090835	0.092125	31.86	32.77
Barclays Bank PLC	06742W737	06/25/14	06/25/20	100.000	0.000	2.6600		0.081049	0.082127	0.083220	0.084327	0.085448	29.38	30.17
Barclays Bank PLC	06742W752	06/25/14	06/25/21	100.000	0.000	2.8300		0.086735	0.087962	0.089207	0.090469	0.091749	31.46	32.36
Barclays Bank PLC	06742W760	06/25/14	06/25/20	100.000	0.000	2.6600		0.081049	0.082127	0.083220	0.084327	0.085448	29.38	30.17
BARCLAYS BANK PLC	06744C3B5	09/29/17	09/30/24	100.000	0.000	3.1200	7.97	0.086674	0.088026	0.089399	0.090794	0.092210	31.69	32.69
BARCLAYS BANK PLC	06744C3C3	09/29/17	03/31/21	100.000	0.000	2.6100	6.67	0.072505	0.073451	0.074410	0.075381	0.076364	26.45	27.14
BARCLAYS BANK PLC	06744C3D1	10/04/17	10/05/22	100.000	0.000	2.7800	6.72	0.077228	0.078302	0.079390	0.080494	0.081612	28.18	28.97
BARCLAYS BANK PLC	06744C4C2	09/15/17	09/15/27	100.000	VARIES	2.4839	1.02	0.009665	0.009240	0.008810	0.008374	0.007933	3.31	3.00
BARCLAYS BANK PLC	06744C4X6	10/20/17	10/20/37	100.000	VARIES	3.4599	6.82	0.096109	0.094288	0.092435	0.092338	0.092293	34.01	33.25
BARCLAYS BANK PLC	06744C6M8	10/31/17	04/29/21	100.000	0.000	2.8100	4.76	0.078055	0.079146	0.080258	0.081385	0.082529	28.43	29.24
BARCLAYS BANK PLC	06744C6N6	10/31/17	10/31/24	100.000	0.000	3.2400	5.49	0.090000	0.091458	0.092940	0.094445	0.095975	32.84	33.91
BARCLAYS BANK PLC	06744C6P1	11/03/17	11/03/22	100.000	0.000	2.6500	4.27	0.073611	0.074586	0.075575	0.076576	0.077591	26.79	27.50
BARCLAYS BANK PLC	06744C7B1	10/27/17	10/24/24	100.000	0.000	3.2400	5.76	0.089999	0.091433	0.092914	0.094419	0.095949	32.85	33.92
BARCLAYS BANK PLC	06744C7C9	10/27/17	10/25/23	100.000	0.000	3.1300	5.56	0.086944	0.088289	0.089671	0.091074	0.092500	31.72	32.72
BARCLAYS BANK PLC	06744CAL5	07/31/17	07/31/24	100.000	0.000	3.0701	12.88	0.085279	0.086588	0.087917	0.089267	0.090637	31.33	32.30
BARCLAYS BANK PLC	06744CAM3	07/31/17	01/29/21	100.000	0.000	2.5600	10.74	0.071112	0.072018	0.072939	0.073873	0.074819	26.04	26.71
BARCLAYS BANK PLC	06744CAN1	08/03/17	08/04/22	100.000	0.000	2.6899	11.06	0.074725	0.075730	0.076749	0.077781	0.078827	27.38	28.12
BARCLAYS BANK PLC	06744CBB6	07/28/17	07/25/24	100.000	0.000	3.0200	12.84	0.083889	0.085135	0.086420	0.087725	0.089050	30.82	31.76
BARCLAYS BANK PLC	06744CBC4	07/28/17	07/27/22	100.000	0.000	2.6601	11.31	0.073891	0.074868	0.075864	0.076873	0.077896	27.08	27.81
BARCLAYS BANK PLC	06744CD65	10/25/17	10/24/24	100.000	0.000	3.2400	5.94	0.090000	0.091449	0.092931	0.094436	0.095966	32.86	33.93
BARCLAYS BANK PLC	06744CD73	10/25/17	10/24/24	100.000	0.000	3.2400	5.94	0.090000	0.091450	0.092931	0.094437	0.095967	32.86	33.93
BARCLAYS BANK PLC	06744CEV9	08/31/17	08/30/24	100.000	0.000	2.9100	9.78	0.080833	0.081996	0.083202	0.084399	0.085641	29.60	30.47
BARCLAYS BANK PLC	06744CEX5	08/31/17	02/26/21	100.000	0.000	2.4699	8.30	0.068608	0.069436	0.070294	0.071162	0.072041	25.06	25.68
BARCLAYS BANK PLC	06744CGK1	08/25/17	08/22/24	100.000	0.000	2.9600	10.36	0.082221	0.083418	0.084652	0.085905	0.087176	30.13	31.03
BARCLAYS BANK PLC	06744CHA2	08/17/17	08/19/21	100.000	0.000	2.5199	9.38	0.070007	0.070889	0.071783	0.072687	0.073603	25.60	26.24
BARCLAYS BANK PLC	06744CJQ5	11/27/17	11/21/24	100.000	0.000	3.1199	2.95	0.086665	0.087972	0.089344	0.090738	0.092154	31.54	32.53
BARCLAYS BANK PLC	06744CJR3	11/27/17	11/22/23	100.000	0.000	3.0299	2.86	0.084165	0.085405	0.086699	0.088012	0.089346	30.62	31.55
BARCLAYS BANK PLC	06744CJY8	11/30/17	05/28/21	100.000	0.000	2.8000	2.41	0.077777	0.078854	0.079958	0.081077	0.082212	28.27	29.06
BARCLAYS BANK PLC	06744CJZ5	11/30/17	11/29/24	100.000	0.000	3.1200	2.69	0.086666	0.088011	0.089384	0.090778	0.092194	31.53	32.52



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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
BARCLAYS BANK PLC	06744CKH3	12/05/17	12/05/22	100.000	0.000	2.9000	2.09	0.080556	0.081724	0.082909	0.084111	0.085331	29.27	30.13
BARCLAYS BANK PLC	06744CKT7	12/05/17	12/05/22	100.000	0.000	2.9800	2.15	0.082778	0.084011	0.085263	0.086533	0.087823	30.09	30.99
BARCLAYS BANK PLC	06744CMQ1	12/27/17	12/30/22	100.000	0.000	3.0300	0.34	0.084188	0.085463	0.086758	0.088072	0.089407	30.54	31.47
BARCLAYS BANK PLC	06744CMR9	12/27/17	06/30/21	100.000	0.000	2.8799	0.32	0.080018	0.081170	0.082339	0.083524	0.084727	29.02	29.86
BARCLAYS BANK PLC	06744CN72	12/29/17	12/27/24	100.000	0.000	3.2100	0.18	0.089166	0.090581	0.092035	0.093512	0.095013	32.37	33.41
BARCLAYS BANK PLC	06744CN80	12/29/17	12/27/23	100.000	0.000	3.1400	0.17	0.087221	0.088576	0.089966	0.091379	0.092813	31.65	32.65
BARCLAYS BANK PLC	06744CP21	12/13/17	12/13/22	100.000	0.000	2.9000	1.45	0.080555	0.081723	0.082908	0.084111	0.085330	29.25	30.11
BARCLAYS BANK PLC	06744CPC9	01/05/18	01/06/23	100.000	1.300	3.0300			0.084166	0.085449	0.085649	0.086947	30.19	31.06
BARCLAYS BANK PLC	06744CPT2	12/28/17	12/23/20	100.000	0.000	2.8399	0.24	0.078886	0.079975	0.081111	0.082263	0.083431	28.61	29.43
BARCLAYS BANK PLC	06744CQA2	01/31/18	07/29/21	100.000	0.000	2.9600			0.082222	0.083432	0.084666	0.085919	27.40	30.64
BARCLAYS BANK PLC	06744CQB0	01/31/18	01/30/25	100.000	0.000	3.2700			0.090833	0.092318	0.093828	0.095362	30.29	33.97
BARCLAYS BANK PLC	06744CQE4	01/31/18	01/31/23	100.000	1.000	3.0900			0.085833	0.087160	0.087648	0.089002	28.61	31.74
BARCLAYS BANK PLC	06744CQJ3	02/05/18	02/03/23	100.000	1.000	3.3800			0.093888	0.095457	0.096131	0.097756	30.84	34.83
BARCLAYS BANK PLC	06744CQZ7	01/26/18	01/24/25	100.000	0.000	3.2700			0.090833	0.092301	0.093811	0.095344	30.66	33.98
BARCLAYS BANK PLC	06744CR29	01/26/18	01/24/24	100.000	0.000	3.2100			0.089166	0.090581	0.092035	0.093512	30.09	33.33
BARCLAYS BANK PLC	06744CRB9	12/29/17	06/30/23	100.000	0.000	3.0800	0.17	0.085563	0.086880	0.088218	0.089577	0.090956	31.04	32.01
BARCLAYS BANK PLC	06744CRJ2	01/10/18	01/07/21	100.000	0.000	2.8899			0.080276	0.081417	0.082593	0.083787	28.38	29.93
BARCLAYS BANK PLC	06744CSA0	01/26/18	01/26/23	100.000	VARIES	3.3198			0.092217	0.091442	0.090655	0.090735	30.77	32.67
BARCLAYS BANK PLC	06744CSB8	01/18/18	01/14/21	100.000	0.000	3.0399			0.084442	0.085697	0.086999	0.088322	29.17	31.52
BARCLAYS BANK PLC	06744CT50	01/26/18	01/26/28	100.000	VARIES	3.1964			0.011621	0.010985	0.010340	0.009684	3.79	3.64
BARCLAYS BANK PLC	06744CT76	02/02/18	02/02/23	100.000	VARIES	3.0901			0.085836	0.085016	0.083819	0.083852	28.12	30.22
BARCLAYS BANK PLC	06744CTC5	02/14/18	02/12/25	100.000	0.000	3.7700			0.104721	0.106673	0.108684	0.110733	33.47	39.33
BARCLAYS BANK PLC	06744CTD3	02/01/18	02/01/21	100.000	VARIES	3.2299			0.089720	0.089487	0.089250	0.089293	29.57	32.14
BARCLAYS BANK PLC	06744CTM3	03/05/18	03/05/25	100.000	VARIES	3.7200			0.103334	0.102673	0.101999	0.102408	30.51	36.81
BARCLAYS BANK PLC	06744CTR2	02/26/18	02/21/25	100.000	0.000	3.3199			0.092221	0.093709	0.095265	0.096846	28.32	34.42
BARCLAYS BANK PLC	06744CTS0	02/26/18	11/21/23	100.000	0.000	3.2994		0.091650	0.092364	0.093888	0.095437	0.097011	28.17	34.20
BARCLAYS BANK PLC	06744CU90	01/31/18	07/29/22	100.000	0.000	3.0600			0.085000	0.086293	0.087613	0.088954	28.33	31.71
BARCLAYS BANK PLC	06744CUA7	01/31/18	07/29/22	100.000	0.000	3.0600			0.085000	0.086293	0.087614	0.088954	28.33	31.71
BARCLAYS BANK PLC	06744CUB5	02/28/18	02/28/25	100.000	0.000	3.7300			0.103611	0.105543	0.107512	0.109517	31.63	38.84
BARCLAYS BANK PLC	06744CUC3	02/28/18	02/28/23	100.000	1.100	3.5359			0.098221	0.099957	0.100644	0.102423	29.97	36.41
BARCLAYS BANK PLC	06744CUD1	02/28/18	02/26/21	100.000	0.000	3.2938			0.091494	0.092984	0.094515	0.096072	27.91	34.14
BARCLAYS BANK PLC	06744CUP4	03/05/18	03/03/23	100.000	1.000	3.5700			0.099166	0.100916	0.101726	0.103542	29.56	36.79
BARCLAYS BANK PLC	06744CUC2	03/05/18	03/03/23	100.000	0.000	3.5700			0.099166	0.100917	0.102718	0.104551	29.56	37.08
BARCLAYS BANK PLC	06744CUW9	02/28/18	02/26/38	100.000	VARIES	3.9197			0.108881	0.106116	0.103296	0.100420	32.65	36.99
BARCLAYS BANK PLC	06744CVE8	02/09/18	02/09/21	100.000	VARIES	3.1999			0.088885	0.088640	0.088392	0.088377	28.59	31.83
BARCLAYS BANK PLC	06744CVY4	02/14/18	02/14/23	100.000	0.000	3.5600			0.098889	0.100649	0.102441	0.104264	31.59	37.05
BARCLAYS BANK PLC	06744CWD9	02/16/18	02/16/21	100.000	VARIES	2.8899			0.080274	0.080029	0.079781	0.079788	25.25	28.73
BARCLAYS BANK PLC	06744CWE7	02/13/18	02/16/21	100.000	0.000	2.8899		0.080276	0.080296	0.081456	0.082633	0.083827	25.69	29.86
BARCLAYS BANK PLC	06744CWV9	02/21/18	02/19/21	100.000	0.000	2.8900			0.080277	0.081424	0.082600	0.083794	25.04	29.84
BARCLAYS BANK PLC	06744CWY3	02/22/18	02/22/21	100.000	VARIES	3.3299			0.092498	0.092419	0.092339	0.092282	28.57	33.24
BARCLAYS BANK PLC	06744CY62	03/29/18	03/28/23	100.000	0.000	3.5100			0.097500	0.099201	0.100942	0.102714	26.68	36.35
BARCLAYS BANK PLC	06744CY70	03/29/18	09/26/24	100.000	0.000	3.6400			0.101110	0.102919	0.104792	0.106700	27.67	37.75

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BARCLAYS BANK PLC	06744CYD7	03/29/18	03/31/21	100.000	0.000	3.3000		0.091666	0.091674	0.093187	0.094724	0.096287	25.07	34.11
BARCLAYS BANK PLC	06744CYE5	04/03/18	04/05/23	100.000	0.000	3.5300		0.098055	0.098074	0.099805	0.101566	0.103359	26.43	36.55
BARCLAYS BANK PLC	06744CYF2	03/29/18	03/31/23	100.000	1.250	3.5081			0.097446	0.099156	0.099677	0.101425	26.66	36.00
BARCLAYS BANK PLC	06744CYT2	03/08/18	03/08/21	100.000	VARIES	3.3300			0.092500	0.092421	0.092341	0.092307	27.09	33.24
BARCLAYS BANK PLC	06744CYW5	03/09/18	03/09/28	100.000	VARIES	3.4394			0.014260	0.013431	0.012587	0.011729	4.07	4.49
BARCLAYS BANK PLC	06744CZF1	03/29/18	03/29/38	100.000	VARIES	3.8306			0.106404	0.103122	0.099777	0.100961	28.64	36.32
BARCLAYS BANK PLC	06744CZQ7	03/07/18	04/05/19	100.000	0.000	2.5590		0.071083	0.071224	0.072135			21.01	6.78
BARCLAYS BANK PLC	06746L125	09/14/17	09/16/21	100.000	0.000	2.5900	7.70	0.071954	0.072886	0.073830	0.074786	0.075754	26.27	26.95
BARCLAYS BANK PLC	06746M107	09/14/17	09/15/22	100.000	0.000	2.7800	8.26	0.077228	0.078301	0.079390	0.080493	0.081612	28.22	29.01
BARCLAYS BANK PLC	06746M206	09/14/17	09/14/23	100.000	0.000	2.9700	8.83	0.082500	0.083725	0.084968	0.086230	0.087511	30.18	31.09
BARCLAYS BANK PLC	06746M404	09/14/17	09/16/21	100.000	0.000	2.5900	7.70	0.071954	0.072886	0.073830	0.074786	0.075754	26.27	26.95
BARCLAYS BANK PLC	06746N451	01/03/18	01/03/25	100.000	0.000	3.2700			0.090833	0.092318	0.093828	0.095362	32.78	34.05
BARCLAYS BANK PLC	06746P795	02/05/18	02/03/23	100.000	0.000	3.3800			0.093888	0.095457	0.097070	0.098711	30.84	35.14
BARCLAYS BANK PLC	06746Q462	03/01/18	03/03/21	100.000	0.000	3.2599		0.090554	0.090570	0.092047	0.093547	0.095072	27.35	33.76
BARCLAYS BANK PLC	06746Q702	03/05/18	03/03/21	100.000	0.000	3.3199			0.092221	0.093735	0.095291	0.096872	27.48	34.39
BARCLAYS BANK PLC	06746R320	05/18/18	05/20/20	100.000	0.000	3.3899		0.094164	0.094182	0.095779	0.097402	0.099053	21.07	34.91
BARCLAYS BANK PLC	06746R338	06/01/18	05/27/22	100.000	0.000	3.5899			0.099720	0.101470	0.103291	0.105145	21.00	36.98
BARCLAYS BANK PLC	06746R841	05/03/18	05/06/21	100.000	0.000	3.4899		0.096942	0.098662	0.098662	0.100384	0.102136	23.17	36.02
BARCLAYS BANK PLC	06746T250	09/06/18	09/04/25	100.000	0.000	3.8400				0.106666	0.108691	0.110778	12.27	39.25
BARCLAYS BANK PLC	06746T805	07/05/18	07/03/25	100.000	0.000	3.8500				0.106944	0.108979	0.111077	18.82	39.60
BARCLAYS BANK PLC	06746X2A0	03/13/18	03/11/21	100.000	0.000	3.3499			0.093054	0.094595	0.096180	0.097791	26.97	34.69
BARCLAYS BANK PLC	06746X2B8	03/16/18	03/16/21	100.000	VARIES	3.2600			0.090556	0.090447	0.090337	0.090392	25.80	32.54
BARCLAYS BANK PLC	06746X2F9	03/21/18	03/22/21	100.000	0.000	3.3500			0.093063	0.094622	0.096207	0.097819	26.21	34.67
BARCLAYS BANK PLC	06746X3C5	03/28/18	03/29/21	100.000	0.000	3.3000			0.091674	0.093187	0.094724	0.096287	25.17	34.11
BARCLAYS BANK PLC	06746X3U5	04/30/18	04/30/21	100.000	0.000	3.4900			0.096944	0.098636	0.100357	0.102108	23.47	36.03
BARCLAYS BANK PLC	06746X3V3	04/30/18	04/30/25	100.000	0.000	3.8700			0.107500	0.109580	0.111701	0.113862	26.03	40.09
BARCLAYS BANK PLC	06746X3W1	04/30/18	04/28/23	100.000	1.250	3.7000			0.102778	0.104679	0.105331	0.107280	24.89	37.96
BARCLAYS BANK PLC	06746X3X9	05/03/18	05/03/23	100.000	0.000	3.7000			0.102778	0.104679	0.106616	0.108588	24.57	38.26
BARCLAYS BANK PLC	06746X4M2	05/03/18	05/03/23	100.000	0.000	3.7000			0.102778	0.104679	0.106616	0.108588	24.57	38.26
BARCLAYS BANK PLC	06746X4W0	04/27/18	04/25/23	100.000	0.000	3.7000			0.102777	0.104657	0.106593	0.108565	25.20	38.28
BARCLAYS BANK PLC	06746X4X8	04/27/18	07/25/24	100.000	0.000	3.8193			0.106091	0.107081	0.109126	0.111210	26.04	39.56
BARCLAYS BANK PLC	06746X5F6	04/30/18	04/30/21	100.000	0.000	3.4900			0.096944	0.098636	0.100357	0.102108	23.47	36.03
BARCLAYS BANK PLC	06746X5W9	04/11/18	04/09/21	100.000	0.000	3.3399			0.092776	0.094308	0.095883	0.097484	24.25	34.49
BARCLAYS BANK PLC	06746X6A6	04/25/18	04/25/28	100.000	VARIES	3.6446			0.016655	0.016063	0.015459	0.014845	4.06	5.59
BARCLAYS BANK PLC	06746X6Q1	04/30/18	04/28/23	100.000	0.000	3.7000			0.102777	0.104657	0.106593	0.108565	24.89	38.27
BARCLAYS BANK PLC	06746X6R9	04/30/18	04/30/21	100.000	VARIES	3.4902			0.096949	0.097429	0.097918	0.097759	23.39	35.18
BARCLAYS BANK PLC	06746X6S7	04/30/18	04/30/21	100.000	VARIES	3.4905			0.096959	0.097439	0.097928	0.098182	23.40	35.21
BARCLAYS BANK PLC	06746X6T5	05/03/18	04/29/21	100.000	0.000	3.4899			0.096941	0.098595	0.100316	0.102066	23.17	36.02
BARCLAYS BANK PLC	06746X6Z1	05/02/18	04/29/21	100.000	0.000	3.4999			0.097220	0.098893	0.100623	0.102384	23.34	36.13
BARCLAYS BANK PLC	06746X7B3	06/05/18	12/04/19	100.000	0.000	2.9599			0.082221	0.083431	0.084665		16.97	28.00
BARCLAYS BANK PLC	06746X7C1	05/30/18	05/27/21	100.000	0.000	3.3699			0.093610	0.095161	0.096764	0.098394	19.80	34.66
BARCLAYS BANK PLC	06746X7D9	05/10/18	05/08/20	100.000	0.000	3.3599			0.093331	0.094882	0.096476	0.098097	21.64	34.61

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BARCLAYS BANK PLC	06746X7E7	05/30/18	05/30/23	100.000	1.000	3.6100			0.100278	0.102088	0.102928	0.104786	21.21	36.99
BARCLAYS BANK PLC	06746XA45	05/30/18	05/28/21	100.000	0.000	3.3700			0.093610	0.095170	0.096773	0.098404	19.80	34.66
BARCLAYS BANK PLC	06746XAE3	05/25/18	05/23/24	100.000	0.000	3.8000			0.105555	0.107538	0.109581	0.111663	22.88	39.24
BARCLAYS BANK PLC	06746XAF0	05/25/18	05/23/23	100.000	0.000	3.6900			0.102499	0.104369	0.106295	0.108256	22.21	38.07
BARCLAYS BANK PLC	06746XAM5	05/02/18	05/02/23	100.000	1.000	3.7100			0.103056	0.104967	0.105884	0.107848	24.74	38.12
BARCLAYS BANK PLC	06746XAV5	06/05/18	06/04/21	100.000	0.000	3.4600			0.096110	0.097764	0.099455	0.101176	19.84	35.59
BARCLAYS BANK PLC	06746XBF9	06/05/18	06/05/23	100.000	0.000	3.6901			0.102502	0.104393	0.106319	0.108280	21.16	38.03
BARCLAYS BANK PLC	06746XBJ1	05/09/18	05/06/21	100.000	0.000	3.5199			0.097775	0.099468	0.101218	0.103000	22.78	36.32
BARCLAYS BANK PLC	06746XBL6	05/30/18	05/31/23	100.000	1.750	3.6101			0.100279	0.102089	0.102177	0.104022	21.22	36.83
BARCLAYS BANK PLC	06746XBU6	05/16/18	05/13/21	100.000	0.000	3.5899			0.099720	0.101480	0.103301	0.105156	22.52	37.04
BARCLAYS BANK PLC	06746XBZ5	05/14/18	05/14/21	100.000	VARIES	3.5104			0.097511	0.098003	0.098505	0.098519	22.16	35.40
BARCLAYS BANK PLC	06746XCC5	05/25/18	05/21/26	100.000	0.000	3.9200			0.108888	0.110974	0.113149	0.115367	23.60	40.52
BARCLAYS BANK PLC	06746XCW1	05/30/18	05/30/23	100.000	VARIES	2.9247			0.007629	0.007741	0.007854	0.007969	1.61	2.81
BARCLAYS BANK PLC	06746XD34	06/29/18	06/27/24	100.000	0.000	3.8100			0.105832	0.107826	0.109880	0.111973	19.27	39.20
BARCLAYS BANK PLC	06746XD75	05/31/18	05/31/23	100.000	VARIES	3.1075			0.009348	0.009493	0.009640	0.009790	1.98	3.45
BARCLAYS BANK PLC	06746XDY6	07/05/18	01/03/20	100.000	0.000	3.3899				0.094163	0.095742	0.097364	16.57	34.75
BARCLAYS BANK PLC	06746XE41	06/29/18	06/29/23	100.000	1.750	3.7100			0.103057	0.104968	0.105112	0.107062	18.76	37.82
BARCLAYS BANK PLC	06746XE58	06/29/18	06/29/23	100.000	1.000	3.7100			0.103056	0.104967	0.105884	0.107848	18.76	37.96
BARCLAYS BANK PLC	06746XEC3	06/29/18	12/31/20	100.000	0.000	3.4500			0.095842	0.097496	0.099177	0.100888	17.44	35.40
BARCLAYS BANK PLC	06746XEK5	07/05/18	07/02/21	100.000	0.000	3.5099				0.097498	0.099180	0.100921	17.16	36.01
BARCLAYS BANK PLC	06746XEW9	07/05/18	12/31/19	100.000	0.000	3.3898			0.094162	0.095714	0.097336		16.57	34.65
BARCLAYS BANK PLC	06746XFD0	06/18/18	06/17/22	100.000	0.000	3.6600			0.101666	0.103516	0.105411	0.107340	19.65	37.66
BARCLAYS BANK PLC	06746XFE8	06/29/18	06/29/23	100.000	VARIES	3.3273			0.011314	0.011054	0.010790	0.010521	2.06	3.93
BARCLAYS BANK PLC	06746XFL2	06/29/18	06/29/28	100.000	VARIES	3.9404			0.109454	0.107780	0.106072	0.107853	19.92	38.49
BARCLAYS BANK PLC	06746XGT4	07/31/18	07/30/21	100.000	0.000	3.5100				0.097500	0.099211	0.100952	14.72	35.93
BARCLAYS BANK PLC	06746XGZ0	08/03/18	02/05/20	100.000	0.000	3.0199			0.083887	0.083901	0.085168	0.086454	12.42	30.81
BARCLAYS BANK PLC	06746XHH9	07/31/18	07/31/23	100.000	1.750	3.7399				0.103885	0.105784	0.105944	15.69	38.06
BARCLAYS BANK PLC	06746XHJ5	07/31/18	07/31/23	100.000	1.000	3.7400				0.103889	0.105832	0.106772	15.69	38.19
Barclays Bank PLC	06746XHK2	07/31/18	01/29/21	100.000	0.000	3.4500				0.095833	0.097477	0.099158	14.47	35.30
BARCLAYS BANK PLC	06746XHP1	08/03/18	08/04/21	100.000	0.000	3.5100				0.097508	0.099220	0.100961	14.43	35.92
BARCLAYS BANK PLC	06746XKF9	08/31/18	02/26/21	100.000	0.000	3.4999				0.097219	0.098882	0.100613	11.76	35.72
BARCLAYS BANK PLC	06746XKG7	08/31/18	08/27/20	100.000	0.000	3.4599				0.096109	0.097744	0.099435	11.63	35.31
BARCLAYS BANK PLC	06746XKU6	08/29/18	08/29/25	100.000	VARIES	3.8807				0.107797	0.106104	0.104390	13.15	38.08
BARCLAYS BANK PLC	06746XKV4	08/30/18	08/30/30	100.000	VARIES	3.9609				0.110025	0.107779	0.105512	13.31	38.65
BARCLAYS BANK PLC	06746XKX0	09/06/18	06/05/23	100.000	0.000	3.7091			0.103030	0.103975	0.105903	0.107867	11.87	37.88
BARCLAYS BANK PLC	06746XKZ5	09/06/18	09/03/21	100.000	0.000	3.5399				0.098331	0.100042	0.101813	11.31	36.12
BARCLAYS BANK PLC	06746XL50	08/31/18	08/31/21	100.000	0.000	3.5400				0.098333	0.100055	0.101845	11.90	36.14
BARCLAYS BANK PLC	06746XL68	09/06/18	03/04/20	100.000	0.000	3.1099				0.086386	0.087714	0.089078	9.93	31.65
BARCLAYS BANK PLC	06746XLB7	08/31/18	06/01/23	100.000	0.000	3.6892			0.102476	0.103432	0.105340	0.107283	12.43	37.69
BARCLAYS BANK PLC	06746XLE1	08/31/18	06/01/23	100.000	1.000	3.6891			0.102475	0.103431	0.104314	0.106238	12.43	37.48
BARCLAYS BANK PLC	06746XLJ0	08/31/18	03/03/21	100.000	0.000	3.5199			0.097775	0.097804	0.099525	0.101276	11.83	35.93
BARCLAYS BANK PLC	06746XM34	08/31/18	08/31/23	100.000	VARIES	3.7102				0.103060	0.101890	0.100689	12.47	36.61

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BARCLAYS BANK PLC	06746XM42	09/04/18	08/31/21	100.000	0.000	3.5733				0.099257	0.100971	0.102795	11.61	36.47
BARCLAYS BANK PLC	06746XME0	08/31/18	08/31/23	100.000	0.000	3.7100				0.103056	0.104946	0.106914	12.47	37.91
BARCLAYS BANK PLC	06746XNG4	08/31/18	08/31/23	100.000	0.000	3.7100				0.103056	0.104946	0.106914	12.47	37.91
BARCLAYS BANK PLC	06746XQ22	09/17/18	09/17/30	100.000	VARIES	3.9600				0.110001	0.107229	0.104402	11.44	38.52
Bear Stearns Co., Inc.	073928G23	08/31/04	07/01/19	51.530	1.000	N/A			0.125736	0.129488	0.133353	0.137332	46.17	24.12
BellSouth	079867AS6	12/13/95	12/15/95	25.235	VARIES	6.8500			0.184751	0.184752	0.184753	0.184754	66.51	66.51
Bexar County Housing	08837EAB7	09/28/05	04/01/22	39.225	0.000	5.7501	393.73		0.123760	0.127318	0.130978	0.134744	45.84	48.52
BIOMARIN PHARMACEUTICAL	09061GAH4	08/11/17	08/01/24	98.000	0.599	0.8955	1.08		0.007740	0.007772	0.007807	0.007842	2.80	2.83
BLACKSTONE MORTGAGE TRUS	09257WAC4	03/27/18	03/15/23	98.500	4.750	5.0956				0.007478	0.007655	0.007850	2.07	2.83
BOFA FINANCE LLC	097097166	11/29/17	11/25/22	100.000	0.000	2.7075	2.41		0.075210	0.076205	0.077237	0.078283	27.33	28.07
BOFA FINANCE LLC	097097BQ3	11/16/17	11/16/37	100.000	VARIES	3.2571	4.07		0.090474	0.088328	0.086148	0.086231	31.99	31.04
BOFA FINANCE LLC	097097TCD1	11/30/17	11/30/32	100.000	VARIES	3.2186	2.77		0.089404	0.087714	0.085996	0.086094	31.78	30.98
BOFA FINANCE LLC	097097DB4	02/28/18	02/28/38	100.000	VARIES	3.3959				0.094329	0.091922	0.089474	28.29	32.04
BOFA FINANCE LLC	097097DE8	02/28/18	02/28/25	100.000	VARIES	3.1547				0.087632	0.086823	0.086002	26.45	31.02
BOFA FINANCE LLC	097097DV0	03/29/18	03/29/38	100.000	VARIES	3.3791				0.093865	0.090758	0.087598	25.25	31.82
BOFA FINANCE LLC	097097DX6	03/20/18	03/20/28	100.000	VARIES	3.4393				0.095537	0.095537	0.095537	26.85	34.39
BOFA FINANCE LLC	097097EB3	04/06/18	10/06/21	100.000	VARIES	3.0586				0.084962	0.084775	0.084584	22.50	30.47
BOFA FINANCE LLC	097097ED9	04/10/18	05/01/23	100.000	0.250	3.1425				0.087292	0.088701	0.089986	22.87	32.32
BOFA FINANCE LLC	097097EH0	04/27/18	10/27/21	100.000	VARIES	3.1825				0.088404	0.088263	0.088121	21.56	31.74
BOFA FINANCE LLC	097097FQ9	07/23/18	07/23/28	100.000	VARIES	3.7795				0.104986	0.103295	0.101573	16.59	36.95
City of Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2063	43.81		0.019568	0.020273	0.021003	0.021760	7.32	7.86
Burea County SD #84, IL	121012AP3	06/04/10	12/01/18	105.836	VARIES	5.1195			0.143414	0.142819			47.22	
Burea County SD #84, IL	121012AQ1	06/04/10	12/01/19	106.299	VARIES	5.3693			0.151607	0.151016	0.150410	0.149787	54.44	49.52
Burea County SD #84, IL	121012AR9	06/04/10	12/01/20	104.349	VARIES	5.6693			0.159972	0.159585	0.159187	0.158779	57.50	57.21
Burea County SD #84, IL	121012AS7	06/04/10	12/01/21	104.162	VARIES	5.9681			0.168877	0.168528	0.168169	0.167800	60.71	60.45
Burea County SD #84, IL	121012AT5	06/04/10	12/01/22	104.788	VARIES	6.1676			0.175560	0.175191	0.174812	0.174421	63.11	62.84
Bureau County SD #175, I	121088AQ1	09/15/10	12/01/18	106.252	VARIES	4.8320			0.135411	0.134824			44.58	
Bureau County SD #175, I	121088AR9	09/15/10	12/01/19	107.871	VARIES	5.0816			0.143991	0.143309	0.142609	0.141892	51.67	46.93
Bureau County SD #175, I	121088AS7	09/15/10	12/01/20	108.435	VARIES	5.2818			0.151011	0.150341	0.149653	0.148947	54.20	53.71
Bureau County SD #502, I	121133CK6	10/10/13	12/01/23	100.125	VARIES	4.9874			0.138628	0.138621	0.138615	0.138608	49.90	49.90
Bureau County, SD #205,	121133CL4	10/10/13	12/01/29	100.148	VARIES	5.8866			0.163704	0.163699	0.163693	0.163687	58.93	58.93
Bureau CNTYS SD #340, IL	121158BQ1	08/14/12	12/01/18	105.273	VARIES	2.9397			0.082386	0.082025			27.12	
BUREAU LEE & WHITESIDE C	121158BR9	06/13/18	12/01/19	100.781	3.750	3.1440				0.088016	0.089307	0.090711	17.47	29.72
BUREAU LEE & WHITESIDE C	121158BS7	06/13/18	12/01/20	101.056	3.750	3.2652				0.091658	0.093055	0.094574	18.19	33.72
BUREAU LEE & WHITESIDE C	121158BT5	06/13/18	12/01/21	101.945	4.000	3.3723				0.095498	0.097001	0.098636	18.95	35.15
BUREAU LEE & WHITESIDE C	121158BU2	06/13/18	12/01/22	101.635	4.000	3.5768				0.100980	0.102665	0.104501	20.04	37.23
CBIZ, Inc.	124805AA0	05/30/06	06/01/26	100.000	VARIES	8.9994			0.527292	0.546378	0.566323	0.587166	194.43	208.90
CBIZ, Inc.	124805AB8	05/30/06	06/01/26	100.000	VARIES	8.9994			0.527292	0.546378	0.566323	0.587166	194.43	208.90
Caesars Entertainment	127693AC3	02/15/13	02/15/20	97.500	9.000	9.4970	15.65		0.010948	0.011468	0.012013	0.012583	4.18	4.59
Caesars Entertainment	127693AF6	02/15/13	02/15/20	97.500	9.000	9.4970	15.65		0.010948	0.011468	0.012013	0.012583	4.18	4.59
Caesars Entertainment	127693AG4	02/15/13	02/15/20	97.500	9.000	9.4970	15.65		0.010948	0.011468	0.012013	0.012583	4.18	4.59
CaesarsEntertainment	127693AH2	02/15/13	02/15/20	97.500	9.000	9.4970	15.65		0.010948	0.011468	0.012013	0.012583	4.18	4.59

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
California Resources Cor	13057QAG2	12/16/15	12/15/22	63.250	8.000	17.2411	67.75	0.112280	0.121959	0.132473	0.143892	0.156297	42.49	50.13
Carol Stream PK DT, IL	143735LM8	07/15/08	10/01/27*	93.383	5.750	6.3511	22.98	0.008935	0.009218				2.45*	
Carol Stream, IL	143735TS7	12/30/11	11/01/18	74.017	0.000	4.4493	223.88	0.118270	0.120901				35.95	
Carol Stream, IL	143735TT5	12/30/11	11/01/19	68.693	0.000	4.8493	229.03	0.122393	0.125360	0.128400	0.131513		44.96	39.08
Carol Stream, IL	143735TU2	12/30/11	11/01/20	63.533	0.000	5.1992	229.38	0.123811	0.127030	0.130332	0.133721	0.137197	45.54	47.94
Carol Stream, IL	143735TV0	12/30/11	11/01/21	59.208	0.000	5.3993	223.26	0.121194	0.124466	0.127826	0.131277	0.134821	44.62	47.06
Carol Stream, IL	143735TW8	12/30/11	11/01/22	54.964	0.000	5.5993	216.16	0.118009	0.121313	0.124709	0.128200	0.131790	43.48	45.95
Carol Stream, IL	143735TX6	12/30/11	11/01/23	50.827	0.000	5.7993	208.22	0.114316	0.117631	0.121042	0.124552	0.128163	42.15	44.63
Carol Stream, IL	143735TY4	12/30/11	11/01/24	46.530	0.000	6.0492	200.25	0.110719	0.114068	0.117518	0.121073	0.124735	40.87	43.38
Carol Stream, IL	143735TZ1	12/30/11	11/01/25	42.963	0.000	6.1994	190.31	0.105664	0.108940	0.112316	0.115798	0.119387	39.03	41.48
Carol Stream, IL	143735UA4	12/30/11	11/01/26	39.556	0.000	6.3493	180.22	0.100487	0.103677	0.106968	0.110364	0.113868	37.14	39.53
Carol Stream, IL	143735UB2	12/30/11	11/01/27	36.593	0.000	6.4493	169.83	0.094960	0.098023	0.101183	0.104446	0.107814	35.11	37.41
Carol Stream, IL	143735UC0	12/30/11	11/01/28	33.512	0.000	6.5994	159.84	0.089748	0.092709	0.095768	0.098928	0.102193	33.20	35.43
Carol Stream, IL	143735UD8	12/30/11	11/01/29	30.868	0.000	6.6994	149.89	0.084394	0.087221	0.090143	0.093162	0.096283	31.24	33.36
Carol Stream, IL	143735UE6	12/30/11	11/01/30	28.377	0.000	6.7995	140.25	0.079190	0.081882	0.084666	0.087544	0.090520	29.32	31.35
Carol Stream, IL	143735UF3	12/30/11	11/01/31	26.288	0.000	6.8495	131.07	0.074109	0.076647	0.079272	0.081987	0.084795	27.45	29.36
Centerpoint Energy, Inc.	15189T206	09/21/99	09/15/29	100.000	VARIES	9.9395	1.277109	1.337391	1.400669	1.467091	1.536815		483.71	530.63
Centrus Energy Corp.	15643UAA2	09/30/14	09/30/24	56.492	5.000	N/A	0.313512	0.331210	0.350082	0.370213			119.38	133.44
Champaign & Piatt CNTYS,	158087RN8	09/12/13	10/01/19	100.000	VARIES	3.7424		0.103970	0.103966	0.103963	0.103959		37.43	28.07
Champaign County, IL	158199AZ2	11/04/15	12/01/19	99.418	VARIES	2.3671		0.067486	0.067898	0.068316	0.068929		24.39	22.65
Champaign County, IL	158199BA6	11/04/15	12/01/23	124.115	VARIES	N/A		0.127868	0.126105	0.124308	0.122475	0.120607	45.61	44.31
Champaign County, IL	158199BB4	11/04/15	12/01/26	98.267	VARIES	4.1631		0.113190	0.113060	0.112927	0.112791	0.112653	40.72	40.62
Cheniere Energy, Inc.	16411RAF6	11/28/14	05/28/21	100.000	0.000	N/A		0.156468	0.160282	0.164189	0.168191	0.172291	57.27	60.10
Cheniere Energy, Inc.	16411RAG4	03/09/15	03/15/45	80.000	4.250	5.6397	7.87	0.008317	0.008412	0.008793	0.008893	0.009245	3.10	3.28
Cheniere Energy, Inc.	16411RAH2	11/28/14	05/28/21	100.000	0.000	N/A		0.156468	0.160282	0.164189	0.168191	0.172291	57.27	60.10
Chesapeake Energy Corp.	165167CB1	05/27/08	12/15/38	100.000	VARIES	8.0008		0.400426	0.413945	0.428004			147.03	156.99
Chesapeake Energy Corp.	165167CQ8	12/23/15	12/15/22*	48.000	8.000	23.5159	79.67	0.140246	0.155880				48.55*	
Christian & Sangamon CNT	170592BE8	03/28/13	12/01/18	110.855	VARIES	2.4788		0.070221	0.069542				23.05	
Christian & Sangamon CNT	170592BF5	03/28/13	12/01/19	110.619	VARIES	2.7793		0.079770	0.079142	0.078504	0.077858		28.57	25.79
Christian & Sangamon CNT	170592BG3	03/28/13	12/01/20	109.831	VARIES	3.0795		0.089000	0.088445	0.087882	0.087311	0.086731	31.91	31.50
Christian & Sangamon CNT	170592BH1	03/28/13	12/01/21	107.041	VARIES	3.3309		0.095685	0.095312	0.094933	0.094548	0.094157	34.36	34.08
Christian & Sangamon CNT	170592BJ7	03/28/13	12/01/22	99.442	VARIES	3.5341		0.097795	0.097830	0.097865	0.097901	0.097938	35.21	35.24
Christian & Sangamon CNT	170592BK4	03/28/13	12/01/23	99.390	VARIES	3.6841		0.101876	0.101910	0.101946	0.101981	0.102018	36.68	36.71
CHRISTIAN SHELBY & MONTG	170790DG1	06/06/17	12/01/18	102.037	3.500	2.0656	12.02	0.059134	0.059745				19.62	
CHRISTIAN SHELBY & MONTG	170790DH9	06/06/17	12/01/19	103.005	3.500	2.2277	13.09	0.064429	0.065147	0.062654	0.062269		23.27	20.61
CHRISTIAN SHELBY & MONTG	170790DJ5	06/06/17	12/01/20	104.148	3.750	2.4806	14.74	0.072631	0.073531	0.070603	0.070187	0.069766	26.25	25.32
CHRISTIAN SHELBY & MONTG	170790DK2	06/06/17	12/01/21	101.259	3.000	2.6866	15.52	0.076554	0.077582	0.075297	0.075189	0.075080	27.71	27.08
Citigroup Inc.	17298C2B3	09/30/15	09/29/22	100.000	0.000	3.0163		0.088950	0.090292	0.091653	0.093036	0.094439	32.51	33.50
Citigroup Inc.	17298C2C1	09/30/15	09/29/22	100.000	0.000	3.0163		0.088950	0.090292	0.091653	0.093036	0.094439	32.51	33.50
Citigroup Inc.	17298C2N7	10/02/15	10/02/20	100.000	0.000	2.5622		0.074891	0.075851	0.076823	0.077807	0.078804	27.31	28.01
Citigroup Inc.	17298C2U1	11/03/15	05/04/21	100.000	0.250	2.7771		0.081129	0.082159	0.083203	0.084262	0.085336	29.51	30.27
Citigroup Inc.	17298C2Z0	10/30/15	11/01/22	100.000	0.000	2.9688		0.087482	0.088780	0.090098	0.091436	0.092793	31.88	32.84

\* Called in 2018; reportable OID is computed to call date.

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								2018 1st Period	2018 2nd Period	2018 3rd Period	2019 2nd Period	2019 3rd Period	2018	2019
Citigroup Inc.	17298C3A4	10/30/15	11/01/22	100.000	0.000	2.9688		0.087482	0.088780	0.090098	0.091436	0.092793	31.88	32.84
Citigroup Inc.	17298C3F3	10/28/15	10/28/25	100.000	VARIES	2.3916		0.008856	0.008599	0.008340	0.008440	0.008541	3.11	3.03
Citigroup Inc.	17298C3R7	11/05/15	11/05/20	100.000	0.000	2.6408		0.077308	0.078328	0.079363	0.080411	0.081472	28.13	28.88
Citigroup Inc.	17298C3Z9	11/30/15	05/27/21	100.000	0.250	2.8050		0.081965	0.083018	0.084085	0.085166	0.086263	29.77	30.54
Citigroup Inc.	17298C4A3	11/30/15	11/30/22	100.000	0.000	3.0605		0.090339	0.091721	0.093125	0.094550	0.095996	32.86	33.87
Citigroup Inc.	17298C4B1	11/30/15	11/30/22	100.000	0.000	3.0605		0.090339	0.091721	0.093125	0.094550	0.095996	32.86	33.87
Citigroup Inc.	17298C4W5	12/31/15	01/05/23	100.000	0.000	3.1984		0.093218	0.094708	0.096223	0.097762	0.099325	34.36	35.46
Citigroup Inc.	17298C4Z8	12/28/15	06/25/21	100.000	0.250	2.8488		0.083317	0.084405	0.085508	0.086628	0.087763	30.20	31.00
Citigroup Inc.	17298C5L8	02/01/16	07/30/21	100.000	0.250	2.9080	56.81	0.084039	0.085160	0.086297	0.087451	0.088622	30.80	31.63
Citigroup Inc.	17298C5U8	01/29/16	01/31/23	100.000	0.000	3.1492	62.01	0.091692	0.093135	0.094602	0.096092	0.097605	33.71	34.78
Citigroup Inc.	17298C6K9	01/29/16	01/29/26	100.000	VARIES	2.4179	9.96	0.013806	0.013418	0.013026	0.012628	0.012781	4.78	4.58
Citigroup Inc.	17298C6X1	02/29/16	03/01/23	100.000	0.000	2.8956	54.23	0.083983	0.085199	0.086432	0.087684	0.088953	30.75	31.64
Citigroup Inc.	17298C6Y9	02/29/16	08/27/21	100.000	0.250	2.7865	52.06	0.080371	0.081394	0.082431	0.083483	0.084549	29.37	30.13
Citigroup Inc.	17298C6Z6	02/29/16	03/01/23	100.000	0.000	2.8956	54.23	0.083983	0.085199	0.086432	0.087684	0.088953	30.75	31.64
Citigroup Inc.	17298CAF5	05/15/15	05/15/30	100.000	VARIES	2.6421		0.010417	0.010144	0.009868	0.009589	0.009306	3.68	3.48
Citigroup Inc.	17298CAP3	05/28/15	05/26/22	100.000	0.000	3.0095		0.090063	0.091418	0.092794	0.094190	0.095607	32.76	33.76
Citigroup Inc.	17298CAQ1	05/28/15	05/26/22	100.000	0.000	3.0095		0.090063	0.091418	0.092794	0.094190	0.095607	32.76	33.76
Citigroup Inc.	17298CAR9	05/28/15	05/28/35	100.000	VARIES	4.3835		0.106171	0.104681	0.103158	0.101602	0.103184	37.85	36.86
Citigroup Inc.	17298CAT5	05/27/15	05/27/25	100.000	VARIES	2.5639		0.006916	0.006691	0.006777	0.006864	0.006952	2.44	2.46
Citigroup Inc.	17298CB56	04/04/16	10/05/21	100.000	0.250	2.6050	46.06	0.074955	0.075840	0.076738	0.077647	0.078568	27.30	27.95
Citigroup Inc.	17298CB64	04/04/16	04/05/21	100.000	0.000	2.4511	43.36	0.070626	0.071492	0.072368	0.073255	0.074153	25.73	26.37
Citigroup Inc.	17298CBM9	06/30/15	12/30/20	100.000	0.250	2.7900		0.082560	0.083615	0.084685	0.085769	0.086869	29.91	30.68
Citigroup Inc.	17298CBT4	06/30/15	06/30/22	100.000	0.000	3.2000		0.096231	0.097771	0.099335	0.100925	0.102540	34.92	36.05
Citigroup Inc.	17298CBV9	06/30/15	06/30/22	100.000	0.000	3.2000		0.096231	0.097771	0.099335	0.100925	0.102540	34.92	36.05
Citigroup Inc.	17298CDH8	09/02/15	03/04/21	100.000	0.300	1.6120		0.045970	0.046273	0.046579	0.046887	0.047198	16.68	16.90
Citigroup Inc.	17298CDJ4	08/31/15	08/31/22	100.000	0.000	3.1499		0.092626	0.092551	0.095567	0.095489	0.098059	34.16	35.17
Citigroup Inc.	17298CDK1	08/31/15	08/31/22	100.000	0.000	3.1499		0.092626	0.092551	0.095567	0.095489	0.098059	34.16	35.17
Citigroup Inc.	17298CDV7	10/02/15	04/01/21	100.000	0.250	2.6650		0.077670	0.078613	0.079568	0.080535	0.081516	28.30	28.99
CITIGROUP INC	17298CFQ6	12/01/17	12/01/27	100.000	VARIES	2.8600	0.40	0.013305	0.012920	0.012528	0.012132	0.011729	4.70	4.41
CITIGROUP INC	17298CFV5	01/22/18	01/22/28	100.000	VARIES	3.0673		0.012563	0.011899	0.011226	0.010542		4.15	3.95
Citigroup Inc.	1730T02B4	10/30/14	10/30/34	100.000	VARIES	4.5064		0.112511	0.112304	0.112093	0.112803	0.113529	40.44	40.57
Citigroup Inc.	1730T02D0	10/31/14	10/31/29	100.000	VARIES	4.0094		0.097429	0.096148	0.094840	0.095156	0.095479	34.69	34.24
Citigroup Inc.	1730T02E8	10/31/14	05/01/20	100.000	0.000	2.5468		0.076331	0.077303	0.078288	0.079285	0.080294	27.77	28.48
Citigroup Inc.	1730T02P3	10/31/14	10/31/34	100.000	VARIES	4.7455		0.120440	0.119317	0.118168	0.117597	0.117013	43.02	42.37
Citigroup Inc.	1730T02V0	11/26/14	11/26/34	100.000	VARIES	4.2546		0.100635	0.098815	0.096956	0.098329	0.099731	35.77	35.25
Citigroup Inc.	1730T02X6	11/26/14	11/26/29	100.000	VARIES	4.1216		0.106377	0.105770	0.105151	0.105008	0.104862	38.14	37.82
Citigroup Inc.	1730T03C1	11/28/14	05/29/20	100.000	0.000	2.6205		0.078709	0.079741	0.080785	0.081844	0.082916	28.59	29.34
Citigroup Inc.	1730T03G2	12/01/14	12/02/19	100.000	0.000	2.4381		0.072837	0.073725	0.074624	0.075533		26.43	24.86
Citigroup Funding, Inc.	1730T03J6	12/29/14	12/29/34	100.000	VARIES	4.3208		0.110277	0.110833	0.111401	0.111981	0.112574	39.80	40.21
Citigroup Inc.	1730T03V9	01/30/15	02/01/22	100.000	0.000	2.8404		0.084671	0.085873	0.087093	0.088330	0.089584	31.06	31.95
Citigroup Inc.	1730T03W7	01/30/15	01/30/35	100.000	VARIES	3.9694		0.100496	0.099439	0.101209	0.103014	0.104854	36.10	37.31
Citigroup Inc.	1730T03Z0	01/30/15	02/01/22	100.000	0.000	2.8404		0.084671	0.085873	0.087093	0.088330	0.089584	31.06	31.95

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Citigroup Inc.	1730T04J5	02/26/15	02/28/22	100.000	0.000	2.2326		0.065202	0.064855	0.066666	0.066311	0.067789	23.92	24.41
Citigroup Inc.	1730T04L0	02/26/15	02/28/22	100.000	0.000	2.2326		0.065202	0.064855	0.066666	0.066311	0.067789	23.92	24.41
Citigroup Inc.	1730T05X3	03/30/15	03/30/22	100.000	0.000	2.9238		0.087328	0.088605	0.089900	0.091214	0.092548	31.90	32.84
Citigroup Inc.	1730T05Y1	03/30/15	03/30/22	100.000	0.000	2.9238		0.087328	0.088605	0.089900	0.091214	0.092548	31.90	32.84
Citigroup Inc.	1730T06D6	03/27/15	03/27/25	100.000	VARIES	3.1775		0.091611	0.091644	0.091585	0.091525	0.091414	32.98	32.94
Citigroup Inc.	1730T06L8	03/23/15	03/23/22	100.000	0.000	2.8171		0.083922	0.085104	0.086302	0.087518	0.088751	30.66	31.53
Citigroup Inc.	1730T06V6	04/29/15	04/28/22	100.000	0.000	2.7395		0.081447	0.082563	0.083694	0.084840	0.086002	29.66	30.48
Citigroup Inc.	1730T06X2	04/29/15	04/28/22	100.000	0.000	2.7395		0.081447	0.082563	0.083694	0.084840	0.086002	29.66	30.48
Citigroup Inc.	1730T07D5	04/27/15	04/27/25	100.000	VARIES	2.3818		0.064902	0.064642	0.064742	0.064844	0.064946	23.31	23.34
Citigroup Inc.	1730T07K9	04/30/15	04/30/35	100.000	VARIES	4.1098		0.104871	0.104004	0.103541	0.103067	0.102584	37.52	37.13
Citigroup Inc.	1730T0A58	10/22/13	10/22/33	100.000	VARIES	4.6765		0.103984	0.103690	0.103389	0.103081	0.102765	37.34	37.12
Citigroup Inc.	1730T0A82	11/15/13	11/15/28	100.000	VARIES	4.5367		0.106278	0.106442	0.106610	0.106782	0.106958	38.30	38.43
Citigroup Inc.	1730T0A90	10/30/13	10/30/33	100.000	VARIES	4.6216		0.106375	0.106370	0.106365	0.106360	0.106355	38.29	38.29
Citigroup Funding, Inc.	1730T0AK5	05/15/06	05/15/36	11.570	0.000	7.3200	151.25	0.053777	0.055745	0.057785	0.059900	0.062092	19.90	21.38
Citigroup Inc.	1730T0B99	11/14/13	11/14/23	100.000	VARIES	4.0136		0.096578	0.097104	0.097640	0.098187	0.098744	34.91	35.30
Citigroup Funding, Inc.	1730T0BT5	02/14/07	02/14/37	100.000	VARIES	5.8404		0.156994	0.157068	0.157144	0.157222	0.157303	56.55	56.61
Citigroup Inc.	1730T0C23	11/12/13	11/12/33	100.000	VARIES	4.7621		0.109674	0.109227	0.108769	0.108301	0.107821	39.36	39.03
Citigroup Inc.	1730T0C56	11/26/13	11/26/33	100.000	VARIES	4.7711		0.110110	0.110261	0.110415	0.110573	0.110734	39.68	39.79
Citigroup Inc.	1730T0E88	01/29/14	01/29/29	100.000	VARIES	4.3351		0.100427	0.098374	0.098479	0.098586	0.098695	35.49	35.50
Citigroup Inc.	1730T0E96	01/29/14	01/29/34	100.000	VARIES	4.6111		0.102013	0.098828	0.098639	0.098446	0.098248	35.64	35.42
Citigroup Inc.	1730T0F38	01/31/14	08/01/19	100.000	0.000	2.5874		0.078645	0.079663	0.080693	0.081737		28.80	17.13
Citigroup Inc.	1730T0G78	02/19/14	02/19/34	100.000	VARIES	4.7124		0.109767	0.107869	0.108428	0.109002	0.109588	39.00	39.29
Citigroup Funding, Inc.	1730T0GY9	04/28/09	04/28/24	100.000	VARIES	8.1832		0.205897	0.207180	0.208515	0.209904	0.211350	74.52	75.49
Citigroup Inc.	1730T0H36	02/28/14	08/29/19	100.000	0.000	2.6154		0.078261	0.079720	0.080322	0.081819		29.09	19.55
Citigroup Funding, Inc.	1730T0HN2	04/29/10	04/29/30	100.000	VARIES	5.9942		0.140540	0.140891	0.141252	0.141624	0.142434	50.70	50.99
Citigroup Inc.	1730T0J83	02/28/14	02/28/19	100.000	VARIES	1.6995		0.046247	0.045694	0.046699			16.83	2.71
Citigroup Funding, Inc.	1730T0JH3	06/24/10	06/24/20	100.000	VARIES	5.3516		0.150351	0.149990	0.149647	0.149295	0.148979	54.06	53.80
Citigroup Inc.	1730T0K99	03/31/14	10/01/19	100.000	0.000	2.7121		0.082790	0.083913	0.085051	0.086204		30.21	23.17
Citigroup Funding, Inc.	1730T0KE8	09/09/10	09/09/20	100.000	VARIES	4.7846		0.139737	0.138815	0.137747	0.136654	0.135452	49.92	49.14
Citigroup Funding, Inc.	1730T0KT5	11/04/10	11/04/20	100.000	VARIES	2.4351		0.023122	0.023404	0.023689	0.023977	0.024269	8.41	8.61
Citigroup Funding, Inc.	1730T0KU2	11/04/10	11/04/20	100.000	VARIES	2.5365		0.025664	0.025990	0.026319	0.026653	0.026991	9.33	9.57
Citigroup Funding, Inc.	1730T0KV0	11/19/10	11/19/30	100.000	VARIES	5.1246		0.130720	0.131040	0.131368	0.131705	0.132051	47.14	47.38
Citigroup Funding, Inc.	1730T0KY4	11/19/10	11/19/20	100.000	VARIES	4.7109		0.130591	0.130492	0.130390	0.130557	0.130728	46.99	46.98
Citigroup Funding, Inc.	1730T0KZ1	11/09/10	11/09/30	100.000	VARIES	5.5699		0.125952	0.126805	0.127681	0.128728	0.129804	45.59	46.26
Citigroup Inc.	1730T0L23	03/28/14	03/28/29	100.000	VARIES	4.3743		0.104787	0.103625	0.103992	0.104367	0.104750	37.44	37.58
Citigroup Inc.	1730T0L31	03/28/14	03/28/34	100.000	VARIES	4.6422		0.109324	0.107469	0.107784	0.108106	0.108436	38.88	38.92
Citigroup Inc.	1730T0L49	03/10/14	03/10/19	100.000	VARIES	1.8994		0.051942	0.052181	0.052469			18.80	3.62
Citigroup Inc.	1730T0L64	03/12/14	03/12/34	100.000	VARIES	4.7152		0.106541	0.103490	0.103291	0.103087	0.102878	37.45	37.10
Citigroup Inc.	1730T0L72	03/28/14	03/28/21	100.000	VARIES	3.3141		0.091728	0.091735	0.091794	0.091853	0.091912	33.03	33.07
Citigroup Funding, Inc.	1730T0L98	03/21/14	03/21/24	100.000	VARIES	3.2460		0.077930	0.077711	0.078082	0.078458	0.079226	28.03	28.29
Citigroup Funding, Inc.	1730T0LB3	11/15/10	11/15/20	100.000	VARIES	2.2799		0.019305	0.019525	0.019748	0.019973	0.020200	7.01	7.17
Citigroup Inc.	1730T0M63	03/26/14	03/26/29	100.000	VARIES	4.3729		0.106948	0.105150	0.105164	0.105179	0.105194	38.01	37.86

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								2018 1st Period	2018 2nd Period	2018 3rd Period	2019 1st Period	2019 2nd Period	2019 3rd Period	2018	2019
Citigroup Inc.	1730TOM97	04/30/14	10/30/19	100.000	0.000	2.7618		0.084447	0.085614	0.086796	0.087994			30.75	26.17
Citigroup Funding, Inc.	1730TOMA4	04/01/11	04/01/21	100.000	VARIES	5.0032		0.138875	0.138888	0.138902	0.138916	0.138931		50.00	50.01
Citigroup Funding, Inc.	1730TOME6	04/26/11	04/26/21	100.000	VARIES	1.9785		0.018111	0.018290	0.018471	0.018654	0.018838		6.58	6.71
Citigroup Funding, Inc.	1730TOMQ9	06/29/11	06/27/18	100.000	0.000	3.9200		0.140112						24.66	
Citigroup Funding, Inc.	1730TOMR7	06/20/11	06/20/21	100.000	VARIES	4.6546		0.129095	0.129122	0.129149	0.129176	0.129205		46.48	46.50
Citigroup Inc.	1730TON39	04/29/14	04/29/29	100.000	VARIES	4.2731		0.101550	0.100297	0.100626	0.100962	0.101306		36.28	36.33
Citigroup Inc.	1730TON62	04/29/14	04/29/34	100.000	VARIES	4.5423		0.105201	0.102856	0.103038	0.103224	0.103414		37.32	37.15
Citigroup Funding, Inc.	1730TONM7	08/31/11	08/31/21	100.000	VARIES	2.3032		0.017422	0.017335	0.017826	0.017737	0.018138		6.39	6.53
Citigroup Inc.	1730TOP78	05/30/14	05/30/29	100.000	VARIES	4.1425		0.097420	0.096000	0.096146	0.096295	0.096447		34.78	34.65
Citigroup Inc.	1730TOP86	05/30/14	05/30/34	100.000	VARIES	4.4254		0.100829	0.098067	0.097911	0.097752	0.097590		35.71	35.21
Citigroup Inc.	1730TOR50	06/18/14	06/18/34	100.000	VARIES	4.4513		0.102947	0.100678	0.101249	0.101832	0.102428		36.63	36.57
Citigroup Inc.	1730TOR76	06/27/14	06/27/34	100.000	VARIES	4.4526		0.105272	0.103716	0.103792	0.103869	0.103948		37.61	37.38
Citigroup Inc.	1730TOR92	07/02/14	01/02/20	100.000	0.000	2.5296		0.075772	0.076730	0.077700	0.078683	0.079678		27.80	28.50
Citigroup Inc.	1730TORN1	02/27/13	02/27/28	100.000	VARIES	3.2574		0.075967	0.075140	0.075285	0.075432	0.075582		27.11	27.17
Citigroup Inc.	1730TOS67	06/19/14	06/19/19	100.000	VARIES	0.8120		0.009111	0.009148	0.009185				3.29	1.54
Citigroup Inc.	1730TOSE0	03/27/13	03/27/18	100.000	VARIES	0.8305		0.008257						0.71	
Citigroup Inc.	1730TOSM2	04/29/13	04/29/33	100.000	VARIES	3.4970		0.083520	0.083151	0.083667	0.084193	0.084728		30.01	30.28
Citigroup Inc.	1730TOSX8	04/22/13	04/22/23	100.000	VARIES	1.4141		0.007404	0.007456	0.007509	0.007562	0.007615		2.68	2.72
Citigroup Inc.	1730TOT58	06/27/14	06/27/34	100.000	VARIES	4.3618		0.106244	0.105509	0.105201	0.104886	0.104565		38.11	37.81
Citigroup Funding, Inc.	1730TOTK5	05/30/13	05/30/33	100.000	VARIES	4.1925		0.096966	0.096463	0.097320	0.098194	0.099086		34.83	35.25
Citigroup Inc.	1730TOTQ2	06/11/13	06/11/33	100.000	VARIES	4.2945		0.104303	0.103868	0.104464	0.105072	0.105693		37.47	37.74
Citigroup Inc.	1730TOTT6	06/28/13	06/28/33	100.000	VARIES	4.5398		0.106117	0.106668	0.107231	0.107807	0.109427		38.30	38.71
Citigroup Inc.	1730TOTZ2	06/27/13	06/27/33	100.000	VARIES	4.6405		0.112679	0.113094	0.113518	0.113952	0.115190		40.64	40.95
Citigroup Inc.	1730TOU23	07/31/14	01/31/20	100.000	0.000	2.5817		0.077451	0.078451	0.079464	0.080490	0.081529		28.37	29.10
Citigroup Inc.	1730TOU49	07/31/14	07/31/34	100.000	VARIES	4.3417		0.106658	0.105972	0.105270	0.105589	0.105915		38.06	38.05
Citigroup Inc.	1730TOU56	07/30/14	07/30/29	100.000	VARIES	4.2648		0.109552	0.108820	0.108073	0.107898	0.107720		39.08	38.82
Citigroup Inc.	1730TOU98	07/30/14	07/30/34	100.000	VARIES	4.5843		0.115527	0.114377	0.113200	0.112647	0.112080		41.03	40.48
Citigroup Inc.	1730TOUB3	07/09/13	07/09/33	100.000	VARIES	4.7565		0.117882	0.117936	0.117991	0.118941	0.119913		42.47	42.98
Citigroup Inc.	1730TOUG2	07/09/13	07/09/28	100.000	VARIES	4.4999		0.109364	0.109712	0.110067	0.110431	0.110803		39.55	39.82
Citigroup Inc.	1730TOUK3	07/30/13	07/30/33	100.000	VARIES	4.8333		0.113024	0.113006	0.112988	0.112969	0.112950		40.68	40.67
Citigroup Inc.	1730TOUP2	08/28/13	08/28/18	100.000	VARIES	0.9243		0.011348	0.011400					2.70	
Citigroup Inc.	1730TOV71	08/28/14	02/29/20	100.000	0.000	2.4724		0.073538	0.073233	0.075367	0.075055	0.076818		27.01	27.63
Citigroup Inc.	1730TOV89	08/29/14	08/29/34	100.000	VARIES	4.6276		0.114502	0.114167	0.112562	0.112693	0.110976		41.49	40.91
Citigroup Inc.	1730TOVC0	09/27/13	09/27/20	100.000	VARIES	3.3025		0.092676	0.092595	0.092513	0.092334	0.092153		33.33	33.24
Citigroup Inc.	1730TOVD8	09/18/13	09/18/33	100.000	VARIES	5.1093		0.118133	0.118398	0.118670	0.118949	0.119235		42.63	42.83
Citigroup Inc.	1730TOVK2	10/08/13	10/08/23	100.000	VARIES	3.9667		0.097224	0.097665	0.098115	0.098573	0.099041		35.15	35.48
Citigroup Inc.	1730TOW21	08/28/14	08/28/34	100.000	VARIES	4.2433		0.108041	0.107844	0.107643	0.108026	0.108417		38.81	38.92
Citigroup Inc.	1730TOW70	08/28/14	08/30/19	100.000	0.000	2.4762		0.073250	0.073752	0.075075	0.075589			27.05	18.19
Citigroup Funding, Inc.	1730TOWF2	02/24/12	02/24/20	100.000	VARIES	2.8625		0.009560	0.009697	0.009836	0.009977	0.010119		3.50	3.60
Citigroup Funding, Inc.	1730TOWR6	03/30/12	03/30/22	100.000	VARIES	3.8303		0.107393	0.107436	0.107382	0.107328	0.107193		38.67	38.63
Citigroup Funding, Inc.	1730TOXG9	05/30/12	06/07/18	100.000	0.500	3.6728		0.121630						18.97	
Citigroup Inc.	1730TOY37	10/02/14	04/02/20	100.000	0.000	2.8849		0.087328	0.088588	0.089866	0.091162	0.092477		31.89	32.82



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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019		
Citigroup Funding, Inc.	1730T0YD5	08/30/12	03/02/18	100.000	0.750	2.7849		0.085752							5.23	
Citigroup Inc.	1730T0Z28	10/07/14	10/07/21	100.000	1.000	3.1430		0.093143	0.094171	0.095214	0.096274	0.097350	33.89	34.65		
CITIGROUP INC	1730T0Z85	10/08/14	10/07/21	100.000	1.000	3.0942	102.90	0.091554	0.092541	0.093543	0.094560	0.095593	33.30	34.03		
Citigroup Funding, Inc.	1730T0ZJ1	11/27/12	11/27/22	100.000	VARIES	1.5729		0.016255	0.016383	0.016512	0.016641	0.016772	5.88	5.98		
Citigroup Inc.	1730T3AV5	08/31/15	08/31/35	100.000	VARIES	4.4143		0.108863	0.103941	0.102394	0.100923	0.102238	38.03	37.08		
Citigroup Inc.	1730T3AW3	08/31/15	08/31/35	100.000	VARIES	4.4100		0.110276	0.106110	0.105407	0.103597	0.104641	38.89	38.05		
Citigroup Inc.	1730T3AX1	09/30/15	09/30/35	100.000	VARIES	4.3723		0.107329	0.105541	0.103714	0.101847	0.099939	37.99	36.66		
Citigroup Inc.	1730T3AY9	10/30/15	10/30/35	100.000	VARIES	4.3036		0.105480	0.104071	0.102632	0.101161	0.099659	37.55	36.50		
Citigroup Inc.	1730T3AZ6	11/30/15	11/30/35	100.000	VARIES	4.3523		0.107470	0.106581	0.105673	0.104745	0.103798	38.47	37.82		
Citigroup Funding, Inc.	17318Q574	10/02/12	09/27/18	100.000	0.000	2.4948		0.078419	0.079398				21.04			
Citigroup Inc.	17321F755	11/05/13	11/03/22	100.000	0.000	3.6500		0.117149	0.119287	0.121464	0.123681	0.125938	42.81	44.39		
Citigroup Inc.	17323P140	03/03/16	09/01/23	100.000	0.000	3.0322	56.57	0.088102	0.089437	0.090793	0.092170	0.093567	32.28	33.27		
Citigroup Inc.	17323P249	02/03/16	08/03/23	100.000	0.000	2.9606	57.79	0.085946	0.087219	0.088510	0.089820	0.091150	31.55	32.49		
Citigroup Inc.	17323P314	11/24/15	11/26/21	100.000	0.000	2.8522		0.083857	0.085053	0.086266	0.087496	0.088744	30.49	31.36		
Citigroup Inc.	17323P363	02/03/16	08/03/23	100.000	0.000	2.9606	57.79	0.085946	0.087219	0.088510	0.089820	0.091150	31.55	32.49		
Citigroup Inc.	17323P496	01/05/16	07/06/23	100.000	0.000	3.1941	65.06	0.093054	0.094540	0.096050	0.097584	0.099142	34.29	35.40		
Citigroup Inc.	17323Q643	10/05/15	04/04/23	100.000	0.000	3.1923		0.094464	0.095971	0.097503	0.099060	0.100641	34.54	35.65		
Citigroup Inc.	17323Q692	09/18/15	03/20/23	100.000	0.000	3.1459		0.093032	0.094495	0.095982	0.097491	0.099025	34.05	35.13		
Citigroup Global Markets	17324C2F2	04/29/16	10/29/21	100.000	0.250	N/A	44.55	0.075585	0.076486	0.077400	0.078325	0.079262	27.49	28.15		
Citigroup Global Markets	17324C2G0	04/29/16	10/29/21	100.000	0.250	2.6262	44.55	0.075585	0.076486	0.077399	0.078324	0.079262	27.49	28.15		
Citigroup Global Markets	17324C2J4	05/24/16	05/24/21	100.000	VARIES	2.5076	39.82	0.068500	0.068565	0.068685	0.068806	0.068983	24.68	24.76		
Citigroup Global Markets	17324C2U9	04/28/16	04/28/31	100.000	VARIES	4.2285	70.67	0.116791	0.116559	0.116508	0.116455	0.116402	41.99	41.93		
Citigroup Global Markets	17324C2W5	04/28/16	04/28/26	100.000	VARIES	3.4898	58.85	0.097032	0.096929	0.097535	0.097078	0.097213	35.43	35.50		
Citigroup Global Markets	17324C2Z8	04/29/16	04/30/21	100.000	0.000	2.4478	41.54	0.070526	0.071389	0.072263	0.073147	0.074042	25.65	26.28		
Citigroup Global Markets	17324C3D6	05/31/16	12/01/21	100.000	0.400	2.6323	42.27	0.075604	0.076453	0.077313	0.078184	0.079067	27.42	28.04		
Citigroup Global Markets	17324C3E4	05/27/16	05/27/21	100.000	0.000	2.5425	41.12	0.073353	0.074285	0.075229	0.076186	0.077154	26.64	27.32		
Citigroup Global Markets	17324C3Y0	07/05/16	01/03/22	100.000	0.400	2.3787	35.77	0.067383	0.068052	0.068729	0.069415	0.070108	24.62	25.11		
Citigroup Global Markets	17324C3Z7	07/05/16	07/02/21	100.000	0.000	2.2351	33.65	0.063469	0.064178	0.064895	0.065620	0.066354	23.23	23.75		
Citigroup Global Markets	17324C6F8	06/27/16	06/27/36	100.000	VARIES	4.1314	62.10	0.112956	0.112329	0.111894	0.111449	0.110994	40.55	40.20		
Citigroup Global Markets	17324C6L5	08/30/16	08/30/21	100.000	0.000	2.1695	29.36	0.060902	0.061226	0.062231	0.062562	0.063241	22.45	22.90		
Citigroup Global Markets	17324C6M3	08/02/16	02/02/22	100.000	0.300	2.3124	33.00	0.065534	0.066195	0.066864	0.067541	0.068225	23.91	24.40		
Citigroup Global Markets	17324CA55	09/02/16	03/03/22	100.000	0.300	2.2650	30.40	0.064163	0.064796	0.065435	0.066082	0.066736	23.36	23.83		
Citigroup Global Markets	17324CAQ9	09/30/16	03/31/22	100.000	0.250	2.2317	28.18	0.063227	0.063855	0.064490	0.065132	0.065782	22.99	23.45		
Citigroup Global Markets	17324CBD7	11/02/16	05/03/22	100.000	0.250	2.4155	28.33	0.068563	0.069307	0.070060	0.070823	0.071594	24.90	25.45		
Citigroup Global Markets	17324CBN5	11/02/16	11/02/21	100.000	0.000	2.3120	27.13	0.065715	0.066474	0.067243	0.068020	0.068806	23.88	24.44		
Citigroup Global Markets	17324CC53	11/28/16	05/26/22	100.000	0.250	2.7754	30.54	0.079044	0.080045	0.081059	0.082087	0.083130	28.71	29.44		
Citigroup Global Markets	17324CCV6	12/13/16	12/13/46	100.000	VARIES	0.8469	4.88	0.012995	0.013050	0.013105	0.013161	0.013216	4.69	4.73		
Citigroup Global Markets	17324CD29	12/28/16	06/27/22	100.000	0.500	3.0613	31.07	0.087224	0.088347	0.089487	0.090644	0.091819	31.61	32.43		
Citigroup Global Markets	17324CD52	12/09/16	12/09/36	100.000	0.000	4.5664	48.30	0.125484	0.124780	0.124059	0.123568	0.123065	45.02	44.55		
Citigroup Global Markets	17324CDA1	12/30/16	01/02/24	100.000	0.000	3.3300	33.67	0.094058	0.095624	0.097216	0.098834	0.100480	34.71	35.87		
Citigroup Global Markets	17324CDP8	01/30/17	07/28/22	100.000	0.500	3.0985	28.66	0.087175	0.088311	0.089464	0.090635	0.091824	31.94	32.78		
Citigroup Global Markets	17324CDY9	01/31/17	01/31/24	100.000	0.000	3.3783	31.30	0.095425	0.097037	0.098676	0.100343	0.102038	35.13	36.33		

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								2018 1st Period	2018 2nd Period	2018 3rd Period	2019 1st Period	2019 2nd Period	2019 3rd Period	2018
Citigroup Global Markets	17324CED4	02/16/17	02/16/27	100.000	VARIABLES	2.9107	4.65	0.014523	0.014076	0.013623	0.013163	0.012696	5.03	4.70
Citigroup Global Markets	17324CEW2	02/28/17	08/26/22	100.000	0.750	2.9987	25.19	0.084214	0.085164	0.086129	0.087108	0.088101	30.73	31.43
Citigroup Global Markets	17324CFE1	03/10/17	03/10/27	100.000	VARIABLES	2.9100	3.56	0.012025	0.011655	0.011280	0.010899	0.010513	4.18	3.91
Citigroup Global Markets	17324CGS9	04/28/17	10/28/22	100.000	0.750	2.9296	19.83	0.082265	0.083164	0.084077	0.085004	0.085944	29.89	30.55
Citigroup Global Markets	17324CHQ2	05/03/17	05/03/27	100.000	VARIABLES	2.7384	2.87	0.011739	0.011296	0.010847	0.010391	0.009930	4.09	3.77
Citigroup Global Markets	17324CHX7	05/31/17	05/31/22	100.000	0.000	2.7124	15.93	0.076367	0.077402	0.078452	0.079516	0.080594	27.74	28.50
Citigroup Global Markets	17324CHZ2	04/28/17	04/28/27	100.000	VARIABLES	2.7213	2.22	0.008817	0.008370	0.007917	0.007458	0.007559	3.04	2.74
Citigroup Global Markets	17324CJ64	04/28/17	04/28/27	100.000	VARIABLES	2.8252	3.60	0.014494	0.014060	0.013620	0.013173	0.012720	5.08	4.77
CITIGROUP GLOBAL MARKETS	17324CJF4	06/01/17	12/01/22	100.000	0.750	2.8210	16.48	0.079173	0.079995	0.080830	0.081676	0.082534	28.70	29.30
Citigroup Global Markets	17324CJG2	05/15/17	05/15/37	100.000	5.695	4.4659	28.00	0.123292	0.122512	0.121716	0.120901	0.120311	44.17	43.61
CITIGROUP GLOBAL MARKETS	17324CJR8	06/30/17	12/30/22	100.000	0.600	2.7880	14.02	0.078291	0.079151	0.080022	0.080905	0.081800	28.34	28.97
CITIGROUP GLOBAL MARKETS	17324CKB1	07/06/17	07/06/27	100.000	VARIABLES	2.8475	2.84	0.016235	0.015766	0.015291	0.014808	0.014319	5.59	5.25
CITIGROUP GLOBAL MARKETS	17324CKF2	07/03/17	07/01/22	100.000	0.000	2.7294	13.50	0.076840	0.077889	0.078951	0.080029		27.85	28.62
CITIGROUP GLOBAL MARKETS	17324CKS4	07/28/17	01/30/23	100.000	0.500	2.8926	12.29	0.080350	0.081324	0.082300	0.083289	0.084293	29.40	30.11
CITIGROUP GLOBAL MARKETS	17324CKX3	08/01/17	08/01/22	100.000	0.000	2.7885	11.62	0.077458	0.078538	0.079633	0.080743	0.081869	28.41	29.20
CITIGROUP GLOBAL MARKETS	17324CLA2	08/02/17	08/02/27	100.000	VARIABLES	2.7689	2.09	0.013998	0.013603	0.013203	0.012798	0.012387	4.85	4.56
CITIGROUP GLOBAL MARKETS	17324CLB0	09/01/17	03/03/23	100.000	0.500	2.7655	9.22	0.076818	0.077698	0.078580	0.079475	0.080382	28.02	28.66
CITIGROUP GLOBAL MARKETS	17324CLG9	09/01/17	09/01/22	100.000	0.000	2.6788	8.93	0.074410	0.075407	0.076417	0.077440	0.078477	27.21	27.94
CITIGROUP GLOBAL MARKETS	17324CLR5	08/17/17	08/17/27	100.000	VARIABLES	2.6967	1.96	0.014604	0.014202	0.013794	0.013381	0.012962	5.08	4.78
CITIGROUP GLOBAL MARKETS	17324CLU8	08/25/17	08/25/29	100.000	VARIABLES	2.5876	1.02	0.008129	0.007677	0.007219	0.006756	0.006286	2.73	2.40
CITIGROUP GLOBAL MARKETS	17324CM86	09/29/17	09/29/22	100.000	0.000	2.7794	7.10	0.077206	0.078279	0.079366	0.080469	0.081588	28.19	28.97
CITIGROUP GLOBAL MARKETS	17324CMJ2	09/21/17	09/21/27	100.000	VARIABLES	2.7273	1.46	0.014619	0.014212	0.013800	0.013382	0.012958	5.11	4.81
CITIGROUP GLOBAL MARKETS	17324CMP8	10/30/17	10/28/22	100.000	0.000	2.7828	4.72	0.077301	0.078365	0.079455	0.080561	0.081682	28.16	28.94
CITIGROUP GLOBAL MARKETS	17324CMQ6	10/31/17	05/01/23	100.000	0.750	2.8328	4.80	0.078688	0.079512	0.080344	0.081186	0.082041	28.58	29.18
CITIGROUP GLOBAL MARKETS	17324CN28	10/12/17	10/12/22	100.000	0.000	2.8215	6.19	0.078375	0.079480	0.080602	0.081739	0.082892	28.59	29.40
CITIGROUP GLOBAL MARKETS	17324CNA0	10/31/17	10/31/22	100.000	0.000	2.7777	4.71	0.077160	0.078231	0.079318	0.080419	0.081536	28.10	28.89
CITIGROUP GLOBAL MARKETS	17324CNH5	12/04/17	12/02/22	100.000	0.000	2.8697	2.15	0.079715	0.080846	0.082006	0.083183	0.084376	28.97	29.80
CITIGROUP GLOBAL MARKETS	17324CNJ1	12/04/17	06/02/23	100.000	0.750	2.9364	2.20	0.081565	0.082447	0.083352	0.084270	0.085201	29.57	30.23
CITIGROUP GLOBAL MARKETS	17324CPJ9	12/26/17	12/23/22	100.000	0.000	2.9644	0.41	0.082345	0.083545	0.084783	0.086040	0.087315	29.88	30.77
CITIGROUP GLOBAL MARKETS	17324CQ74	12/20/17	06/21/23	100.000	0.000	2.9374	0.90	0.081601	0.082799	0.084015	0.085249	0.086501	29.62	30.49
CITIGROUP GLOBAL MARKETS	17324CQ90	01/30/18	01/30/23	100.000	0.000	3.1864		0.088511	0.089921	0.091354	0.092809		29.51	33.07
CITIGROUP GLOBAL MARKETS	17324CZ22	08/31/17	02/28/23	100.000	0.000	2.7931	9.39	0.077585	0.078657	0.079755	0.080869	0.081998	28.39	29.19
Citigroup Global Markets	17324P156	05/05/16	11/03/23	100.000	0.000	2.9324	49.40	0.085077	0.086324	0.087590	0.088874	0.090177	31.00	31.91
Citigroup Global Markets	17324P248	06/03/16	12/05/23	100.000	0.000	2.8709	46.02	0.083246	0.084440	0.085653	0.086882	0.088129	30.25	31.12
Citigroup Global Markets	17324P396	08/03/16	02/05/24	100.000	0.000	2.5904	37.00	0.073843	0.074800	0.075768	0.076750	0.077744	27.04	27.74
Citigroup Global Markets	17324P784	10/05/16	04/03/24	100.000	0.000	2.6555	33.24	0.075723	0.076729	0.077747	0.078780	0.079826	27.62	28.36
Citigroup Global Markets	17325E242	01/05/17	07/03/24	100.000	0.000	3.3441	33.34	0.094429	0.096008	0.097613	0.099245	0.100905	34.85	36.02
Citigroup Global Market	17325E275	03/03/17	03/03/22	100.000	0.000	3.0465	25.37	0.085913	0.087222	0.088550	0.089899	0.091269	31.48	32.44
Citigroup Global Markets	17325E408	03/01/17	03/01/22	100.000	0.000	2.8923	24.24	0.081504	0.082683	0.083879	0.085092	0.086322	29.84	30.71
Citigroup Global Markets	17325E804	04/12/17	12/12/24	100.000	0.000	3.3138	23.97	0.094091	0.095650	0.097235	0.098846	0.100483	34.21	35.36
Citigroup Global Markets	17325K156	05/24/17	05/24/22	100.000	0.000	2.7177	16.42	0.076516	0.077556	0.078610	0.079678	0.080761	27.81	28.57
CITIGROUP GLOBAL MARKETS	17325K263	07/06/17	01/03/24	100.000	0.000	3.1136	15.14	0.086490	0.087814	0.089181	0.090569	0.091979	31.85	32.85

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								2018 1st Period	2018 2nd Period	2018 3rd Period	2019 1st Period	2019 2nd Period	2019 3rd Period	2018
CITIGROUP GLOBAL MARKETS	17325K511	09/14/17	09/15/22	100.000	0.000	2.7285	8.11	0.075798	0.076832	0.077880	0.078943	0.080020	27.69	28.45
CITIGROUP GLOBAL MARKETS	17325K776	08/03/17	02/05/24	100.000	0.000	3.0276	12.45	0.084113	0.085386	0.086679	0.087991	0.089323	30.88	31.83
CITIGROUP GLOBAL MARKETS	17325K792	09/14/17	09/14/23	100.000	0.000	2.8890	8.59	0.080251	0.081411	0.082587	0.083780	0.084990	29.35	30.20
CITIGROUP GLOBAL MARKETS	17326E365	12/06/17	12/06/22	100.000	0.000	2.9046	2.02	0.080684	0.081856	0.083045	0.084251	0.085474	29.32	30.17
CITIGROUP GLOBAL MARKETS	17326E530	01/03/18	01/04/23	100.000	0.000	2.9118			0.080889	0.082067	0.083261	0.084474	29.17	30.19
Clark CNTY SCH DIST, NV	181059QF6	07/08/10	06/15/24	91.490	5.510	6.4445	36.38	0.017188	0.017742	0.018313	0.018903	0.019512	6.31	6.72
Clark CNTY SCH DIST, NV	181059QG4	07/08/10	06/15/20	94.976	5.510	6.1946	34.87	0.016327	0.016833	0.017354	0.017892	0.018446	5.99	6.36
Clark CNTY SCH DIST, NV	181059QH2	07/08/10	06/15/20	94.976	5.510	6.1946	34.87	0.016327	0.016833	0.017354	0.017892	0.018446	5.99	6.36
Clinton Counties, IL	187327AX9	09/10/15	12/01/18	100.000	VARIABLE	2.4410		0.067812	0.067809				22.38	
Clinton & Wash CNTYS, IL	187327AY7	09/30/16	12/01/21	110.588	4.750	2.5511	35.09	0.076753	0.076049	0.075336	0.074614	0.073882	27.46	26.95
Clinton & Wash CNTYS, IL	187327AZ4	09/30/16	12/01/20	99.603	2.200	2.3004	28.72	0.063715	0.063745	0.063775	0.063806	0.063837	22.94	22.97
Clinton & Wash CNTYS, IL	187327BA8	09/30/16	12/01/22	112.683	5.000	2.7510	38.56	0.084394	0.083645	0.082885	0.082115	0.081334	30.20	29.65
Kaskaskia Community Coll	187350EW9	02/19/16	12/01/18	105.525	4.000	1.9513	37.93	0.055298	0.054754				18.15	
Kaskaskia Community Coll	187350EX7	02/19/16	12/01/19	106.497	4.000	2.2011	43.27	0.063283	0.062756	0.062224	0.061686		22.66	20.44
Coles Counties, IL	193792ER5	11/26/13	12/01/18	99.308	VARIABLE	N/A		0.087373	0.087436				28.84	
Coles Counties, IL	193792ET1	11/26/13	12/01/20	99.346	VARIABLE	N/A		0.106821	0.106872	0.106924	0.106977	0.107031	38.47	38.51
Coles Counties, IL	193792EU8	11/26/13	12/01/21	105.395	VARIABLE	4.2404	0.121048	0.120670	0.120283	0.119889	0.119486	0.119083	43.49	43.21
Coles Counties, IL	193792EV6	11/26/13	12/01/22	104.771	VARIABLE	4.3909	0.125272	0.124973	0.124667	0.124355	0.124036	0.123727	45.03	44.81
Coles Counties, IL	193792EW4	11/26/13	12/01/23	99.115	VARIABLE	4.5919	0.126612	0.126681	0.126751	0.126824	0.126897	0.126970	45.60	45.65
Coles Counties, IL	193792EX2	11/26/13	12/01/23	99.043	VARIABLE	4.7528	0.130980	0.131056	0.131134	0.131214	0.131296	0.131377	47.17	47.23
Coles Counties, IL	193792EY0	11/26/13	12/01/23	98.985	VARIABLE	4.9628	0.136703	0.136786	0.136872	0.136960	0.137050	0.137140	49.23	49.29
Coles Counties, IL	193792EZ7	11/26/13	12/01/23	98.936	VARIABLE	5.1717	0.142399	0.142490	0.142583	0.142679	0.142777	0.142875	51.29	51.35
Coles Counties, IL	193792FA1	11/26/13	12/01/23	98.886	VARIABLE	5.3302	0.146706	0.146803	0.146903	0.147006	0.147111	0.147217	52.84	52.91
Coles Counties, IL	193792FB9	11/26/13	12/01/23	99.347	VARIABLE	5.4215	0.149671	0.149738	0.149806	0.149876	0.149948	0.149998	53.90	53.95
Coles Counties, IL	193792FC7	11/26/13	12/01/23	99.318	VARIABLE	5.5264	0.152532	0.152602	0.152674	0.152747	0.152823	0.152899	54.93	54.98
Coles & Cumberland CNTYS	193792FD5	11/26/13	12/01/23	99.293	VARIABLE	5.6308	0.155381	0.155455	0.155530	0.155607	0.155687	0.155767	55.95	56.01
Coles Counties, IL	193792FE3	11/26/13	12/01/23	99.301	VARIABLE	5.9329	0.163711	0.163788	0.163868	0.163949	0.164034	0.164119	58.95	59.01
Coles Counties, IL	193792FF0	11/26/13	12/01/23	99.314	VARIABLE	6.2344	0.172027	0.172107	0.172190	0.172276	0.172364	0.172452	61.95	62.01
Coles Counties, IL	193792FG8	11/26/13	12/01/23	99.331	VARIABLE	6.5352	0.180330	0.180414	0.180500	0.180589	0.180680	0.180771	64.94	65.00
Coles Counties, IL	193792FH6	11/26/13	12/01/23	118.448	VARIABLE	6.4777	0.201765	0.200248	0.198682	0.197064	0.195395	0.193777	72.27	71.14
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154	1.551950	1.630626	1.713439	1.800606	1.892356	1.984706	585.14	646.13
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3811	1.494882	1.569590	1.648177	1.730843	1.817799	1.905756	558.66	616.03
Compucredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIABLE	9.1299	0.557639	0.568453	0.579308	0.590174	0.601040	0.611906	206.85	222.17
Compucredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIABLE	9.1299	0.557639	0.568453	0.579308	0.590174	0.601040	0.611906	206.85	222.17
CompuCredit Corporation	20478NAC4	11/23/05	11/15/35	100.000	5.786	N/A		0.396777	0.413417	0.416997	0.434847	0.438975	150.95	158.82
CompuCredit Corporation	20478NAD2	11/23/05	11/15/35	100.000	5.786	N/A		0.396777	0.413417	0.416997	0.434847	0.438975	150.95	158.82
Convergys Corporation	212485AE6	10/13/09	09/15/29	114.396	VARIABLE	14.1017	1.008789	1.068656	1.132744	1.201350	1.274794	1.348338	387.08	435.19
Cook County, Illinois	213309KT3	04/28/05	12/01/18	46.339	0.000	5.7396	486.11	0.150662	0.154986				50.50	
Cook County, Illinois	213309KU0	04/28/05	12/01/19	43.603	0.000	5.7697	460.73	0.143036	0.147163	0.151408	0.155776		52.49	50.75
Cook County, Illinois	213309KV8	04/28/05	12/01/20	40.881	0.000	5.8197	437.17	0.136100	0.140061	0.144136	0.148330	0.152647	49.95	52.90
COOK CNTY ILL SCH DIST N	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998	172.58	0.082088	0.084920	0.087850	0.090881	0.094016	30.23	32.36
COOK CNTY ILL SCH DIST N	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6998	217.74	0.102844	0.106289	0.109849	0.113529	0.117332	37.85	40.43

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
COOK CNTY ILL SCH DIST N	214183KS3	06/15/10	12/01/27	31.375	0.000	6.7498	204.02	0.096535	0.099793	0.103161	0.106643	0.110242	35.54	37.98
COOK CNTY ILL SCH DIST N	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998	190.98	0.090521	0.093599	0.096781	0.100072	0.103474	33.33	35.63
COOK CNTY ILL SCH DIST N	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498	178.58	0.084795	0.087700	0.090703	0.093810	0.097023	31.23	33.40
Cook County, IL SD #89	214201GF6	12/13/07	12/01/18	52.014	0.000	6.0498	426.75	0.158328	0.163117				53.11	
Cook County, IL SD #89	214201GG4	12/13/07	12/01/19	48.439	0.000	6.1498	406.06	0.151337	0.155991	0.160787	0.165731		55.60	53.95
Cook County, IL SD #89	214201GH2	12/13/07	12/01/20	45.022	0.000	6.2498	385.53	0.144339	0.148850	0.153501	0.158298	0.163244	53.05	56.42
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3499	365.23	0.137363	0.141724	0.146224	0.150867	0.155656	50.50	53.76
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	344.19	0.129740	0.133891	0.138176	0.142597	0.147160	47.71	50.81
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4499	324.02	0.122414	0.126362	0.130437	0.134644	0.138986	45.02	47.97
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4699	304.35	0.115085	0.118808	0.122651	0.126619	0.130715	42.33	45.11
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796	245.80	0.126659	0.131585	0.136704	0.142021	0.147546	46.64	50.34
Cook County, IL SD #89	214201GQ2	11/29/10	12/15/25	30.724	0.000	7.9997	228.58	0.118645	0.123390	0.128326	0.133458	0.138796	43.72	47.29
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIABLE	7.6950		0.228203	0.227631	0.227038	0.226422	0.225782	82.03	81.60
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2497	211.53	0.110702	0.115269	0.120023	0.124974	0.130129	40.82	44.26
Cook County, Illinois	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7497	468.27	0.147189	0.152893	0.158817	0.164971	0.171363	54.36	58.66
Cook County, IL SD #123	214651KA8	10/15/07	12/01/18	51.240	0.000	6.0992	434.07	0.159543	0.164409				53.53	
Cook County, IL SD #123	214651KB6	10/15/07	12/01/19	48.025	0.000	6.1393	410.37	0.151110	0.155748	0.160529	0.165457		55.52	53.86
Cook County, IL SD #123	214651KC4	10/15/07	12/01/20	44.691	0.000	6.2294	389.32	0.143953	0.148437	0.153061	0.157828	0.162744	52.90	56.25
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2695	367.26	0.136047	0.140311	0.144710	0.149246	0.153924	50.00	53.19
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	345.50	0.128044	0.132064	0.136210	0.140487	0.144898	47.06	50.07
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	324.96	0.120490	0.124279	0.128187	0.132218	0.136376	44.29	47.12
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	305.59	0.113357	0.116928	0.120611	0.124410	0.128328	41.67	44.34
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3096	287.31	0.106627	0.109991	0.113461	0.117041	0.120733	39.20	41.71
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	270.07	0.100276	0.103444	0.106713	0.110084	0.113563	36.86	39.23
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3296	261.85	0.097269	0.100347	0.103523	0.106799	0.110179	35.76	38.06
Cook County, Illinois	214723CV8	09/07/05	12/01/19	46.971	0.000	5.3794	433.60	0.134377	0.137991	0.141703	0.145514		49.25	47.45
Cook County, Illinois	214723CW6	09/07/05	12/01/20	44.082	0.000	5.4495	414.08	0.128826	0.132336	0.135942	0.139646	0.143451	47.22	49.83
Cook County, Illinois	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5195	394.85	0.123314	0.126717	0.130214	0.133807	0.137500	45.21	47.74
Cook County, Illinois	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5795	375.65	0.117704	0.120988	0.124363	0.127832	0.131399	43.16	45.61
Cook County, Illinois	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6396	356.93	0.112208	0.115372	0.118625	0.121970	0.125410	41.16	43.51
Cook County, Illinois	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	338.53	0.106714	0.109750	0.112872	0.116083	0.119385	39.15	41.41
Cook County, SD #133, IL	214813CA3	06/26/12	12/15/20	97.998	5.000	5.2964	12.01	0.007038	0.007225	0.007416	0.007612	0.007814	2.57	2.71
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27	94.524	6.000	6.5008		0.013333	0.013775	0.014231	0.014702	0.015189	4.91	5.24
Cook County, IL SD #153	215183GP3	05/14/08	12/15/18	51.329	0.000	6.3995	428.33	0.166911	0.172252				58.38	
Cook County, IL SD #153	215183GQ1	05/14/08	12/15/19	47.338	0.000	6.5594	408.08	0.160141	0.165393	0.170817	0.176419		58.77	59.77
Cook County, IL	215219FN1	06/30/03	12/01/18	44.637	0.000	5.2998	506.86	0.139714	0.143417				46.77	
Cook County, Illinois	215219FP6	06/30/03	12/01/19	41.690	0.000	5.3998	486.06	0.134833	0.138473	0.142212	0.146052		49.42	47.62
Cook County, Illinois	215219FQ4	06/30/03	12/01/20	39.193	0.000	5.4498	462.97	0.128832	0.132343	0.135949	0.139654	0.143459	47.23	49.83
Cook County, Illinois	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	442.25	0.123843	0.127280	0.130812	0.134442	0.138172	45.41	47.97
Cook County, Illinois	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	421.51	0.118780	0.122136	0.125586	0.129134	0.132781	43.57	46.07
Cook County, Illinois	215219GD2	06/02/05	12/01/18	49.294	0.000	5.3101	460.20	0.139971	0.143688				46.86	
Cook County, Illinois	215219GE0	06/02/05	12/01/19	46.448	0.000	5.3601	439.15	0.133945	0.137535	0.141221	0.145005		49.08	47.28

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	----- 2018	2019
Cook County, Illinois	215219GF7	06/02/05	12/01/20	43.922	0.000	5.3801	417.37	0.127444	0.130872	0.134393	0.138008	0.141721	46.71	49.25
Cook County, Illinois	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	398.98	0.122444	0.125793	0.129233	0.132768	0.136399	44.89	47.38
Cook County, Illinois	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	378.90	0.116478	0.119681	0.122972	0.126354	0.129828	42.70	45.08
Cook County Illinois	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5601	360.33	0.111141	0.114231	0.117406	0.120670	0.124025	40.75	43.05
Cook County Illinois	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6101	342.04	0.105795	0.108762	0.111813	0.114950	0.118174	38.80	41.01
Cook County, IL	215219HD1	06/29/06	12/01/18	47.405	0.000	6.0996	472.42	0.159553	0.164419				53.53	
Cook County, IL	215219HE9	06/29/06	12/01/19	44.524	0.000	6.1197	445.71	0.150685	0.155295	0.160047	0.164944		55.36	53.70
Cook County, IL	215219HF6	06/29/06	12/01/20	41.744	0.000	6.1497	420.68	0.142440	0.146820	0.151334	0.155988	0.160784	52.33	55.60
Cook County, IL	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1697	396.53	0.134401	0.138547	0.142821	0.147227	0.151768	49.38	52.48
Cook County, IL	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1997	373.85	0.126907	0.130841	0.134897	0.139078	0.143389	46.63	49.57
Cook County, IL	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2198	352.07	0.119638	0.123358	0.127194	0.131150	0.135229	43.97	46.74
Cook County, IL	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	331.57	0.112843	0.116369	0.120006	0.123756	0.127623	41.47	44.11
Cook County, IL	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	311.97	0.106282	0.109613	0.113050	0.116594	0.120249	39.06	41.55
Cook County, IL	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2997	302.73	0.103288	0.106542	0.109897	0.113359	0.116930	37.97	40.40
Cook County, IL	215219JM9	06/29/06	12/01/18	47.405	0.000	6.0996	472.42	0.159553	0.164419				53.53	
Cook County, IL	215219JN7	06/29/06	12/01/19	44.524	0.000	6.1197	445.71	0.150685	0.155295	0.160047	0.164944		55.36	53.70
Cook County, IL SD # 155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	284.31	0.125889	0.130138	0.134529	0.139069	0.143763	46.34	49.52
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7994	266.61	0.118276	0.122297	0.126455	0.130754	0.135199	43.55	46.56
Cook County, IL SD#155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8494	249.76	0.111010	0.114811	0.118743	0.122810	0.127016	40.88	43.73
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	233.74	0.104083	0.107674	0.111388	0.115231	0.119206	38.34	41.03
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	218.62	0.097718	0.101138	0.104677	0.108341	0.112132	36.00	38.57
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0995	204.05	0.091547	0.094797	0.098162	0.101646	0.105255	33.74	36.18
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	196.97	0.088539	0.091704	0.094982	0.098377	0.101894	32.64	35.01
Cook County SD #162, IL	215291LJ2	06/30/11	12/01/18	69.321	0.000	4.9996	262.57	0.132186	0.135491				44.22	
Cook County SD #162, IL	215291LK9	06/30/11	12/01/19	64.641	0.000	5.2495	259.09	0.131464	0.134914	0.138455	0.142089		48.16	46.34
Cook County SD #162, IL	215291LL7	06/30/11	12/01/20	59.985	0.000	5.4995	253.84	0.129818	0.133388	0.137055	0.140824	0.144696	47.59	50.25
Cook County SD #162, IL	215291LM5	06/30/11	12/01/21	55.395	0.000	5.7496	247.00	0.127310	0.130970	0.134735	0.138609	0.142593	46.71	49.44
Cook County SD #162, IL	215291LP8	06/30/11	12/01/23	47.270	0.000	6.1247	227.16	0.118462	0.122090	0.125829	0.129682	0.133653	43.52	46.23
Cook County SD #162, IL	215291LQ6	06/30/11	12/01/24	43.785	0.000	6.2495	215.54	0.112840	0.116366	0.120002	0.123752	0.127619	41.47	44.10
Cook County SD #162, IL	215291LT0	06/30/11	12/01/27	33.620	0.000	6.7497	181.57	0.096535	0.099793	0.103161	0.106642	0.110241	35.54	37.98
Cook County SD #162, IL	215291LU7	06/30/11	12/01/28	30.805	0.000	6.8747	170.11	0.090792	0.093913	0.097141	0.100480	0.103934	33.44	35.78
Cook County SD #162, IL	215291LV5	06/30/11	12/01/29	28.410	0.000	6.9497	158.97	0.085041	0.087996	0.091054	0.094218	0.097491	31.33	33.54
Cook County SD #162, IL	215291LW3	06/30/11	12/01/30	26.286	0.000	6.9997	148.38	0.079496	0.082278	0.085158	0.088138	0.091223	29.29	31.38
Corvallis, Benton County	2208855P8	03/12/02	01/01/19	31.935	0.000	6.9092	614.98	0.179318	0.185513				65.67	
Corvallis, Benton County	2208855Q6	03/12/02	01/01/20	29.582	0.000	6.9592	576.31	0.168593	0.174459	0.180529	0.186811		61.75	66.12
Corvallis, Benton County	2208855R4	03/12/02	01/01/21	27.475	0.000	6.9894	539.00	0.157989	0.163510	0.169224	0.175138		57.87	61.99
Corvallis, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0194	503.80	0.147961	0.153154	0.158529	0.164093		54.20	58.07
Corvallis, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	470.76	0.138617	0.143510	0.148575	0.153819		50.78	54.43
Crawford CNTY, IL	224759EW6	10/30/14	12/01/18	114.429	VARIABLE	2.0510		0.059047	0.058015				19.30	
Crawford CNTY, IL	224759EX4	10/30/14	12/01/19	115.947	VARIABLE	2.4008		0.071025	0.069960	0.068882	0.067792		25.31	22.53
Crawford CNTY, IL	224759EY2	10/30/14	12/01/20	99.160	VARIABLE	2.6504		0.073304	0.073355	0.073407	0.073459	0.073512	26.40	26.44

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Crawford CNTY, IL	224759EZ9	10/30/14	12/01/21	99.043	VARIABLES	2.9004		0.080111	0.080165	0.080220	0.080276	0.080332	28.85	28.89
Crawford CNTY, IL	224759FB1	10/30/14	12/01/23**	98.821	VARIABLES	3.1502		0.086793	0.086847	0.086902	0.086959	0.087016	31.26**	31.30
Credit Suisse USA, Inc.	22539T431	03/05/15	02/25/22	100.000	0.000	1.9373		0.056441	0.056988	0.057540	0.058098	0.058660	20.56	20.96
Credit Suisse USA, Inc.	22539TAB6	02/22/17	02/19/20	100.000	0.000	1.7619	15.18	0.049364	0.049799	0.050238	0.050680	0.051127	17.96	18.28
Credit Suisse USA, Inc.	22541HCW0	06/23/11	06/22/18	100.000	VARIABLES	3.6402		0.127824					21.86	
Credit Suisse USA, Inc.	22541HDC3	01/18/13	01/21/20	100.000	0.000	1.3161		0.038784	0.039039	0.039296	0.039555	0.039815	14.09	14.28
Credit Suisse USA, Inc.	22542DF2	02/28/17	02/28/24	103.000	0.125	2.1990	19.14	0.063569	0.064230	0.064898	0.065574	0.066256	23.17	23.65
Credit Suisse USA, Inc.	22545F136	01/02/15	12/28/21	100.000	0.000	2.1699		0.064293	0.064990	0.065695	0.066408	0.067129	23.28	23.78
Credit Suisse USA, Inc.	22546EB94	10/28/10	10/28/30	100.000	VARIABLES	4.9714		0.111445	0.111177	0.110904	0.110626	0.110342	40.04	39.84
Credit Suisse USA, Inc.	22546VMW3	10/30/15	10/31/25	100.000	1.500	2.5533		0.072048	0.071258	0.072835	0.072042	0.073237	26.20	26.46
Credit Suisse USA, Inc.	22546VP42	10/29/15	10/29/21	100.000	0.000	1.6599		0.047659	0.048054	0.048453	0.048855	0.049261	17.28	17.57
Credit Suisse USA, Inc.	22546VPQ3	11/30/15	11/28/25	100.000	1.500	2.5442		0.072172	0.072560	0.072953	0.073351	0.073754	26.08	26.36
Credit Suisse USA, Inc.	22546VPR1	11/30/15	11/28/23	100.000	0.000	1.9529		0.056392	0.056943	0.057499	0.058061	0.058627	20.44	20.84
Credit Suisse USA, Inc.	22546VPW0	11/30/15	05/30/23	100.000	0.000	1.9020		0.054872	0.055394	0.055921	0.056453	0.056990	19.88	20.26
Credit Suisse USA, Inc.	22546VQM1	11/24/15	11/19/20	100.000	0.000	1.6255		0.046628	0.047007	0.047389	0.047774	0.048163	16.89	17.16
Credit Suisse USA, Inc.	22546VR73	12/31/15	07/02/20	100.000	0.000	1.6700		0.047565	0.047963	0.048363	0.048767	0.049174	17.34	17.63
Credit Suisse USA, Inc.	22546VRL2	12/23/15	12/23/25	100.000	VARIABLES	2.4835		0.007833	0.007930	0.008029	0.008128	0.008229	2.84	2.91
Credit Suisse USA, Inc.	22546VRM0	12/28/15	12/27/22	100.000	0.500	1.9028		0.054357	0.054742	0.055131	0.055523	0.055919	19.64	19.92
Credit Suisse USA, Inc.	22546VTS5	01/29/16	01/29/21	100.000	0.000	1.7999	35.05	0.051360	0.051822	0.052289	0.052759	0.053234	18.71	19.05
Credit Suisse USA, Inc.	22546VTT3	01/29/16	07/30/20	100.000	0.000	1.8000	35.05	0.051363	0.051826	0.052292	0.052763	0.053238	18.71	19.05
Credit Suisse USA, Inc.	22546VTU0	02/05/16	11/01/19	100.000	0.000	1.8097	34.95	0.051870	0.052339	0.052813	0.053291		18.81	15.93
Credit Suisse USA, Inc.	22546VU79	01/22/16	04/22/21	100.000	0.000	1.7997	35.42	0.051585	0.052049	0.052518	0.052990	0.053467	18.72	19.06
Credit Suisse USA, Inc.	22546VUX2	02/10/16	02/10/26	100.000	VARIABLES	2.2723	11.73	0.016542	0.016105	0.015663	0.015216	0.015389	5.75	5.52
Credit Suisse USA, Inc.	22546VW77	02/26/16	02/26/21	100.000	0.000	1.8101	33.85	0.051657	0.052125	0.052597	0.053073	0.053553	18.80	19.14
Credit Suisse USA, Inc.	22546VY91	03/28/16	03/25/21	100.000	0.000	1.4700	26.10	0.041736	0.042043	0.042352	0.042663	0.042977	15.14	15.36
Credit Suisse USA, Inc.	22546VYY6	03/18/16	03/18/21	100.000	VARIABLES	1.9748	5.73	0.008681	0.008767	0.008854	0.008941	0.009029	3.16	3.22
Credit Suisse USA, Inc.	22547QER3	12/27/13	12/28/21	100.000	0.000	2.6361		0.081316	0.082388	0.083474	0.084574	0.085689	29.47	30.26
Credit Suisse USA, Inc.	22547QQF6	07/08/14	07/08/19	100.000	0.000	1.7800		0.052144	0.052608	0.053076	0.053549		19.02	10.01
Credit Suisse USA, Inc.	22547QXM3	01/30/15	01/29/21	100.000	0.000	1.5402		0.044454	0.044796	0.045141	0.045488	0.045839	16.17	16.42
Credit Suisse USA, Inc.	22547QY83	12/29/14	06/28/22	100.000	0.000	2.2049		0.065409	0.066130	0.066859	0.067596	0.068341	23.68	24.21
Credit Suisse USA, Inc.	22547QZ66	12/31/14	12/31/20	100.000	0.000	1.9589		0.057692	0.058258	0.058828	0.059404	0.059986	20.87	21.28
Credit Suisse USA, Inc.	22547QZ82	12/12/14	12/14/22	100.000	0.000	2.1598		0.063995	0.064687	0.065385	0.066091	0.066805	23.19	23.69
Credit Suisse USA, Inc.	22547W5D1	02/07/14	02/05/21	100.000	0.000	2.0912		0.062470	0.063123	0.063783	0.064450	0.065124	22.80	23.28
Credit Suisse USA, Inc.	22547WKH5	06/12/15	06/14/22	100.000	0.000	2.2646		0.066556	0.067310	0.068072	0.068843	0.069622	24.12	24.67
Credit Suisse USA, Inc.	22547WPN7	12/29/15	12/29/22	100.000	0.000	1.9233		0.055510	0.056044	0.056583	0.057127	0.057676	20.08	20.47
Credit Suisse USA, Inc.	22547WQ22	02/11/16	02/10/23	100.000	0.000	1.8032	34.50	0.051454	0.051918	0.052386	0.052858	0.053335	18.74	19.08
Credit Suisse USA, Inc.	22547WQ89	04/27/16	05/01/23	100.000	0.000	1.5175	25.69	0.043125	0.043453	0.043782	0.044115	0.044449	15.62	15.86
Credit Suisse USA, Inc.	22547WQA4	06/20/16	06/16/21	100.000	0.000	1.8619	28.78	0.053167	0.053662	0.054162	0.054666	0.055175	19.24	19.60
Credit Suisse USA, Inc.	22547WQB2	06/23/16	06/21/21	100.000	0.000	2.0800	32.06	0.058938	0.059225	0.060170	0.060464	0.061092	21.58	22.03
Credit Suisse USA, Inc.	22547WQE6	08/12/16	08/14/23	100.000	VARIABLES	N/A	5.27	0.010685	0.010803	0.010922	0.010877	0.010832	3.90	3.91
Credit Suisse USA, Inc.	22548Q2Q7	04/28/16	04/28/26	100.000	VARIABLES	2.7488	15.93	0.025025	0.024227	0.023418	0.022597	0.022908	8.76	8.25
Credit Suisse USA, Inc.	22548Q3E3	04/14/16	04/14/26	100.000	VARIABLES	2.5023	10.07	0.014963	0.014168	0.014346	0.014525	0.014707	5.20	5.22

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## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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Credit Suisse USA, Inc.	22548Q5R2	05/27/16	05/27/21	100.000	0.000	2.5650	41.49	0.074026	0.074976	0.075937	0.076911	0.077898	26.89	27.58
Credit Suisse USA, Inc.	22548Q6L4	05/20/16	05/20/31	100.000	VARIABLES	3.7259	60.13	0.103501	0.103502	0.103501	0.103499	0.103498	37.26	37.26
Credit Suisse USA, Inc.	22548QH6	09/28/16	09/26/24	100.000	0.000	1.3289	16.81	0.037405	0.037653	0.037903	0.038155	0.038409	13.56	13.74
Credit Suisse USA, Inc.	22548QK9	10/28/16	10/30/23	100.000	0.000	1.6003	18.91	0.045172	0.045533	0.045898	0.046265	0.046635	16.37	16.63
Credit Suisse USA, Inc.	22548QL37	10/20/16	10/20/26	100.000	VARIABLES	2.2705	8.00	0.018002	0.017544	0.017081	0.016613	0.016139	6.33	6.00
Credit Suisse USA, Inc.	22548QN35	11/28/16	11/28/23	100.000	0.000	1.9557	21.48	0.055393	0.055934	0.056481	0.057034	0.057591	20.07	20.47
Credit Suisse USA, Inc.	22548QV28	02/09/17	03/09/18	100.000	0.000	1.2460	11.18	0.034863					2.37	
Credit Suisse USA, Inc.	22548X2E9	12/05/16	12/05/23	100.000	0.125	2.0339	21.93	0.057580	0.058130	0.058686	0.059248	0.059815	20.86	21.26
CREDIT SUISSE AG (NASSAU)	22549E606	04/05/18	04/05/23	100.000	0.000	3.4300			0.095278	0.096912	0.098574	0.100265	25.48	35.48
CREDIT SUISSE AG NASSAU	22549K2A4	06/23/17	06/24/24	100.000	0.500	1.9627	10.25	0.054926	0.055329	0.055737	0.056147	0.056563	19.85	20.14
CREDIT SUISSE AG (NASSAU)	22549M137	05/03/18	05/06/25	100.000	0.000	3.7900		0.105278	0.105311	0.107307	0.109340	0.111412	25.17	39.22
CREDIT SUISSE AG (LONDON)	22549M780	08/03/18	08/03/22	100.000	0.000	2.9664				0.082399	0.083621	0.084861	12.20	30.25
Credit Suisse USA, Inc.	2254M0CR5	02/18/11	02/18/21	100.000	VARIABLES	2.0492		0.011321	0.011437	0.011554	0.011673	0.011792	4.13	4.21
Credit Suisse USA, Inc.	2254M0HP4	09/06/11	09/06/18**	100.000	VARIABLES	1.6150		0.000000	0.000000				0.00**	
CREDIT SUISSE AG (NASSAU)	22550BMY6	10/31/17	04/28/23	100.000	0.000	2.2940	3.89	0.063723	0.064446	0.065185	0.065933	0.066689	23.16	23.70
CREDIT SUISSE AG (LONDON)	22550WEK9	02/27/18	03/04/19	100.000	0.000	2.4802		0.068894	0.068927	0.069782			21.05	4.40
CREDIT SUISSE AG, (NASSA)	22550WHJ9	03/07/18	03/07/23	100.000	0.000	3.2901			0.091390	0.092894	0.094422	0.095975	27.04	34.07
CREDIT SUISSE AG, (NASSA)	22550WHK6	03/08/18	03/05/21	100.000	0.000	3.0200			0.083890	0.085136	0.086421	0.087726	24.72	31.18
CREDIT SUISSE AG (LONDON)	22550WNS2	04/18/18	04/18/23	100.000	0.000	3.4700			0.096388	0.098060	0.099761	0.101492	24.51	35.86
CREDIT SUISSE AG (LONDON)	22550WP43	04/30/18	04/28/23	100.000	0.000	3.5000			0.097224	0.098906	0.100637	0.102398	23.54	36.14
CREDIT SUISSE AG (LONDON)	22550WR82	05/30/18	11/29/22	100.000	0.000	2.8700			0.079724	0.080861	0.082022	0.083199	16.86	29.39
CREDIT SUISSE AG (LONDON)	22550WRD1	06/05/18	06/03/21	100.000	0.000	2.8999			0.080554	0.081709	0.082893	0.084095	16.63	29.70
CREDIT SUISSE AG (NASSAU)	22550WTN7	05/21/18	05/21/20	100.000	0.000	2.8198			0.078328	0.079432	0.080552	0.081688	17.28	28.89
CREDIT SUISSE AG (NASSAU)	22550WTR8	05/21/18	11/21/19	100.000	0.000	2.6903			0.074731	0.075736	0.076755		16.48	24.42
CREDIT SUISSE AG (NASSAU)	22550WUG0	05/31/18	05/29/20	100.000	0.000	2.6997			0.074993	0.076000	0.077026	0.078065	15.86	27.61
CREDIT SUISSE AG (NASSAU)	22550WUH8	05/31/18	11/29/19	100.000	0.000	2.5997			0.072213	0.073146	0.074097		15.27	24.16
CREDIT SUISSE AG (LONDON)	22550WVQ7	07/05/18	07/02/21	100.000	0.000	2.8699				0.079721	0.080846	0.082006	14.03	29.31
CREDIT SUISSE AG (LONDON)	22550WX77	06/29/18	12/31/20	100.000	0.000	2.7629				0.077814	0.078889	0.079979	13.97	28.21
CREDIT SUISSE AG (LONDON)	22550WXB8	06/29/18	12/31/19	100.000	0.000	2.7649			0.076809	0.077871	0.078948		13.98	28.15
CREDIT SUISSE AG (LONDON)	22550WY76	07/02/18	07/02/20	100.000	0.000	2.7699				0.076942	0.078008	0.079088	13.77	28.28
CREDIT SUISSE AG (LONDON)	22550WYM3	08/03/18	08/04/21	100.000	0.000	2.9399				0.081669	0.082870	0.084088	12.09	29.97
CREDIT SUISSE AG (LONDON)	22550WZX8	07/27/18	01/28/21	100.000	0.000	2.9400				0.081673	0.082873	0.084091	12.58	29.99
CREDIT SUISSE AG (LONDON)	22551L2C3	09/06/18	09/03/21	100.000	0.000	2.8600				0.079444	0.080561	0.081713	9.14	29.07
CREDIT SUISSE AG (LONDON)	22551L2R0	08/31/18	03/04/21	100.000	0.000	2.8797				0.079992	0.080018	0.081170	9.68	29.29
CREDIT SUISSE AG (LONDON)	22551L3J7	08/20/18	08/20/20	100.000	0.000	2.8198				0.078328	0.079432	0.080552	10.26	28.69
CREDIT SUISSE AG (LONDON)	22551L3R9	08/10/18	08/12/25	100.000	0.000	2.9800			0.082777	0.082791	0.084025	0.085277	11.67	30.37
CREDIT SUISSE AG (LONDON)	22551L4K3	08/31/18	08/31/20	100.000	0.000	2.8500				0.079167	0.080282	0.081439	9.58	28.98
CREDIT SUISSE AG (LONDON)	22551L6Z8	09/28/18	03/30/21	100.000	0.000	3.0401				0.084447	0.084461	0.085745	7.85	30.87
City of Crest Hill, IL	225903BX0	12/01/10	05/01/23	94.618	4.800	5.4005	26.32	0.012443	0.012779	0.013124	0.013478	0.013842	4.58	4.83
DEUTSCHE BANK AG NEW YOR	251526BU2	06/01/18	08/20/20	97.791	2.950	3.9995				0.026698	0.026932	0.027471	5.64	9.94
DEUTSCHE BANK AG	251526BV0	06/01/18	01/13/21	97.629	3.125	4.0894				0.024095	0.024210	0.024705	5.08	8.97
DEUTSCHE BANK AG NEW YOR	251526BW8	06/01/18	05/12/21	97.843	3.375	4.1601				0.019316	0.019675	0.020085	4.07	7.20

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019	
DEUTSCHE BANK AG (LONDON	251526BY4	06/01/18	05/30/24	95.400	3.700	4.5860				0.018752	0.019180	0.019619	0.020069	3.95	7.01
DEUTSCHE BANK AG	251526BZ1	06/01/18	01/13/26	95.724	4.100	4.7762				0.013111	0.013184	0.013499	0.013821	2.77	4.91
Deutsche Bank AG	25152R2S1	07/31/15	07/31/25	100.000	VARIES	3.0783	74.35	0.085208	0.085318	0.085430	0.085492	0.085554		30.73	30.78
Deutsche Bank AG	25152R5G4	05/26/16	05/26/26	100.000	VARIES	3.0802	48.77	0.083548	0.082857	0.082154	0.081441	0.081793		29.90	29.43
Deutsche Bank AG	25152R6M0	09/07/16	09/08/26	100.000	VARIES	3.0640	40.07	0.083747	0.083051	0.082345	0.081627	0.080899		29.87	29.35
Deutsche Bank AG	25152RAT0	12/20/12	12/20/22	100.000	0.000	1.6453		0.049606	0.050014	0.050426	0.050840	0.051259		17.94	18.24
Deutsche Bank AG	25152RUV3	01/31/13	01/31/33	100.000	VARIES	2.3745		0.059152	0.059020	0.059256	0.059495	0.059736		21.29	21.45
Deutsche Bank AG	25152RUY7	03/15/13	03/15/33	100.000	VARIES	2.5035		0.061849	0.061753	0.062024	0.062298	0.062576		22.27	22.44
Deutsche Bank AG	25152RUZ4	03/28/13	03/28/18	100.000	VARIES	1.5000		0.041811						3.64	
Deutsche Bank AG	25152RVB6	05/23/13	05/23/18	100.000	VARIES	1.6238		0.045276						6.43	
Deutsche Bank AG	25152RVD2	06/28/13	06/28/33	100.000	VARIES	2.0551		0.051405	0.051415	0.051671	0.051931	0.052192		18.51	18.65
Deutsche Bank AG	25152RVT7	03/31/14	03/31/34	100.000	VARIES	1.1016		0.025646	0.025667	0.025809	0.025951	0.026094		9.25	9.34
Deutsche Bank AG	25152RXB4	06/30/14	06/30/34	100.000	VARIES	1.0463		0.024683	0.024641	0.024747	0.024853	0.024983		8.88	8.93
Deutsche Bank AG	25152RXC2	08/28/14	08/28/34	100.000	VARIES	0.8844		0.021171	0.021251	0.021331	0.021426	0.021520		7.66	7.72
Deutsche Bank AG	25152RXE8	09/30/14	09/30/29	100.000	VARIES	1.1689		0.028743	0.028730	0.028717	0.028812	0.028907		10.34	10.37
DEUTSCHE BANK AG (LONDON	25155MBP5	06/15/17	12/15/22	98.650	3.000	3.2702	1.23	0.006382	0.006486	0.006592	0.006700	0.006809		2.32	2.40
DEUTSCHE BANK AG (LONDON	25155MDP3	09/08/17	09/08/22	98.750	2.500	2.7694	0.74	0.006523	0.006613	0.006705	0.006797	0.006891		2.38	2.45
DEUTSCHE BANK AG (LONDON	25155MFV8	11/24/17	11/24/20	99.175	2.350	2.6378	0.27	0.007391	0.007488	0.007587	0.007687	0.007789		2.69	2.76
DEUTSCHE BANK AG (LONDON	25155MHY0	02/08/18	08/08/21	99.050	3.000	3.2896		0.007176	0.007294	0.007414	0.007536		2.33	2.68	
DEUTSCHE BANK AG (LONDON	25155MJV4	02/23/18	02/23/21	99.175	3.000	3.2911		0.007331	0.007451	0.007574	0.007698		2.27	2.74	
DEUTSCHE BANK AG (LONDON	25155MJZ5	02/28/18	02/27/20	100.000	0.000	1.5246		0.042351	0.042672	0.042998	0.043325		12.87	15.50	
DEUTSCHE BANK AG (LONDON	25155MKA8	03/07/18	03/05/20	100.000	0.000	1.6423		0.045620	0.045991	0.046369	0.046749		13.46	16.71	
DEUTSCHE BANK AG (LONDON	25155MKM2	03/13/18	05/01/23	100.000	1.000	3.7501		0.104168	0.104550	0.105990	0.107456	0.108950		30.18	38.60
DEUTSCHE BANK AG (LONDON	25155MKN0	03/29/18	03/29/20	99.450	3.000	3.2864		0.007453	0.007576	0.007700	0.007827		2.04	2.77	
DEUTSCHE BANK AG (LONDON	25155MKU4	04/23/18	05/01/23	103.000	1.000	3.9232		0.112248	0.113979	0.115670	0.117394		27.94	41.54	
DEUTSCHE BANK AG (LONDON	25155MKV2	04/25/18	04/25/20	99.450	3.150	3.4369		0.007445	0.007573	0.007703	0.007835		1.84	2.77	
DEUTSCHE BANK AG (LONDON	25155MKZ3	05/10/18	05/10/21	99.175	3.500	3.7935		0.007285	0.007423	0.007564	0.007707		1.69	2.71	
DEUTSCHE BANK AG (LONDON	25155MLE9	05/24/18	02/24/20	99.575	3.000	3.2517		0.006607	0.006714	0.006823	0.006934		1.44	2.44	
Deutsche Bank AG London	25155MLG4	07/19/18	07/19/20	99.450	3.500	3.7881		0.007425	0.007425	0.007566	0.007709		1.20	2.74	
Deutsche Bank AG	2515A1NH0	04/27/16	04/25/19	100.000	0.000	2.6296	44.83	0.075952	0.076950	0.077962			27.66	8.89	
Deutsche Bank AG	2515A1NS6	05/04/16	05/07/19	100.000	0.000	2.4160	40.65	0.069586	0.070427	0.071277			25.29	8.98	
Deutsche Bank AG	2515A1PE5	05/06/11	05/06/19	100.000	VARIES	4.4257		0.124750	0.124158	0.123554			44.74	15.44	
Downtown Dallas Dev Auth	261149BL1	11/07/07	08/15/18	52.073	0.000	6.1490	442.37	0.160769	0.165712				36.90		
Downtown Dallas Dev Auth	261149BM9	11/07/07	08/15/19	48.734	0.000	6.1990	418.45	0.152403	0.157126	0.161996	0.167017		57.02	37.19	
Downtown Dallas Dev Auth	261149BN7	11/07/07	08/15/20	45.395	0.000	6.2791	396.46	0.144892	0.149441	0.154133	0.158972	0.163963	54.24	57.70	
DuPage County SD #12, IL	262777CW3	06/28/12	01/01/19	100.000	VARIES	2.6969		0.074917	0.074915				26.97		
DU PAGE CNTY ILL SCH DIS	262777CX1	06/28/12	01/01/20	100.000	2.900	2.8969	159.80	0.080473	0.080472	0.080471	0.080469		28.97	28.97	
DuPage County SD #12, IL	262777CY9	06/28/12	01/01/21	100.000	VARIES	3.2464		0.090188	0.090186	0.090185	0.090183		32.47	32.47	
DuPage County SD #12, IL	262777CZ6	06/28/12	01/01/22	100.000	VARIES	3.7456		0.104061	0.104059	0.104057	0.104055		37.46	37.46	
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4699	464.08	0.134944	0.139309	0.143816	0.148468	0.153271	50.16	53.46	
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.5000	435.98	0.127005	0.131132	0.135394	0.139795	0.144338	47.22	50.34	



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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	409.09	0.119243	0.123125	0.127133	0.131271	0.135544	44.34	47.27
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	383.86	0.112025	0.115683	0.119460	0.123360	0.127388	41.66	44.42
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5499	360.05	0.105200	0.108645	0.112203	0.115878	0.119673	39.12	41.73
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	337.58	0.098695	0.101932	0.105275	0.108728	0.112295	36.71	39.15
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5700	316.45	0.092572	0.095613	0.098754	0.101998	0.105349	34.43	36.73
Eclipse Resources Corp.	27890GAA8	07/06/15	07/15/23	97.903	8.875	9.2509	4.96	0.006069	0.006350	0.006644	0.006951	0.007273	2.33	2.55
Eclipse Resources Corp.	27890GAB6	07/06/15	07/15/23	97.903	8.875	9.2509	4.96	0.006069	0.006350	0.006644	0.006951	0.007273	2.33	2.55
Euronet Worldwide, Inc.	298736AG4	10/30/14	10/01/44	100.000	VARIES	6.9991	0.228410	0.234945	0.241709	0.248709	0.255955	0.255955	84.60	89.56
Euronet Worldwide, Inc.	298736AH2	10/30/14	10/01/44	100.000	VARIES	6.9991	0.228410	0.234945	0.241709	0.248709	0.255955	0.255955	84.60	89.56
EUROPEAN INVT BK	298785DW3	03/10/16	03/10/21	44.672	0.000	5.4450	395.79	0.125324	0.128736	0.132240	0.135841	0.139539	46.50	49.06
Exelon Corporation	30161NAE1	06/17/14	06/01/24	100.000	VARIES	4.8846		0.145221	0.144589	0.143941	0.143278	0.142598	52.13	51.66
Federal Home Loan	3128X0AZ2	10/03/02	01/02/34	19.160	0.000	5.3582	237.45	0.062203	0.063869	0.065580	0.067337	0.069141	23.30	24.56
Federal Home Loan	3128X2ST3	01/30/04	04/01/18	48.064	0.000	5.2374	506.60	0.141771					12.76	
Federal Home Loan	3128X2SU0	01/30/04	10/01/18	46.530	0.000	5.2835	496.42	0.139306	0.142986				38.28	
Federal Home Loan	3128X2SV8	01/30/04	04/01/19	45.040	0.000	5.3273	486.07	0.136758	0.140401	0.144140			50.55	12.97
Federal Home Loan	3128X2SW6	01/30/04	10/01/19	43.600	0.000	5.3679	475.55	0.134120	0.137720	0.141416	0.145212		49.59	38.87
Federal Home Loan	3128X2SX4	01/30/04	04/01/20	42.215	0.000	5.4047	464.86	0.131392	0.134943	0.138589	0.142335	0.146181	48.59	51.25
Federal Home Loan	3128X2SY2	01/30/04	10/01/20	40.880	0.000	5.4384	454.09	0.128606	0.132103	0.135695	0.139385	0.143175	47.57	50.19
Federal Home Loan	3128X52H0	04/03/07	04/02/37	21.177	0.000	5.2422	157.52	0.053086	0.054478	0.055905	0.057371	0.058875	19.61	20.65
Federal Home Loan	3128X5LK2	10/02/06	10/02/34	24.784	0.000	5.0446	186.23	0.060076	0.061591	0.063145	0.064737	0.066370	22.17	23.31
Freddie Mac	3128X6HU3	07/20/07	09/28/18	54.270	0.000	5.5370	417.69	0.145631	0.149663				39.61	
Freddie Mac	3128X6WP7	12/21/07	12/21/37	22.860	0.000	4.9803	145.78	0.051721	0.053009	0.054329	0.055682	0.057068	18.88	19.83
Freddie Mac	3128X74S0	11/04/08	11/15/38	26.387	0.000	4.4860	132.29	0.049085	0.050186	0.051311	0.052462	0.053639	17.97	18.79
Freddie Mac	3128X75U4	11/24/08	11/15/38	27.529	0.000	4.3499	132.03	0.048945	0.050010	0.051098	0.052209	0.053344	17.91	18.70
Freddie Mac	3128X7N59	06/30/08	06/30/38	21.820	0.000	5.1394	135.21	0.050446	0.051742	0.053072	0.054436	0.055835	18.40	19.35
Freddie Mac	3128X8DG4	12/29/08	02/15/39	40.774	0.000	2.9999	125.42	0.043931	0.044590	0.045259	0.045938	0.046627	16.11	16.60
Freddie Mac	3128X9MF4	11/10/09	09/15/36	29.930	0.000	4.5439	132.24	0.053750	0.054971	0.056220	0.057497	0.058804	19.83	20.74
Freddie Mac	3128X9MG2	11/10/09	12/15/36	29.600	0.000	4.5434	130.75	0.053749	0.054970	0.056219	0.057496	0.058802	19.61	20.51
Federal Home Loan	312902LX5	12/17/99	12/17/29	14.255	0.000	6.6001	317.39	0.084108	0.086883	0.089750	0.092712	0.095772	30.86	32.93
Federal Home Loan	312902VG1	04/25/00	01/04/21	25.643	0.000	6.6857	564.08	0.147531	0.152463	0.157559	0.162826	0.168270	55.77	59.57
Federal Home Loan	312902VH9	04/25/00	01/04/22	24.042	0.000	6.6796	528.05	0.138050	0.142661	0.147426	0.152349	0.157437	52.19	55.73
Federal Home Loan	312902VJ5	04/25/00	01/04/23	22.536	0.000	6.6749	494.40	0.129214	0.133526	0.137983	0.142588	0.147347	48.85	52.16
Federal Home Loan	312902VK2	04/25/00	01/04/24	21.145	0.000	6.6664	462.90	0.120913	0.124943	0.129108	0.133411	0.137858	45.70	48.80
Federal Home Loan	312902VL0	04/25/00	01/04/25	20.007	0.000	6.6235	433.32	0.112860	0.116598	0.120459	0.124448	0.128570	42.65	45.52
Federal Home Loan	312902VM8	04/25/00	01/04/26	18.780	0.000	6.6160	405.98						39.93	42.62
Federal Home Loan	312902VN6	04/25/00	01/04/27	17.654	0.000	6.6034	380.43	0.098952	0.102219	0.105594	0.109080	0.112682	37.39	39.90
Federal Home Loan	312902VV8	04/25/00	01/04/18	31.141	0.000	6.7035	688.05	0.180169					0.54	
Federal Home Loan	312902VW6	04/25/00	01/04/19	29.163	0.000	6.7018	644.07	0.168634	0.174284	0.180124			63.76	0.54
Federal Home Loan	312902VX4	04/25/00	01/04/20	27.313	0.000	6.6998	602.91	0.157836	0.163124	0.168588	0.174236	0.180072	59.68	63.74
Federal Home Loan Banks	3130A0MR8	01/22/14	01/22/21	100.000	VARIES	2.3229		0.066665	0.066672	0.066498	0.066321	0.065974	23.97	23.82
Federal Home Loan Banks	3130A0N63	01/23/14	01/23/20	100.000	VARIES	1.9612		0.055671	0.055606	0.055398	0.055188	0.054834	19.99	19.82
Federal Home Loan Banks	3130A1DD7	03/26/14	03/26/21	100.000	VARIES	2.2862		0.065627	0.065641	0.065470	0.065298	0.064946	23.61	23.49

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
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Federal Home Loan Banks	3130A1DV7	03/26/14	03/26/21	100.000	VARIABLES	2.3282		0.066831	0.066839	0.066666	0.066492	0.066134	24.04	23.92
Federal Home Loan Banks	3130A2SV9	08/27/14	08/28/19	100.000	VARIABLES	1.7926		0.049315	0.049434	0.049553	0.049674		17.80	11.77
Federal Home Loan Banks	3130A2YR1	09/26/14	09/26/19	100.000	VARIABLES	1.7204		0.047329	0.047443	0.047557	0.047672		17.08	12.62
Federal Home Loan Banks	3130A4EV0	03/18/15	03/18/20	100.000	VARIABLES	1.7026		0.046772	0.046874	0.046978	0.047082	0.047187	16.88	16.95
Federal Home Loan Banks	3130A4JD5	03/30/15	03/30/20	100.000	VARIABLES	1.6373		0.045052	0.045136	0.045221	0.045307	0.045394	16.25	16.31
Federal Home Loan Banks	3130A4LE0	04/02/15	04/02/20	100.000	VARIABLES	1.6894		0.046426	0.046524	0.046624	0.046725	0.046826	16.75	16.82
Federal Home Loan Banks	3130A5CB3	05/27/15	05/27/20	100.000	VARIABLES	1.6122		0.044386	0.044464	0.044543	0.044622	0.044702	16.00	16.06
Federal Home Loan Banks	3130A5LZ0	06/30/15	06/30/20	100.000	VARIABLES	1.7431		0.047838	0.047952	0.048067	0.048183	0.048301	17.24	17.33
Federal Home Loan Banks	3130A5M22	06/26/15	06/25/20	100.000	VARIABLES	1.7664		0.048509	0.048619	0.048729	0.048841	0.048953	17.48	17.56
FEDERAL HOME LOAN BANKS	3130AA4B1	12/02/16	12/02/21	100.000	VARIABLES	1.6625	4.38	0.010838	0.010871	0.010903	0.010994	0.011085	3.91	3.95
FEDERAL HOME LOAN BANKS	3130AAFH6	12/30/16	12/30/21	100.000	VARIABLES	1.8755	4.95	0.013442	0.013406	0.013369	0.013396	0.013424	4.83	4.82
FEDERAL HOME LOAN BANKS	3130AAF5	12/28/16	12/28/21	100.000	VARIABLES	1.8759	4.75	0.012756	0.012654	0.012603	0.012617	0.012735	4.57	4.54
FEDERAL HOME LOAN BANKS	3130ACGH1	10/06/17	10/06/22	100.000	VARIABLES	1.8634	0.84	0.009925	0.009563	0.009450	0.009506	0.009570	3.47	3.42
FEDERAL HOME LOAN BANKS	3130ACG57	10/12/17	10/12/22	100.000	VARIABLES	1.8634	0.78	0.009925	0.009563	0.009450	0.009506	0.009570	3.47	3.42
FEDERAL HOME LOAN BANKS	3130ACK86	10/18/17	10/18/22	100.000	VARIABLES	1.9419	0.88	0.012068	0.011561	0.011504	0.011548	0.011610	4.21	4.16
FEDERAL HOME LOAN BANKS	3130ACWV2	12/13/17	12/13/22	100.000	VARIABLES	2.0961	0.22	0.012124	0.011620	0.011539	0.011595	0.011667	4.26	4.17
FEDERAL HOME LOAN BANKS	3130ADK43	02/15/18	02/15/23	100.000	VARIABLES	2.3937			0.010636	0.010137	0.010113	0.010151	3.29	3.65
FEDERAL HOME LOAN BANKS	3130ADZD7	04/26/18	04/26/23	100.000	VARIABLES	2.6456			0.017580	0.016959	0.016862	0.016902	4.27	6.08
FEDERAL HOME LOAN BANKS	3130ADZG0	05/01/18	05/01/23	100.000	VARIABLES	2.6152			0.016714	0.016044	0.015936	0.015963	3.97	5.75
FEDERAL HOME LOAN BANKS	3130AE2L3	05/02/18	05/02/23	100.000	VARIABLES	2.6421			0.017414	0.016701	0.016599	0.016635	4.12	5.99
FEDERAL HOME LOAN BANKS	3130AE3M0	04/26/18	04/26/23	100.000	VARIABLES	2.6421			0.017414	0.016701	0.016599	0.016635	4.22	5.99
Federal Home Loan Banks	3133836A4	05/22/13	05/22/19	100.000	VARIABLES	1.0916		0.030190	0.030234	0.030277			10.88	4.27
Federal Home Loan Banks	313383JM4	06/27/13	06/27/19	100.000	VARIABLES	1.3129		0.036299	0.036355	0.036412			13.08	6.41
Federal Home Loan	3134A1FK1	11/20/96	09/03/19	20.641	0.000	7.0454	684.37	0.170397	0.176399	0.182613	0.189046		63.86	45.35
Federal Home Loan	3134A1H60	10/22/97	06/03/24	16.813	0.000	6.8127	482.27	0.122434	0.126604	0.130917	0.135376	0.139988	45.06	48.19
Federal Home Loan	3134A1HU7	12/27/96	12/02/19	19.720	0.000	7.2067	675.81	0.173756	0.180017	0.186504	0.193224		64.05	62.94
Federal Home Loan	3134A1MY3	02/12/97	02/01/20	19.238	0.000	7.3061	668.84	0.169618	0.175815	0.182237	0.188894	0.195795	64.07	68.84
Federal Home Loan	3134A1NA4	02/12/97	01/02/19	20.877	0.000	7.2858	721.99	0.181783	0.188406	0.195269			69.05	0.20
Federal Home Loan	3134A2G77	12/28/98	11/15/28	20.230	0.000	5.4199	356.84	0.083601	0.085867	0.088194	0.090584	0.093039	30.72	32.40
Federal Home Loan	3134A2HG6	06/30/98	12/11/25	19.896	0.000	5.9700	427.73	0.103583	0.106675	0.109859	0.113138	0.116515	37.97	40.27
Federal Home Loan	3134A3D29	09/09/99	08/15/27	14.928	0.000	6.9258	370.15	0.097381	0.100753	0.104242	0.107852	0.111587	36.60	39.18
Federal Home Loan	3134A3ZU3	08/02/99	12/14/29	15.469	0.000	6.2411	325.04	0.082923	0.085510	0.088179	0.090930	0.093768	30.41	32.33
Freddie Mac	3134G6NP4	04/16/15	02/01/18	97.254	0.000	0.9998	26.63	0.027634					0.83	
Freddie Mac	3134G6RX3	04/08/15	07/13/18	96.583	0.000	1.0679	28.51	0.029351	0.029508				5.66	
Freddie Mac	3134G6X81	05/20/15	08/30/18	96.333	0.000	1.1426	29.19	0.031034	0.031041				7.48	
Freddie Mac	3134G9D61	06/30/16	06/30/21	100.000	VARIABLES	1.3050	19.55	0.036050	0.036059	0.036068	0.036077	0.036108	12.98	12.99
Freddie Mac	3134G9E37	06/30/16	06/30/21	100.000	VARIABLES	1.3050	19.55	0.036050	0.036059	0.036068	0.036077	0.036108	12.98	12.99
Freddie Mac	3134G9XE2	06/30/16	06/30/21	100.000	VARIABLES	1.3816	20.70	0.038114	0.038089	0.038113	0.038136	0.038184	13.72	13.72
Freddie Mac	3134G9XF9	06/30/16	06/30/21	100.000	VARIABLES	1.4307	21.44	0.039524	0.039534	0.039543	0.039553	0.039563	14.23	14.24
Freddie Mac	3134G9XL6	06/29/16	06/29/21	100.000	VARIABLES	1.3915	20.89	0.038398	0.038380	0.038396	0.038412	0.038457	13.82	13.83
Freddie Mac	3134G9XM4	06/30/16	06/30/21	100.000	VARIABLES	1.3945	20.89	0.038453	0.038431	0.038457	0.038483	0.038533	13.84	13.85
Freddie Mac	3134G9XP7	06/30/16	06/30/21	100.000	VARIABLES	1.4321	21.46	0.039438	0.039472	0.039506	0.039540	0.039575	14.20	14.23

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Freddie Mac	3134G9XQ5	06/30/16	06/30/21	100.000	VARIABLES	1.3945	20.89	0.038453	0.038431	0.038457	0.038483	0.038533	13.84	13.85
Freddie Mac	3134G9XT9	06/30/16	06/30/21	100.000	VARIABLES	1.4689	22.01	0.040561	0.040563	0.040575	0.040588	0.040600	14.60	14.61
Freddie Mac	3134G9XX4	06/30/16	06/30/21	100.000	VARIABLES	1.3872	20.76	0.038238	0.038238	0.038263	0.038287	0.038336	13.77	13.78
Freddie Mac	3134G9XX0	06/30/16	06/30/21	100.000	VARIABLES	1.5060	22.58	0.041626	0.041625	0.041625	0.041625	0.041624	14.99	14.98
Freddie Mac	3134GAN34	01/27/17	01/27/22	100.000	VARIABLES	1.9668	18.18	0.054214	0.053791	0.053842	0.053893	0.054014	19.38	19.42
Freddie Mac	3134GAQC1	09/30/16	09/30/21	100.000	VARIABLES	1.3157	16.43	0.036296	0.036306	0.036317	0.036345	0.036374	13.07	13.08
Freddie Mac	3134GAQE7	09/30/16	09/30/21	100.000	VARIABLES	1.3432	16.79	0.037111	0.037080	0.037073	0.037089	0.037104	13.35	13.35
Freddie Mac	3134GAQK3	09/30/16	09/30/21	100.000	VARIABLES	1.2929	16.15	0.035664	0.035679	0.035694	0.035723	0.035752	12.84	12.86
Freddie Mac	3134GAZM9	12/02/16	12/02/21	100.000	VARIABLES	1.5258	16.43	0.041931	0.041986	0.042042	0.042098	0.042154	15.11	15.15
Freddie Mac	3134GAZX5	12/02/16	12/02/21	100.000	VARIABLES	1.5968	17.19	0.043848	0.043910	0.043972	0.044035	0.044098	15.80	15.84
Freddie Mac	3134GBBQ4	03/28/17	03/28/22	100.000	VARIABLES	2.0636	15.60	0.056822	0.056548	0.056487	0.056554	0.056679	20.38	20.37
Freddie Mac	3134GBCA8	03/28/17	03/28/22	100.000	VARIABLES	2.0949	15.83	0.057564	0.057207	0.057224	0.057358	0.057493	20.63	20.65
Freddie Mac	3134GBER9	04/18/17	04/18/22	100.000	VARIABLES	1.9672	13.78	0.054020	0.053868	0.053886	0.053903	0.054024	19.41	19.41
Freddie Mac	3134GBFY3	04/19/17	04/19/22	100.000	VARIABLES	1.9997	13.95	0.054909	0.054729	0.054776	0.054824	0.054942	19.73	19.74
Freddie Mac	3134GBML3	05/16/17	05/16/22	100.000	VARIABLES	1.9154	11.94	0.052585	0.052490	0.052527	0.052564	0.052669	18.91	18.92
Freddie Mac	3134GBNR9	05/24/17	05/24/22	100.000	VARIABLES	1.8958	11.41	0.052058	0.051992	0.052024	0.052056	0.052155	18.73	18.74
FEDERAL HOME LOAN MORTGA	3134GBP22	10/11/17	10/11/22	100.000	VARIABLES	1.8895	0.85	0.010632	0.010190	0.010172	0.010202	0.010249	3.71	3.67
Freddie Mac	3134GBD7	05/24/17	05/24/22	100.000	VARIABLES	1.9445	11.70	0.053337	0.053235	0.053205	0.053317	0.053431	19.18	19.18
FEDERAL HOME LOAN MORTGA	3134GSDR3	02/27/18	08/27/21	100.000	VARIABLES	2.0623			0.001737				0.31	
FEDERAL HOME LOAN MORTGA	3134GSJM8	04/26/18	04/26/23	100.000	VARIABLES	2.6776			0.018513	0.017922	0.017789	0.017702	4.50	6.41
FEDERAL HOME LOAN MORTGA	3134GSJU0	04/26/18	04/26/23	100.000	VARIABLES	2.6456			0.017580	0.016959	0.016862	0.016902	4.27	6.08
FEDERAL HOME LOAN MORTGA	3134GSJV8	04/26/18	04/26/23	100.000	VARIABLES	2.6456			0.017580	0.016959	0.016862	0.016902	4.27	6.08
FEDERAL HOME LOAN MORTGA	3134GSJW6	05/01/18	05/01/23	100.000	VARIABLES	2.6152			0.016714	0.016044	0.015936	0.015963	3.97	5.75
FEDERAL HOME LOAN MORTGA	3134GSKQ7	04/26/18	04/26/23	100.000	VARIABLES	2.7684			0.018089	0.017232	0.017131	0.017195	4.38	6.18
FEDERAL HOME LOAN MORTGA	3134GSLQ6	05/23/18	05/23/23	100.000	VARIABLES	2.7881			0.018610	0.017668	0.017542	0.017632	4.02	6.34
FEDERAL HOME LOAN MORTGA	3134GSMC6	05/23/18	05/23/23	100.000	VARIABLES	2.8141			0.022107	0.021045	0.020900	0.020999	4.78	7.55
Federal National	3136F1EQ9	12/27/01	03/17/31	16.751	0.000	6.2082	278.42	0.075546	0.077891	0.080309	0.082802	0.085372	28.11	29.89
Federal National	3136F3LA2	04/04/03	10/03/33	20.285	0.000	5.2999	235.79	0.063751	0.065440	0.067174	0.068954	0.070782	23.56	24.82
Federal National	3136F3ZC3	06/09/03	12/15/33	23.674	0.000	N/A		0.062970	0.064483	0.066032	0.067619	0.069244	22.99	24.11
Federal National	3136F4R55	01/07/04	12/15/34	18.268	0.000	5.5708	211.24	0.060806	0.062500	0.064241	0.066030	0.067869	22.25	23.51
Federal National	3136F7NM5	11/15/05	11/15/30	26.938	0.000	5.3159	239.63	0.074657	0.076641	0.078678	0.080769	0.082916	27.42	28.90
Fannie Mae	3136G1SZ3	08/15/13	07/01/18	95.481	0.000	0.9502	40.46	0.026271					4.73	
Fannie Mae	3136G1ZJ1	03/21/14	01/26/19**	97.874	0.000	N/A		0.000000	0.000000	0.000000			0.00**	0.00
Forney Independent SD, T	3464242U7	02/18/14	08/15/39	16.888	0.000	7.1001	52.37	0.042496	0.044005	0.045567	0.047184	0.048859	15.99	17.14
Forney Independent SD, T	3464242V5	02/18/14	08/15/40	15.550	0.000	7.1501	48.60	0.039471	0.040882	0.042343	0.043857	0.045425	14.85	15.94
Forney Independent SD, T	3464242W3	02/18/14	08/15/41	14.304	0.000	7.2001	45.06	0.036623	0.037942	0.039308	0.040723	0.042189	13.79	14.80
Forney Independent SD, T	3464242X1	02/18/14	08/15/42	13.145	0.000	7.2501	41.73	0.033947	0.035178	0.036453	0.037774	0.039144	12.78	13.73
Forney Independent SD, T	3464242Y9	02/18/14	08/15/43	12.068	0.000	7.3002	38.61	0.031434	0.032582	0.033771	0.035004	0.036281	11.84	12.72
Forney Independent SD, T	3464242Z6	02/18/14	08/15/44	11.069	0.000	7.3502	35.69	0.029079	0.030147	0.031255	0.032404	0.033595	10.96	11.78
Forney Independent SD, T	3464243A0	02/18/14	08/15/45	10.143	0.000	7.4002	32.95	0.026872	0.027867	0.028898	0.029967	0.031076	10.13	10.89
Forney Independent SD, T	3464243B8	02/18/14	08/15/46	9.141	0.000	7.5003	30.15	0.024628	0.025552	0.026510	0.027504	0.028535	9.29	10.00
Forney Independent SD, T	3464243C6	02/18/14	08/15/47	8.223	0.000	7.6001	27.53	0.022525	0.023381	0.024269	0.025192	0.026149	8.50	9.16

\*\* These calculations may be revised.

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Forney Independent SD, T	3464243D4	02/18/14	08/15/48	7.382	0.000	7.7003	25.08	0.020557	0.021349	0.022171	0.023024	0.023911	7.76	8.37
Forney Independent SD, T	3464243E2	02/18/14	08/15/49	6.615	0.000	7.8003	22.81	0.018723	0.019453	0.020212	0.021000	0.021819	7.07	7.64
Forney Independent SD, T	3464243F9	02/18/14	08/15/50	6.021	0.000	7.8503	20.91	0.017180	0.017854	0.018555	0.019283	0.020040	6.49	7.01
Forney Independent SD, T	3464243G7	02/18/14	08/15/51	5.475	0.000	7.9003	19.15	0.015748	0.016370	0.017017	0.017689	0.018388	5.95	6.43
Forney Independent SD, T	3464243H5	02/18/14	08/15/52	4.974	0.000	7.9503	17.52	0.014422	0.014995	0.015591	0.016211	0.016855	5.45	5.90
Forney Independent SD, T	3464243J1	02/18/14	08/15/53	4.514	0.000	8.0005	16.02	0.013193	0.013721	0.014269	0.014840	0.015434	4.99	5.40
Forney Independent SD, T	346424X90	08/27/13	08/15/38	17.946	0.000	7.0000	62.56	0.045846	0.047451	0.049111	0.050830	0.052609	17.24	18.47
Forney Independent SD, T	346424Y24	08/27/13	08/15/39	16.544	0.000	7.0499	58.14	0.042648	0.044151	0.045708	0.047319	0.048987	16.04	17.19
Forney Independent SD, T	346424Y32	08/27/13	08/15/40	15.436	0.000	7.0501	54.25	0.039793	0.041195	0.042647	0.044151	0.045707	14.97	16.04
Forney Independent SD, T	346424Y40	08/27/13	08/15/41	14.210	0.000	7.0999	50.34	0.036962	0.038274	0.039633	0.041040	0.042496	13.91	14.91
Forney Independent SD, T	346424Y57	08/27/13	08/15/42	13.252	0.000	7.1001	46.95	0.034471	0.035694	0.036961	0.038274	0.039632	12.97	13.91
Forney Independent SD, T	346424Y65	08/27/13	08/15/43	12.359	0.000	7.1000	43.78	0.032148	0.033289	0.034471	0.035694	0.036961	12.09	12.97
Franklin CNTYS, IL	352415EH2	09/30/16	12/01/18	102.407	3.750	2.6021	33.24	0.073093	0.072689				24.05	
Franklin CNTYS, IL	352415EJ8	09/30/16	12/01/19	102.706	3.750	2.8512	36.56	0.080575	0.080238	0.079897	0.079551		28.93	26.30
Franklin CNTYS, IL	352415EK5	09/30/16	12/01/20	104.461	4.250	3.1014	40.42	0.088963	0.088512	0.088054	0.087589	0.087116	31.92	31.59
Franklin CNTYS, IL	352415EL3	09/30/16	12/01/21	106.144	4.500	3.2012	42.38	0.093225	0.092717	0.092200	0.091675	0.091142	33.44	33.07
College District #534 IL	360395FJ1	07/22/10	12/01/18	103.358	VARIABLES	4.9260		0.137460	0.137151				45.31	
College District #534 IL	360395FK8	07/22/10	12/01/19	103.249	VARIABLES	5.2256		0.146310	0.146032	0.145747	0.145455		52.60	48.04
College District #534 IL	360395FL6	07/22/10	12/01/20	101.888	VARIABLES	5.4261		0.151649	0.151505	0.151357	0.151206	0.151050	54.56	54.45
FULTON MC DONOUGH & SCHU	360406BT8	09/19/17	12/01/19	100.000	2.500	2.4872	7.06	0.069433	0.070296	0.069098	0.069093		25.14	22.80
GCI LIBERTY INC	36164VAA5	06/18/18	09/30/46	100.000	1.750	6.9511			0.193086	0.195931	0.201052	0.206350	37.52	72.41
GS Finance Corp.	362273AG9	12/17/15	06/19/23	100.000	0.000	2.9199		0.085962	0.087217	0.088490	0.089782	0.091093	31.20	32.12
GS FIN CORP	362273BK9	07/06/17	07/08/24	100.000	0.250	2.8998	14.08	0.080462	0.081528	0.082610	0.083707	0.084820	29.53	30.32
GS FINANCE CORP	36253M679	09/14/17	09/16/21	100.000	0.000	2.2324	6.64	0.062019	0.062712	0.063412	0.064119	0.064835	22.60	23.11
GS FINANCE CORP	36253M687	09/14/17	09/15/22	100.000	0.000	2.3683	7.04	0.065789	0.066568	0.067357	0.068154	0.068961	23.99	24.56
GS FINANCE CORP	36253M695	09/14/17	09/14/23	100.000	0.000	2.6628	7.91	0.073966	0.074950	0.075948	0.076959	0.077984	27.02	27.74
GS FINANCE CORP	36253M703	09/14/17	09/15/22	100.000	0.000	2.3683	7.04	0.065789	0.066568	0.067357	0.068154	0.068961	23.99	24.56
GS FINANCE CORP	36253M711	09/14/17	09/14/23	100.000	0.000	2.6628	7.91	0.073966	0.074950	0.075948	0.076959	0.077984	27.02	27.74
GS FINANCE CORP	36254F582	02/05/18	02/05/25	100.000	0.000	3.4781		0.096615	0.098295	0.100004	0.101004	0.101743	31.74	36.20
GS FINANCE CORP	36254G804	06/07/18	12/09/19	100.000	VARIABLES	2.3245		0.065000	0.064556	0.064000	0.063389		13.17	21.51
GS FIN CORP MEDIUM TERM	36255H2A5	06/22/18	06/23/25	100.000	0.500	4.0576			0.112723	0.114728	0.116774	0.118862	21.32	41.70
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIABLES	12.5014		0.705046	0.741303	0.779827	0.820758	0.864248	263.78	291.99
Goldman Sachs Group, Inc	38141GGV0	10/30/12	10/30/27	100.000	VARIABLES	4.6427		0.116769	0.116993	0.117221	0.117455	0.117694	42.10	42.27
Goldman Sachs Group, Inc	38141GGX6	11/30/12	12/04/19	100.000	0.000	3.2000		0.104218	0.105885	0.107579	0.109301		37.91	36.13
Goldman Sachs Group, Inc	38141GHQ0	11/19/12	11/19/27	100.000	VARIABLES	4.0948		0.103551	0.103747	0.103946	0.104150	0.104358	37.33	37.47
Goldman Sachs Group, Inc	38141GKC7	12/31/12	01/02/20	100.000	0.000	2.8000		0.088157	0.089391	0.090643	0.091912	0.093199	32.40	33.32
Goldman Sachs Group, Inc	38141GLQ5	01/31/13	02/03/20	100.000	0.000	3.2298		0.103660	0.105334	0.107035	0.108763	0.110520	38.12	39.36
Goldman Sachs Group, Inc	38141GMD3	01/23/13	01/23/28	100.000	VARIABLES	4.3421		0.107449	0.106940	0.107150	0.107364	0.107584	38.54	38.68
Goldman Sachs Group, Inc	38141GMG6	01/25/13	01/24/20*	100.000	0.000	3.1499		0.100700	0.102286				2.52*	
Goldman Sachs Group, Inc	38141GMR2	02/11/13	02/11/28	100.000	VARIABLES	4.2924		0.106414	0.106026	0.106272	0.106523	0.106779	38.22	38.37
Goldman Sachs Group, Inc	38141GNB6	02/28/13	03/02/20	100.000	0.000	2.9677		0.094138	0.095535	0.096953	0.098392	0.099852	34.48	35.51
Goldman Sachs Group, Inc	38141GPC2	02/28/13	02/29/28	100.000	VARIABLES	4.2915		0.104089	0.101755	0.103529	0.101928	0.103138	37.49	37.45

\* Called in 2018; reportable OID is computed to call date.

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Goldman Sachs Group, Inc	38141GPU2	03/06/13	03/06/28	100.000	VARIABLES	4.1925		0.102871	0.102358	0.102484	0.102613	0.102745	36.90	36.95
Goldman Sachs Group, Inc	38141GPV0	03/28/13	03/31/20	100.000	0.000	3.1234		0.099770	0.101329	0.102911	0.104518	0.106150	36.48	37.63
Goldman Sachs Group, Inc	38141GPW8	03/06/13	03/06/18	100.000	VARIABLES	1.3286		0.008124					0.53	
Goldman Sachs Group, Inc	38141GQL1	03/22/13	03/22/28	100.000	VARIABLES	4.6902		0.116759	0.116711	0.116661	0.116611	0.117040	42.01	42.03
Goldman Sachs Group, Inc	38141GQW7	03/27/13	03/27/28	100.000	VARIABLES	4.6888		0.116547	0.116524	0.116501	0.116477	0.116920	41.95	41.98
Goldman Sachs Group, Inc	38141GRR7	04/30/13	04/30/20	100.000	0.000	2.8401		0.089566	0.090838	0.092128	0.093436	0.094763	32.63	33.56
Goldman Sachs Group, Inc	38141GSM7	04/30/13	04/30/28	100.000	VARIABLES	4.3925		0.110549	0.110172	0.110369	0.110570	0.110776	39.72	39.79
Goldman Sachs Group, Inc	38141GSQ8	04/30/13	04/30/20	100.000	VARIABLES	1.6755		0.003993	0.004026	0.004060	0.004094	0.004129	1.45	1.47
Goldman Sachs Group, Inc	38141GST2	05/31/13	06/03/21	100.000	0.000	3.4201		0.110698	0.112591	0.114517	0.116475	0.118467	40.30	41.69
Goldman Sachs Group, Inc	38141GTV6	05/21/13	05/21/20	100.000	VARIABLES	2.7012		0.076966	0.076769	0.076402	0.076030	0.075535	27.65	27.40
Goldman Sachs Group, Inc	38141GTW4	05/30/13	05/30/28	100.000	VARIABLES	4.3920		0.109571	0.109243	0.109498	0.109758	0.110023	39.38	39.48
Goldman Sachs Group, Inc	38141GTZ7	05/23/13	05/23/28	100.000	VARIABLES	4.4916		0.111288	0.110916	0.111196	0.111481	0.111774	39.99	40.10
Goldman Sachs Group, Inc	38141GUF9	06/06/13	06/06/28	100.000	VARIABLES	4.4921		0.112208	0.111944	0.112233	0.112529	0.112832	40.35	40.47
Goldman Sachs Group, Inc	38141GWH3	05/31/17	05/31/27	100.000	4.250	3.6188	2.64	0.012261	0.011938	0.011609	0.011275	0.010934	4.34	4.10
Goldman Sachs Group, Inc	38143AGB5	01/31/12	01/31/19	100.000	0.000	2.2999		0.070874	0.072877	0.072514			26.48	2.18
Goldman Sachs Bank USA	38143AJG1	02/29/12	02/28/19	100.000	0.000	2.2001		0.068549	0.068173	0.070066			25.14	4.06
Goldman Sachs Group, Inc	38143ALM5	03/30/12	04/01/19	100.000	0.000	2.2483		0.069858	0.070257	0.071437			25.72	6.43
Goldman Sachs Group, Inc	38143APY5	04/30/12	04/30/19	100.000	0.000	2.2499		0.070289	0.069921	0.071879			25.69	8.55
Goldman Sachs Group, Inc	38143ARV9	05/31/12	05/31/19	100.000	0.000	2.2497		0.069898	0.070298	0.071480			25.64	10.72
Goldman Sachs Group, Inc	38143AUA1	06/29/12	07/01/19	100.000	0.000	2.1501		0.066818	0.066435	0.068262			24.32	12.36
Goldman Sachs Group, Inc	38143AWH4	07/31/12	07/31/19	100.000	0.000	2.1500		0.065016	0.066804	0.066422	0.068248		24.27	14.35
Goldman Sachs Group, Inc	38143AYM1	08/31/12	09/03/19	100.000	0.000	2.1004		0.064424	0.064039	0.065784	0.065391		23.61	16.04
GOLDMAN SACHS BANK USA	38143AYN9	08/30/12	08/30/19	100.000	0.250	2.0895	116.77	0.062763	0.063352	0.063937	0.064539		23.16	15.52
Goldman Sachs Group, Inc	38143U2A8	04/30/12	01/31/18	100.000	0.000	4.2502		0.147237					4.27	
Goldman Sachs Group, Inc	38143U4D0	07/31/12	02/01/18	100.000	0.000	3.8502		0.129431					3.88	
Goldman Sachs Group, Inc	38143U5H0	08/31/12	09/04/18	100.000	0.000	3.4599		0.114133	0.116107				28.09	
Goldman Sachs Group, Inc	38143U6M8	08/31/12	08/31/18	100.000	0.000	3.5003		0.115013	0.115117				27.85	
Goldman Sachs Group, Inc	38143U6V8	09/28/12	12/31/18	100.000	0.000	3.1502		0.102559	0.102476				37.32	
Goldman Sachs Group, Inc	38143U7M7	11/02/12	11/01/19	100.000	0.000	3.0102		0.097081	0.098542	0.100025	0.101531		35.39	30.28
Goldman Sachs Group, Inc	38143ULN9	08/06/10	08/06/20	100.000	VARIABLES	2.8170		0.021073	0.021369	0.021670	0.021976	0.022285	7.73	7.95
Goldman Sachs Group, Inc	38143ULV1	08/26/10	08/26/20	100.000	VARIABLES	2.6793		0.023167	0.023477	0.023792	0.024110	0.024433	8.47	8.70
Goldman Sachs Group, Inc	38143UMA6	08/20/10	08/20/20	100.000	VARIABLES	2.6781		0.014519	0.014713	0.014910	0.015110	0.015312	5.31	5.46
Goldman Sachs Group, Inc	38143UMH1	09/08/10	09/08/20	100.000	VARIABLES	2.6543		0.024596	0.024922	0.025253	0.025588	0.025928	8.99	9.23
Goldman Sachs Group, Inc	38143UMJ7	09/10/10	09/10/20	100.000	VARIABLES	2.6625		0.015769	0.015979	0.016191	0.016407	0.016625	5.76	5.92
Goldman Sachs Group, Inc	38143UMU2	09/21/10	09/21/20	100.000	VARIABLES	2.7709		0.021148	0.021441	0.021739	0.022040	0.022345	7.73	7.94
Goldman Sachs Group, Inc	38143UNT4	10/29/10	10/29/20	100.000	VARIABLES	2.0302		0.019401	0.019598	0.019797	0.019998	0.020201	7.04	7.19
Goldman Sachs Group, Inc	38143UNU1	10/29/10	10/29/20	100.000	VARIABLES	2.3764		0.024280	0.024568	0.024860	0.025156	0.025455	8.83	9.04
Goldman Sachs Group, Inc	38143UQP9	12/22/10	12/22/20	100.000	VARIABLES	2.3885		0.024226	0.024515	0.024808	0.025105	0.025404	8.78	8.99
Goldman Sachs Group, Inc	38143UQZ7	01/31/11	01/31/18	100.000	VARIABLES	1.9815		0.018636					0.54	
Goldman Sachs Group, Inc	38143US77	03/30/12	01/03/18	100.000	0.000	4.1998		0.145165					0.29	
Goldman Sachs Group, Inc	38143USM4	03/18/11	03/18/21	100.000	VARIABLES	5.2914		0.151161	0.150767	0.150236	0.149691	0.149031	54.25	53.86
Goldman Sachs Group, Inc	38143UTN1	04/13/11	04/13/21	100.000	VARIABLES	5.2208		0.147858	0.147530	0.147126	0.146712	0.146306	53.11	52.83

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Goldman Sachs Group, Inc	38143UUA7	04/29/11	04/29/21	100.000	VARIABLES	2.1672		0.016569	0.016749	0.016930	0.017114	0.017299	6.02	6.15
Goldman Sachs Group, Inc	38143UUY5	07/20/11	07/20/21	100.000	0.000	5.1298		0.193103	0.198056	0.203136	0.208346	0.213690	72.02	75.77
Goldman Sachs Group, Inc	38143UVG3	06/07/11	06/07/21	100.000	VARIABLES	2.2754		0.017231	0.017427	0.017625	0.017826	0.018029	6.25	6.39
Goldman Sachs Group, Inc	381470JN4	08/30/13	09/02/20	100.000	0.000	3.8498		0.124586	0.126984	0.129428	0.131919	0.134459	45.86	47.64
Goldman Sachs Group, Inc	38147Q2D7	04/30/14	05/03/21	100.000	0.000	3.0002		0.092517	0.093905	0.095313	0.096743	0.098194	33.72	34.74
Goldman Sachs Group, Inc	38147Q2G0	04/30/14	11/02/21	100.000	0.000	3.1299		0.096943	0.098460	0.100001	0.101566	0.103156	35.35	36.47
Goldman Sachs Group, Inc	38147Q2H8	04/14/14	04/14/29	100.000	VARIABLES	4.5255		0.111096	0.110242	0.110442	0.110646	0.110855	39.79	39.83
Goldman Sachs Group, Inc	38147Q2Z8	04/21/14	04/21/29	100.000	VARIABLES	4.5486		0.118148	0.117517	0.117575	0.117635	0.117696	42.38	42.35
Goldman Sachs Group, Inc	38147Q4M5	05/30/14	12/02/21	100.000	0.000	3.0000		0.092502	0.093890	0.095298	0.096728	0.098179	33.63	34.65
Goldman Sachs Group, Inc	38147Q5E2	12/13/13	12/13/28	100.000	VARIABLES	4.9491		0.116881	0.116913	0.116947	0.116981	0.117016	42.08	42.11
Goldman Sachs Group, Inc	38147Q5K8	05/30/14	09/02/20	100.000	0.000	2.5499		0.076923	0.077904	0.078897	0.079903	0.080922	28.10	28.83
Goldman Sachs Group, Inc	38147Q5M4	05/21/14	05/21/29	100.000	VARIABLES	4.4103		0.111111	0.110713	0.110925	0.111142	0.111364	39.92	39.99
Goldman Sachs Group, Inc	38147Q6M3	05/28/14	05/28/19	100.000	0.000	2.3798		0.071813	0.072668	0.073533			26.06	10.81
Goldman Sachs Group, Inc	38147Q7D2	06/30/14	12/30/21	100.000	0.000	3.0001		0.092490	0.093877	0.095286	0.096715	0.098166	33.55	34.56
Goldman Sachs Group, Inc	38147QA89	06/26/14	06/26/29	100.000	VARIABLES	4.3665		0.112113	0.111792	0.111923	0.112058	0.112195	40.30	40.32
Goldman Sachs Group, Inc	38147QAK2	01/10/14	01/10/29	100.000	VARIABLES	4.9699		0.120033	0.118253	0.118268	0.118284	0.118300	42.59	42.58
Goldman Sachs Group, Inc	38147QAS5	06/28/13	12/31/20	100.000	0.000	3.9899		0.132424	0.135066	0.137761	0.140509	0.143312	48.15	50.09
Goldman Sachs Group, Inc	38147QB39	06/18/14	06/17/21	100.000	0.000	3.2500		0.101051	0.102693	0.104362	0.106058	0.107781	36.72	37.92
Goldman Sachs Group, Inc	38147QBB1	01/31/14	02/03/21	100.000	0.000	3.2502		0.101095	0.102738	0.104408	0.106105	0.107829	37.18	38.40
Goldman Sachs Group, Inc	38147QBC9	06/30/14	06/30/29	100.000	VARIABLES	4.3157		0.109685	0.109388	0.109545	0.109705	0.109869	39.43	39.47
Goldman Sachs Group, Inc	38147QC20	10/25/13	10/25/28	100.000	VARIABLES	4.8590		0.119580	0.119717	0.119857	0.120000	0.120147	43.09	43.19
Goldman Sachs Group, Inc	38147QC46	07/31/14	08/03/21	100.000	0.000	3.1497		0.096116	0.097630	0.099168	0.100729	0.102316	35.33	36.45
Goldman Sachs Group, Inc	38147QCN4	06/19/13	06/19/28	100.000	VARIABLES	4.6926		0.118670	0.118442	0.118694	0.118953	0.119217	42.68	42.78
Goldman Sachs Group, Inc	38147QDF0	01/23/14	01/23/29	100.000	VARIABLES	4.9794		0.123538	0.122749	0.123153	0.123567	0.123990	44.27	44.54
Goldman Sachs Group, Inc	38147QDL7	08/18/14	08/18/29	100.000	VARIABLES	4.3047		0.109122	0.108794	0.108459	0.108585	0.108714	39.14	39.10
Goldman Sachs Group, Inc	38147QDV5	08/29/14	09/01/21	100.000	0.000	3.0001		0.091139	0.092506	0.093894	0.095302	0.096732	33.39	34.40
Goldman Sachs Group, Inc	38147QES1	07/31/13	08/03/20	100.000	0.000	3.9198		0.127214	0.129707	0.132249	0.134841	0.137483	46.99	48.85
Goldman Sachs Group, Inc	38147QEX0	01/24/14	01/24/29	100.000	VARIABLES	4.8384		0.116857	0.115347	0.115411	0.115476	0.115542	41.57	41.58
Goldman Sachs Group, Inc	38147QFG6	09/15/14	09/15/29	100.000	VARIABLES	4.2975		0.111611	0.111378	0.111139	0.111211	0.111285	40.09	40.04
Goldman Sachs Group, Inc	38147QFL5	09/30/14	09/30/21	100.000	0.000	3.0002		0.091126	0.092493	0.093880	0.095289	0.096718	33.30	34.31
Goldman Sachs Group, Inc	38147QGA8	07/22/13	07/22/28	100.000	VARIABLES	4.9007		0.123402	0.123212	0.123017	0.123355	0.123702	44.33	44.46
Goldman Sachs Group, Inc	38147QGP5	02/05/14	02/05/29	100.000	VARIABLES	4.7103		0.117322	0.116611	0.116833	0.117061	0.117295	42.04	42.17
Goldman Sachs Group, Inc	38147QGV2	09/23/14	12/19/19	100.000	0.000	2.8659		0.087296	0.088547	0.089816	0.091103		31.68	31.49
Goldman Sachs Group, Inc	38147QH58	10/10/14	02/10/22	100.000	0.000	3.4944		0.107081	0.108952	0.110855	0.112792	0.114763	39.42	40.81
Goldman Sachs Group, Inc	38147QH74	10/10/14	02/10/22	100.000	0.000	3.4944		0.107081	0.108952	0.110855	0.112792	0.114763	39.42	40.81
Goldman Sachs Group, Inc	38147QHH2	10/08/14	02/06/20	100.000	0.000	2.7916		0.083869	0.085039	0.086226	0.087430	0.088650	30.75	31.61
Goldman Sachs Group, Inc	38147QHL3	09/30/14	09/30/29	100.000	VARIABLES	4.2677		0.111390	0.111259	0.111127	0.111236	0.111348	40.05	40.05
Goldman Sachs Group, Inc	38147QHS8	08/02/13	08/02/28	100.000	VARIABLES	4.8903		0.122920	0.122757	0.122591	0.122971	0.123361	44.17	44.32
Goldman Sachs Group, Inc	38147QHT6	02/28/14	03/03/21	100.000	0.000	3.0001		0.092513	0.093900	0.095309	0.096739	0.098190	33.88	34.91
GOLDMAN SACHS GROUP INC	38147QHJ3	10/30/14	11/01/21	100.000	2.000	3.0152	96.90	0.086413	0.086878	0.087350	0.087830	0.088316	31.25	31.59
Goldman Sachs Group, Inc	38147QHJ7	02/28/14	08/31/21	100.000	0.000	3.1500		0.097075	0.096996	0.100157	0.100076	0.102769	35.80	36.86
Goldman Sachs Group, Inc	38147QHY5	10/30/14	11/01/21	100.000	0.000	3.0012		0.091167	0.092535	0.093924	0.095333	0.096764	33.23	34.24

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Goldman Sachs Group, Inc	38147QJU1	10/16/14	10/16/29	100.000	VARIABLE	3.7998		0.097305	0.097225	0.097142	0.097225	0.097310	35.00	35.00
Goldman Sachs Group, Inc	38147QJW7	08/12/13	08/10/18	100.000	0.000	2.6999		0.083478	0.084605				18.48	
Goldman Sachs Group, Inc	38147QK21	11/13/13	11/13/28	100.000	VARIABLE	4.9004		0.119957	0.120156	0.120359	0.120568	0.120782	43.24	43.39
Goldman Sachs Group, Inc	38147QLJ3	08/15/13	08/15/28	100.000	VARIABLE	4.8879		0.119687	0.119145	0.118591	0.118818	0.119051	42.84	42.80
Goldman Sachs Group, Inc	38147QLV6	11/28/14	05/27/22	100.000	0.000	3.1503		0.096103	0.097617	0.099154	0.100716	0.102302	34.97	36.08
Goldman Sachs Group, Inc	38147QLX2	02/19/14	02/19/21	100.000	0.000	3.4636		0.108499	0.110378	0.112290	0.114234	0.116212	39.90	41.29
Goldman Sachs Group, Inc	38147QM60	11/29/13	12/01/20	100.000	0.000	3.0003		0.093902	0.095311	0.096740	0.098192	0.099665	34.14	35.18
Goldman Sachs Group, Inc	38147QM78	11/21/14	11/21/29	100.000	VARIABLE	3.9468		0.101469	0.101358	0.101245	0.101418	0.101594	36.50	36.49
Goldman Sachs Group, Inc	38147QMB9	02/24/14	02/24/29	100.000	VARIABLE	4.6770		0.114752	0.113451	0.113509	0.113569	0.113630	40.92	40.89
Goldman Sachs Group, Inc	38147QMC7	11/26/14	05/26/22	100.000	0.000	3.1499		0.096097	0.097611	0.099148	0.100710	0.102296	34.97	36.08
Goldman Sachs Group, Inc	38147QME3	08/12/13	08/12/20	100.000	0.000	3.9699		0.129054	0.131616	0.134228	0.136893	0.139610	47.64	49.55
Goldman Sachs Group, Inc	38147QMF0	02/13/14	02/16/21	100.000	0.000	3.4814		0.109156	0.111056	0.112989	0.114956	0.116957	40.16	41.57
Goldman Sachs Group, Inc	38147QMJ2	08/15/13	08/15/28	100.000	VARIABLE	4.8904		0.122860	0.122558	0.122250	0.122492	0.122740	44.09	44.12
Goldman Sachs Group, Inc	38147QNU6	12/30/14	06/29/22	100.000	0.000	2.9500		0.089462	0.090781	0.092121	0.093479	0.094858	32.45	33.41
Goldman Sachs Group, Inc	38147QNV4	12/10/14	12/10/18	100.000	0.000	2.2404		0.066536	0.067281				22.69	
Goldman Sachs Group, Inc	38147QNY8	12/29/14	06/28/22	100.000	0.000	2.9499		0.089458	0.090778	0.092117	0.093475	0.094854	32.45	33.41
GOLDMAN SACHS GROUP INC	38147QNZ5	11/28/14	11/29/19	100.000	1.000	2.5062	79.03	0.072868	0.073433	0.074005	0.074584		26.37	24.38
Goldman Sachs Group, Inc	38147QPN0	08/30/13	08/30/23	100.000	VARIABLE	4.5507		0.127360	0.126591	0.127211	0.126347	0.126174	46.33	46.15
Goldman Sachs Group, Inc	38147QQ25	11/13/13	11/13/23	100.000	VARIABLE	4.2199		0.107503	0.108041	0.108591	0.109152	0.109725	38.85	39.25
Goldman Sachs Group, Inc	38147QQJ8	09/05/13	09/05/28	100.000	VARIABLE	5.0554		0.122363	0.121929	0.121484	0.121838	0.122201	43.87	43.88
Goldman Sachs Group, Inc	38147QQM1	01/30/15	08/01/22	100.000	0.000	2.4699		0.072956	0.073857	0.074769	0.075693	0.076628	26.70	27.36
Goldman Sachs Group, Inc	38147QQR0	01/30/15	08/01/22	100.000	0.000	2.5001		0.073902	0.074826	0.075761	0.076708	0.077667	27.05	27.73
Goldman Sachs Group, Inc	38147QQV1	01/29/15	07/29/22	100.000	0.000	2.4698		0.072949	0.073850	0.074762	0.075685	0.076619	26.70	27.36
Goldman Sachs Group, Inc	38147QRT5	03/12/14	03/12/29	100.000	VARIABLE	4.6444		0.122613	0.122053	0.122055	0.122057	0.122059	43.98	43.94
Goldman Sachs Group, Inc	38147QS31	01/30/15	01/30/30	100.000	VARIABLE	3.6879		0.098031	0.098047	0.098249	0.098455	0.098664	35.33	35.47
Goldman Sachs Group, Inc	38147QSE7	09/30/13	10/01/20	100.000	0.000	3.6700		0.117919	0.120083	0.122286	0.124530	0.126816	43.23	44.83
Goldman Sachs Group, Inc	38147QST4	03/19/14	03/19/29	100.000	VARIABLE	4.6202		0.115439	0.114810	0.115032	0.115260	0.115492	41.40	41.50
Goldman Sachs Group, Inc	38147QT89	02/27/15	02/28/23	100.000	0.000	2.9999		0.089282	0.089143	0.091980	0.091838	0.094239	32.89	33.82
Goldman Sachs Group, Inc	38147QT97	02/26/15	02/28/23	100.000	0.000	3.0001		0.089297	0.089159	0.091996	0.091854	0.094256	32.90	33.83
Goldman Sachs Group, Inc	38147QTP1	03/31/14	09/30/21	100.000	0.000	3.1501		0.097618	0.099156	0.100717	0.102304	0.103915	35.70	36.83
Goldman Sachs Group, Inc	38147QTT3	03/31/14	04/01/21	100.000	0.000	2.9998		0.092487	0.093875	0.095283	0.096712	0.098162	33.80	34.82
Goldman Sachs Group, Inc	38147QTV8	02/27/15	08/29/22	100.000	0.000	3.0000		0.088308	0.090125	0.090977	0.092849	0.093217	32.90	33.83
Goldman Sachs Group, Inc	38147QTX4	03/21/14	03/21/29	100.000	VARIABLE	4.6241		0.112463	0.111874	0.112203	0.112539	0.112884	40.35	40.52
Goldman Sachs Group, Inc	38147QUR5	02/27/15	02/27/30	100.000	VARIABLE	3.6524		0.096454	0.096441	0.096649	0.096861	0.097077	34.75	34.88
Goldman Sachs Group, Inc	38147QUW4	09/20/13	09/20/28	100.000	VARIABLE	5.0884		0.126462	0.125966	0.125456	0.125666	0.125882	45.34	45.25
Goldman Sachs Group, Inc	38147QV45	02/27/15	02/27/30	100.000	VARIABLE	3.4811		0.090921	0.090786	0.090867	0.090950	0.091033	32.70	32.75
Goldman Sachs Group, Inc	38147QV78	03/30/15	03/30/23	100.000	0.000	2.8001		0.083380	0.084548	0.085731	0.086932	0.088149	30.44	31.30
Goldman Sachs Group, Inc	38147QV86	02/27/15	02/28/25	100.000	0.000	2.9501		0.087692	0.087535	0.090299	0.090137	0.092471	32.30	33.20
Goldman Sachs Group, Inc	38147QV94	03/27/15	03/27/23	100.000	0.000	3.1002		0.093000	0.094441	0.095905	0.097392	0.098902	34.01	35.08
Goldman Sachs Group, Inc	38147QVJ2	09/27/13	09/27/19	100.000	0.000	3.0000		0.093875	0.095283	0.096713	0.098163		34.32	25.99
Goldman Sachs Group, Inc	38147QVM5	03/31/15	09/29/22	100.000	0.000	2.8501		0.084967	0.086178	0.087406	0.088652	0.089915	31.03	31.92
Goldman Sachs Group, Inc	38147QVU7	03/12/15	03/12/21	100.000	0.000	2.7499		0.081783	0.082908	0.084048	0.085203	0.086375	29.89	30.72

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Goldman Sachs Group, Inc	38147QW77	03/31/15	04/01/21	100.000	0.000	2.1498		0.062999	0.063676	0.064361	0.065052	0.065752	22.92	23.42
Goldman Sachs Group, Inc	38147QWX0	03/31/14	03/31/29	100.000	VARIES	4.5514		0.115400	0.115072	0.115330	0.115593	0.115863	41.48	41.61
Goldman Sachs Group, Inc	38147QXA9	10/31/13	11/03/20	100.000	0.000	3.3503		0.105732	0.105750	0.109304	0.109323	0.112376	38.81	40.08
Goldman Sachs Group, Inc	38147QXD3	04/24/15	04/24/23	100.000	0.000	3.0000		0.089775	0.091122	0.092489	0.093876	0.095284	32.74	33.73
Goldman Sachs Group, Inc	38147QXF8	03/31/14	03/31/29	100.000	VARIES	4.5507		0.112017	0.111185	0.111365	0.111549	0.111738	40.12	40.16
Goldman Sachs Group, Inc	38147QXK7	03/28/14	06/30/20	100.000	0.000	2.7499		0.084639	0.085803	0.086982	0.088178	0.089391	30.68	31.53
Goldman Sachs Group, Inc	38147QXQ4	03/27/15	09/27/22	100.000	0.000	2.9999		0.089769	0.091116	0.092483	0.093870	0.095278	32.81	33.81
Goldman Sachs Group, Inc	38147QXX9	03/31/15	03/31/25	100.000	VARIES	3.3914		0.093942	0.093887	0.094035	0.094185	0.094278	33.82	33.90
Goldman Sachs Group, Inc	38147QXY7	04/30/15	05/02/23	100.000	0.000	2.5999		0.077048	0.078049	0.079064	0.080092	0.081133	28.04	28.77
Goldman Sachs Group, Inc	38147QY34	04/30/15	11/02/22	100.000	0.000	3.0000		0.089788	0.091135	0.092502	0.093890	0.095298	32.73	33.72
Goldman Sachs Group, Inc	38147QY59	04/03/15	04/03/20	100.000	VARIES	2.4873		0.069576	0.069559	0.069470	0.069380	0.069237	25.04	24.97
Goldman Sachs Group, Inc	38147QYN0	10/17/13	10/17/23	100.000	VARIES	3.9815		0.112506	0.112515	0.112524	0.112434	0.112342	40.51	40.48
Goldman Sachs Group, Inc	38147QYV2	05/08/15	05/08/23	100.000	0.000	2.9999		0.089772	0.091118	0.092485	0.093872	0.095281	32.70	33.69
Goldman Sachs Group, Inc	38147QZ25	12/31/13	12/31/20	100.000	0.000	3.1012		0.097429	0.098939	0.100473	0.102031	0.103613	35.35	36.45
Goldman Sachs Group, Inc	38147QZQ2	06/01/15	05/30/23	100.000	0.000	3.1502		0.094609	0.096099	0.097613	0.099150	0.100712	34.42	35.51
Goldman Sachs Group, Inc	38147QZR0	04/30/15	04/30/30	100.000	VARIES	3.7833		0.010278	0.009988	0.010027	0.009737	0.009713	3.68	3.59
Goldman Sachs Group, Inc	38148T2C2	05/29/15	06/01/23	100.000	0.000	3.2499		0.097871	0.099461	0.101077	0.102720	0.104389	35.62	36.78
Goldman Sachs Group, Inc	38148T2E8	05/07/15	05/07/25	100.000	VARIES	3.7599		0.015546	0.015839	0.015893	0.015948	0.015927	5.67	5.73
Goldman Sachs Group, Inc	38148T2H1	05/29/15	12/01/22	100.000	0.000	3.1002		0.093018	0.094460	0.095924	0.097411	0.098921	33.83	34.89
Goldman Sachs Group, Inc	38148T2V0	05/11/15	05/11/30	100.000	VARIES	3.7443		0.098403	0.097928	0.097443	0.096949	0.096852	35.29	34.96
Goldman Sachs Group, Inc	38148T3L1	05/29/15	05/30/25	100.000	0.000	3.5000		0.106041	0.107897	0.109785	0.111706	0.113661	38.62	39.99
Goldman Sachs Group, Inc	38148T3N7	06/10/15	06/10/25	100.000	VARIES	3.9250		0.012909	0.013062	0.013217	0.013376	0.013332	4.68	4.79
Goldman Sachs Group, Inc	38148T3V9	06/30/15	06/29/23	100.000	0.000	3.3498		0.101099	0.102792	0.104514	0.106265	0.108044	36.71	37.95
Goldman Sachs Group, Inc	38148T3Z0	06/05/15	06/05/20	100.000	0.000	2.4000		0.070763	0.071612	0.072471	0.073341	0.074221	25.67	26.29
Goldman Sachs Group, Inc	38148T4E6	06/30/15	12/30/22	100.000	0.000	3.2498		0.097849	0.099439	0.101055	0.102697	0.104366	35.52	36.68
Goldman Sachs Group, Inc	38148T4F3	06/26/15	06/26/23	100.000	0.000	3.2500		0.097854	0.099444	0.101060	0.102703	0.104372	35.53	36.69
Goldman Sachs Group, Inc	38148T4Y2	06/15/15	06/15/25	100.000	VARIES	4.3491		0.116801	0.116868	0.117135	0.117408	0.117743	42.07	42.23
Goldman Sachs Group, Inc	38148T5T2	07/07/15	07/07/23	100.000	0.000	3.3501		0.099452	0.101118	0.102812	0.104534	0.106285	36.69	37.93
Goldman Sachs Group, Inc	38148T5U9	07/07/15	07/08/25	100.000	0.000	3.6499		0.109005	0.110994	0.113020	0.115082	0.117183	40.29	41.78
Goldman Sachs Group, Inc	38148T6A2	06/26/15	06/28/18	100.000	0.000	2.2506		0.066123					11.70	
Goldman Sachs Group, Inc	38148T6B0	06/26/15	06/27/19	100.000	0.000	2.5500		0.075472	0.076435	0.077409			27.35	13.62
Goldman Sachs Group, Inc	38148T6Q7	07/31/15	01/31/23	100.000	0.000	3.2500		0.096291	0.097856	0.099446	0.101062	0.102704	35.42	36.58
Goldman Sachs Group, Inc	38148T6S3	07/31/15	02/02/23	100.000	0.000	3.2489		0.096272	0.097836	0.099425	0.101040	0.102681	35.41	36.57
Goldman Sachs Group, Inc	38148T7B9	07/30/15	08/01/23	100.000	0.000	3.3498		0.099452	0.101118	0.102811	0.104533	0.106284	36.61	37.84
Goldman Sachs Group, Inc	38148T7C7	07/31/15	02/02/23	100.000	0.000	3.2489		0.096272	0.097836	0.099425	0.101040	0.102681	35.41	36.57
Goldman Sachs Group, Inc	38148TA58	07/31/15	07/31/20	100.000	0.000	2.5002		0.072987	0.073900	0.074824	0.075759	0.076706	26.72	27.39
Goldman Sachs Group, Inc	38148TAE9	07/31/15	07/31/25	100.000	0.000	3.7000		0.110597	0.112643	0.114727	0.116850	0.119012	40.81	42.33
Goldman Sachs Group, Inc	38148TAG4	07/22/15	07/21/22	100.000	0.000	3.1500		0.093135	0.094602	0.096092	0.097606	0.099143	34.27	35.35
Goldman Sachs Group, Inc	38148TAK5	07/29/15	07/29/27	100.000	VARIES	3.9238		0.010018	0.009973	0.009927	0.010122	0.010321	3.58	3.67
Goldman Sachs Group, Inc	38148TAY5	08/04/15	08/04/21	100.000	0.000	2.8500		0.083777	0.084971	0.086181	0.087409	0.088655	30.73	31.61
Goldman Sachs Group, Inc	38148TB57	08/31/15	03/02/23	100.000	0.000	3.1988		0.094695	0.096210	0.097748	0.099312	0.100900	34.73	35.85
Goldman Sachs Group, Inc	38148TB65	08/31/15	08/29/25	100.000	0.000	3.5990		0.107355	0.109287	0.111253	0.113255	0.115293	39.47	40.90



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Goldman Sachs Group, Inc	38148TB73	08/31/15	03/02/23	100.000	0.000	3.1988		0.094695	0.096210	0.097748	0.099312	0.100900	34.73	35.85
Goldman Sachs Group, Inc	38148TB81	08/28/15	08/30/23	100.000	0.000	3.3014		0.096853	0.097913	0.100077	0.101173	0.102843	35.95	37.07
Goldman Sachs Group, Inc	38148TBA6	08/28/15	02/28/23	100.000	0.000	3.1965		0.094108	0.094053	0.097140	0.097083	0.099719	34.71	35.76
Goldman Sachs Group, Inc	38148TBN8	08/26/15	08/26/25	100.000	VARIES	3.9131		0.008648	0.008818	0.008990	0.009102	0.009217	3.19	3.29
Goldman Sachs Group, Inc	38148TCH0	09/02/15	09/03/25	100.000	2.000	3.6202		0.103894	0.104769	0.105660	0.106566	0.107490	37.77	38.42
Goldman Sachs Group, Inc	38148TD63	09/25/15	09/25/23	100.000	0.000	3.2499		0.096287	0.097851	0.099441	0.101057	0.102699	35.25	36.40
Goldman Sachs Group, Inc	38148TD89	09/30/15	07/03/23	100.000	0.000	3.2490		0.095515	0.097066	0.098643	0.100245	0.101874	35.22	36.38
Goldman Sachs Group, Inc	38148TD97	09/30/15	09/28/23	100.000	0.000	3.2992		0.097825	0.099439	0.101079	0.102747	0.104442	35.81	37.00
Goldman Sachs Group, Inc	38148TDA4	09/30/15	09/30/25	100.000	0.000	3.6001		0.107400	0.109333	0.111301	0.113304	0.115344	39.37	40.80
Goldman Schs Group, Inc.	38148TDB2	09/29/15	09/28/23	100.000	0.000	3.3000		0.097860	0.099474	0.101116	0.102784	0.104480	35.82	37.01
Goldman Sachs Group, Inc	38148TDE6	09/08/15	09/07/22	100.000	0.000	3.1000		0.091567	0.092986	0.094427	0.095891	0.097377	33.55	34.59
Goldman Sachs Group, Inc	38148TEP0	09/30/15	09/30/25	100.000	VARIES	3.7872		0.010096	0.010287	0.010482	0.010622	0.010765	3.70	3.82
Goldman Sachs Group, Inc	38148TF46	09/24/15	09/24/22	100.000	VARIES	3.2799		0.096300	0.097651	0.099025	0.100421	0.101840	35.18	36.17
Goldman Sachs Group, Inc	38148TFK0	10/30/15	10/30/23	100.000	0.000	3.1502		0.093150	0.094617	0.096107	0.097621	0.099159	33.98	35.06
Goldman Sachs Group, Inc	38148TFN4	10/30/15	11/01/23	100.000	0.000	3.1491		0.093123	0.094589	0.096079	0.097591	0.099128	33.97	35.04
Goldman Sachs Group, Inc	38148TFP9	10/30/15	10/30/25	100.000	0.000	3.4498		0.102614	0.104384	0.106184	0.108016	0.109879	37.48	38.78
Goldman Sachs Group, Inc	38148TFV6	10/29/15	10/31/23	100.000	0.000	3.1500		0.093161	0.094629	0.096119	0.097633	0.099171	33.98	35.06
Goldman Sachs Group, Inc	38148TGL7	10/30/15	10/30/25	100.000	VARIES	3.6654		0.008222	0.008285	0.008350	0.008503	0.008659	2.98	3.05
Goldman Sachs Group, Inc	38148TGM5	10/22/15	10/22/27	100.000	VARIES	3.9047		0.012887	0.012684	0.012478	0.012722	0.012970	4.57	4.57
Goldman Sachs Group, Inc	38148TGT0	11/30/15	11/28/25	100.000	0.000	3.4490		0.102568	0.104337	0.106136	0.107967	0.109828	37.36	38.66
Goldman Sachs Group, Inc	38148TGX1	11/10/15	11/10/26	100.000	VARIES	3.8760		0.010503	0.010489	0.010475	0.010678	0.010885	3.78	3.83
Goldman Sachs Group, Inc	38148TGZ6	11/27/15	11/29/23	100.000	0.000	3.1499		0.093158	0.094626	0.096116	0.097630	0.099167	33.90	34.97
Goldman Sachs Group, Inc	38148TH44	11/30/15	11/28/23	100.000	0.000	3.1488		0.093091	0.094556	0.096045	0.097557	0.099093	33.87	34.95
GOLDMAN SACHS GROUP INC	38148THG7	11/10/15	11/10/21	100.000	1.750	2.8620	61.87	0.081306	0.081774	0.082249	0.082730	0.083218	29.40	29.75
Goldman Sachs Group, Inc	38148THX0	11/18/15	11/18/25	100.000	VARIES	3.7095		0.007568	0.007684	0.007802	0.007947	0.008094	2.76	2.85
Goldman Sachs Group, Inc	38148TJ26	11/30/15	11/29/23	100.000	0.000	3.1489		0.093102	0.094567	0.096056	0.097569	0.099105	33.87	34.95
Goldman Sachs Group, Inc	38148TJ59	11/27/15	11/27/30	100.000	VARIES	3.8941		0.103154	0.102752	0.102343	0.101926	0.101501	37.04	36.74
Goldman Sachs Group, Inc	38148TJN0	12/31/15	07/03/24	100.000	0.000	3.2988		0.096270	0.097858	0.099472	0.101113	0.102781	35.51	36.69
Goldman Sachs Group, Inc	38148TJP5	12/31/15	01/02/26	100.000	0.000	3.4990		0.102407	0.104198	0.106021	0.107876	0.109763	37.84	39.17
Goldman Sachs Group, Inc	38148TJU4	12/29/15	12/29/23	100.000	0.000	3.0000		0.088448	0.089775	0.091122	0.092489	0.093876	32.09	33.06
Goldman Sachs Group, Inc	38148TJY6	12/28/15	12/26/23	100.000	0.000	3.2000		0.094699	0.096214	0.097753	0.099317	0.100906	34.38	35.49
Goldman Sachs Group, Inc	38148TLJ6	02/16/16	02/16/26	100.000	VARIES	3.7570	12.22	0.017890	0.017756	0.017619	0.017480	0.017809	6.38	6.34
Goldman Sachs Group, Inc	38148TNV7	09/29/16	09/29/26	100.000	VARIES	2.3290	2.05	0.003991	0.004037	0.004084	0.004132	0.004180	1.45	1.49
Goldman Sachs Group, Inc	38148TP94	11/18/16	11/18/26	100.000	VARIES	2.2302	3.39	0.007331	0.007413	0.007495	0.007579	0.007663	2.66	2.72
Goldman Sachs Group, Inc	38150A2F1	02/21/17	02/21/27	100.000	VARIES	3.8872	33.47	0.107917	0.107855	0.107792	0.107727	0.107856	38.82	38.80
Goldman Sachs Group, Inc	38150A2Z7	04/28/17	04/28/27	100.000	VARIES	3.6989	2.62	0.010676	0.010519	0.010358	0.010195	0.010029	3.80	3.68
Goldman Sachs Group, Inc	38150A3C7	05/19/17	05/19/27	100.000	VARIES	3.6688	2.43	0.010723	0.010447	0.010167	0.009881	0.009590	3.79	3.58
GOLDMAN SACHS GROUP INC	38150A3E3	05/31/17	05/31/37	100.000	0.000	4.1400	24.34	0.117379	0.119809	0.122289	0.124820	0.127404	42.85	44.64
GOLDMAN SACHS GROUP INC	38150A3S2	07/10/17	07/10/27	100.000	VARIES	3.6160	17.18	0.100444	0.100000	0.099548	0.099088	0.099101	35.93	35.68
GOLDMAN SACHS GROUP INC	38150A3U7	08/02/17	08/02/27	100.000	VARIES	3.5643	14.75	0.099007	0.098792	0.098572	0.098349	0.098121	35.54	35.38
GOLDMAN SACHS GROUP INC	38150A3Z6	08/15/17	08/15/24	100.000	VARIES	3.1510	11.90	0.087526	0.087482	0.087437	0.087648	0.087811	31.49	31.57
GOLDMAN SACHS GROUP INC	38150A4K8	09/22/17	09/22/27	100.000	VARIES	3.5451	9.75	0.098475	0.098251	0.098023	0.097791	0.097555	35.37	35.20

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GOLDMAN SACHS GROUP INC	38150A4M4	10/06/17	10/06/27	100.000	VARIABLES	3.5757	8.44	0.099324	0.098616	0.097896	0.098207	0.098475	35.51	35.35
GOLDMAN SACHS GROUP INC	38150A4P7	09/29/17	09/29/27	100.000	VARIABLES	3.6040	9.21	0.100110	0.099912	0.099710	0.099505	0.099296	35.97	35.82
GOLDMAN SACHS GROUP INC	38150A4Q5	09/29/17	09/29/27	100.000	VARIABLES	3.6048	9.21	0.100134	0.099610	0.099076	0.098533	0.097980	35.86	35.47
GOLDMAN SACHS GROUP INC	38150A5G6	12/01/17	12/01/27	100.000	VARIABLES	3.5339	2.94	0.098163	0.098082	0.097999	0.097914	0.097828	35.32	35.26
GOLDMAN SACHS GROUP INC	38150A5K7	12/12/17	12/12/27	100.000	VARIABLES	2.7977	0.20	0.010770	0.010244	0.009711	0.009171	0.008623	3.76	3.38
GOLDMAN SACHS GROUP INC	38150A5R2	01/31/18	01/31/28	100.000	VARIABLES	3.1064			0.010455	0.009897	0.009331	0.008755	3.38	3.29
GOLDMAN SACHS GROUP INC	38150A6K6	03/28/18	03/28/28	100.000	VARIABLES	3.3846			0.016238	0.015695	0.015142	0.014581	4.38	5.45
GOLDMAN SACHS GROUP INC	38150AAC9	06/13/18	06/13/28	100.000	VARIABLES	3.7824			0.021179	0.019846	0.018487	0.017103	4.17	6.85
GOLDMAN SACHS GROUP INC	38150AAG0	06/19/18	06/19/30	100.000	VARIABLES	3.7644			0.011510	0.010639	0.009752	0.008848	2.20	3.65
GOLDMAN SACHS GROUP INC	38150ABH7	09/26/18	09/26/28	100.000	VARIABLES	3.7555				0.009874	0.009256	0.008626	0.94	3.32
Goodrich Petroleum Corp.	382410AR9	10/12/16	08/30/19	74.590	0.000	24.6087	247.32	0.619543	0.691972	0.781384	0.872733		259.46	205.03
Goodrich Petroleum Corp.	382410AT5	10/12/16	08/30/19	74.590	0.000	24.6243	246.95	0.612700	0.699542	0.772861	0.872761		259.53	204.54
Goodrich Petroleum Corp.	382410AU2	10/12/16	08/30/19	74.590	0.000	24.6087	247.32	0.619543	0.691972	0.781384	0.872733		259.46	205.03
Great Plains Energy, Inc	391164AF7	03/22/12	06/15/22	103.480	VARIABLES	4.8564		0.135743	0.134768	0.135269	0.134285	0.134035	49.36	49.17
Greene & Scott CUNTS, IL	394290CD0	06/01/16	12/01/18	104.620	VARIABLES	1.8303	30.54	0.051805	0.051325				17.01	
Greene & Scott CUNTS, IL	394290CE8	06/01/16	12/01/19	107.218	VARIABLES	N/A	35.64	0.060270	0.059668	0.059061	0.058447		21.55	19.38
Grundy Counties, IL	400186AG7	06/30/16	12/01/18	100.000	VARIABLES	2.2360	33.94	0.062120	0.062116				20.50	
Grundy CNTY SD #72-C, IL	400292BG2	11/01/12	12/01/18	108.347	VARIABLES	2.7441		0.077350	0.076792				25.43	
Grundy CNTY SD #72-C, IL	400292BH0	11/01/12	12/01/19	107.921	VARIABLES	2.9942		0.085186	0.084694	0.084195	0.083688		30.55	27.69
GS Finance Corp.	40054CAB0	12/31/15	01/03/23	100.000	0.000	2.7988		0.081074	0.082209	0.083359	0.084526	0.085709	29.80	30.64
GS Finance Corp.	40054CAD6	01/29/16	07/31/24	100.000	0.000	3.3498	66.06	0.097822	0.099460	0.101126	0.102820	0.104542	36.01	37.23
GS Finance Corp.	40054CAE4	01/29/16	01/29/26	100.000	0.000	3.6001	71.02	0.105500	0.107400	0.109333	0.111301	0.113304	38.90	40.32
GS Finance Corp.	40054CAF1	01/29/16	01/29/24	100.000	0.000	3.0501	59.93	0.088662	0.090014	0.091387	0.092781	0.094196	32.58	33.58
GF Finance Corp.	40054CAM6	01/28/16	07/28/23	100.000	0.000	2.9500	58.01	0.085624	0.086887	0.088168	0.089469	0.090789	31.44	32.38
GS Finance Corp.	40054CBT0	02/18/16	02/17/22	100.000	0.000	2.8500	54.35	0.082594	0.083771	0.084965	0.086176	0.087404	30.26	31.13
GS Finance Corp.	40054CBU7	02/26/16	02/28/23	100.000	0.000	2.7500	51.79	0.079161	0.078941	0.081353	0.081127	0.083146	29.12	29.87
GS Finance Corp.	40054CCB8	02/29/16	02/29/24	100.000	0.000	3.3000	62.10	0.095749	0.095742	0.098935	0.098927	0.101665	35.34	36.45
GS Finance Corp.	40054K2A3	02/29/16	02/27/26	100.000	0.000	3.6002	67.75	0.105472	0.107370	0.109303	0.111271	0.113274	38.79	40.20
GS Finance Corp.	40054K2B1	02/29/16	03/01/22	100.000	0.000	2.8998	54.42	0.083647	0.083476	0.086090	0.085914	0.088117	30.80	31.64
GS Finance Corp.	40054K2C9	02/29/16	08/29/19	100.000	0.000	2.2479	42.04	0.063513	0.064579	0.064948	0.066039		23.56	15.79
GS Finance Corp.	40054K2H8	02/26/16	08/28/23	100.000	0.000	3.2000	60.43	0.093240	0.094732	0.096248	0.097788	0.099352	34.20	35.31
GS Finance Corp.	40054K7D2	04/29/16	05/01/23	100.000	0.000	2.8501	48.49	0.082617	0.083794	0.084989	0.086200	0.087428	30.10	30.96
GS Finance Corp.	40054K7G5	04/29/16	07/30/20	100.000	0.000	2.1997	37.28	0.062802	0.063493	0.064191	0.064897	0.065611	22.94	23.45
GS Finance Corp.	40054K7H3	04/29/16	04/29/22	100.000	0.000	2.6000	44.16	0.075075	0.076051	0.077040	0.078041	0.079056	27.32	28.04
GS Finance Corp.	40054K7J9	04/29/16	05/01/24	100.000	0.000	3.0000	51.08	0.087155	0.088463	0.089790	0.091136	0.092503	31.77	32.73
GS Finance Corp.	40054K7K6	04/29/16	04/30/26	100.000	0.000	3.2999	56.29	0.096285	0.097874	0.099489	0.101130	0.102799	35.14	36.31
GS Finance Corp.	40054K7L4	04/28/16	04/30/24	100.000	0.000	3.0000	51.17	0.087155	0.088463	0.089790	0.091136	0.092503	31.77	32.73
GS Finance Corp.	40054KA89	04/29/16	05/10/23*	100.000	0.000	2.8500	48.49	0.082673					10.66*	
GS Finance Corp.	40054KAB2	04/29/16	04/27/23	100.000	1.250	2.8316	47.81	0.080542	0.081190	0.081848	0.082516	0.083192	29.20	29.67
GS Finance Corp.	40054KAE6	04/28/16	01/28/22	100.000	0.000	2.5498	43.38	0.073110	0.074042	0.074986	0.075942	0.076910	26.77	27.46
GS Finance Corp.	40054KAG1	04/29/16	04/30/20	100.000	0.000	2.1495	36.41	0.061658	0.062321	0.062991	0.063668	0.064352	22.40	22.88
GS Finance Corp.	40054KB21	04/28/16	04/28/26	100.000	VARIABLES	3.2494	53.95	0.088550	0.088218	0.088136	0.088052	0.088153	31.79	31.71

\* Called in 2018; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
GS Finance Corp.	40054KB62	05/31/16	05/31/23	100.000	0.000	2.8999	46.74	0.084108	0.085327	0.086565	0.087820	0.089093	30.57	31.47
GS Finance Corp.	40054KB70	05/31/16	05/28/21	100.000	0.000	2.4003	38.58	0.069095	0.069925	0.070764	0.071613	0.072473	25.08	25.68
GS Finance Corp.	40054KBA3	05/27/16	05/30/24	100.000	0.000	2.8998	46.99	0.084124	0.085343	0.086581	0.087836	0.089109	30.58	31.47
GS Finance Corp.	40054KBP0	05/27/16	05/30/23	100.000	0.000	2.8998	47.06	0.083659	0.083488	0.086102	0.085926	0.088130	30.58	31.46
GS Finance Corp.	40054KBQ8	05/31/16	12/01/20	100.000	0.000	2.3000	36.95	0.066122	0.066882	0.067651	0.068429	0.069216	23.99	24.54
GS Finance Corp.	40054KBR6	05/31/16	08/30/22	100.000	0.000	N/A	43.56	0.075925	0.078226	0.077990	0.080354	0.080112	28.39	29.16
GS Finance Corp.	40054KBS4	05/31/16	05/31/24	100.000	0.000	3.0499	49.20	0.088656	0.090008	0.091381	0.092774	0.094189	32.24	33.23
GS Finance Corp.	40054KBT2	05/31/16	05/29/26	100.000	0.000	3.2989	53.29	0.096237	0.097824	0.099438	0.101078	0.102745	35.03	36.20
GS FINANCE CORP.	40054KBW5	05/31/16	05/29/23	100.000	1.250	2.9093	46.57	0.082848	0.083548	0.084258	0.084978	0.085709	30.00	30.51
GS Finance Corp.	40054KD29	06/29/16	06/27/24	100.000	0.000	2.7999	42.75	0.081076	0.082211	0.083362	0.084529	0.085712	29.40	30.23
GS Finance Corp.	40054KD78	06/02/16	06/01/20	100.000	0.000	2.2001	35.20	0.063148	0.063843	0.064545	0.065255	0.065973	22.90	23.41
GS Finance Corp.	40054KD86	06/24/16	06/26/23	100.000	0.000	2.6499	40.81	0.076583	0.077598	0.078626	0.079668	0.080723	27.76	28.50
GS Finance Corp.	40054KD94	06/30/16	09/30/22	100.000	0.000	2.4488	37.29	0.070124	0.070983	0.071852	0.072731	0.073622	25.56	26.19
GS Finance Corp.	40054KDA1	06/03/16	06/05/23	100.000	0.000	3.0002	48.12	0.087161	0.088469	0.089796	0.091143	0.092510	31.68	32.64
GS Finance Corp.	40054KDD5	06/30/16	12/31/20	100.000	0.000	1.9909	30.22	0.056970	0.057537	0.058109	0.058688	0.059272	20.61	21.02
GS Finance Corp.	40054KDE3	06/30/16	07/02/24	100.000	0.000	2.7499	41.90	0.078513	0.079592	0.080687	0.081796	0.082921	28.85	29.65
GS Finance Corp.	40054KDF0	06/30/16	07/02/26	100.000	0.000	3.0000	45.77	0.085867	0.087155	0.088462	0.089789	0.091136	31.61	32.56
GS FINANCE CORP	40054KDJ2	06/30/16	06/28/23	100.000	1.250	2.6041	39.40	0.073813	0.074322	0.074838	0.075360	0.075889	26.67	27.04
GS Finance Corp.	40054KDK9	06/30/16	07/01/21	100.000	0.000	2.1388	32.49	0.061002	0.060649	0.062313	0.061953		22.20	22.68
GS Finance Corp.	40054KDL7	06/30/16	09/30/22	100.000	0.000	2.4488	37.29	0.070124	0.070983	0.071852	0.072731	0.073622	25.56	26.19
GS Finance Corp.	40054KDM5	06/30/16	07/12/23	100.000	0.000	2.6003	39.60	0.074185	0.075149	0.076126	0.077116	0.078119	27.21	27.92
GS Finance Corp.	40054KDT0	06/09/16	06/09/23	100.000	0.000	2.9998	47.59	0.087134	0.088441	0.089768	0.091114	0.092481	31.66	32.62
GS FINANCE CORP	40054KDV5	06/17/16	06/15/23	100.000	2.000	2.6630	41.12	0.074705	0.074960	0.075219	0.075481	0.075746	26.95	27.13
GS Finance Corp.	40054KDX1	06/30/16	07/02/20	100.000	0.000	1.9105	28.99	0.054095	0.054611	0.055133	0.055660	0.056191	19.75	20.13
GS Finance Corp.	40054KEY8	07/29/16	05/01/23	100.000	0.000	2.4799	35.71	0.071054	0.071935	0.072827	0.073730	0.074644	25.84	26.49
GS Finance Corp.	40054KEZ5	07/29/16	04/29/21	100.000	0.000	2.0500	29.46	0.058415	0.059013	0.059618	0.060229	0.060847	21.21	21.65
GS Finance Corp.	40054KF27	07/29/16	05/01/25	100.000	0.000	2.7700	39.95	0.079651	0.080754	0.081872	0.083006	0.084156	29.01	29.82
GS Finance Corp.	40054KF35	07/29/16	07/30/26	100.000	0.000	2.9298	42.25	0.083792	0.085020	0.086265	0.087529	0.088811	30.76	31.67
GS Finance Corp.	40054KF43	07/29/16	07/29/21	100.000	0.000	2.1200	30.49	0.058836	0.060445	0.060089	0.061733	0.061370	21.96	22.43
GS Finance Corp.	40054KF50	07/29/16	08/09/23	100.000	0.000	2.5301	36.42	0.072120	0.073032	0.073956	0.074892	0.075839	26.39	27.06
GS Finance Corp.	40054KF84	07/29/16	07/31/23	100.000	0.000	2.6502	38.24	0.075592	0.076594	0.077609	0.078637	0.079679	27.70	28.44
GS Finance Corp.	40054KFB7	07/28/16	07/30/24	100.000	0.000	2.6502	38.24	0.075592	0.076594	0.077609	0.078637	0.079679	27.70	28.44
GS Finance Corp.	40054KFC5	07/26/16	07/24/20	100.000	0.000	2.0961	30.29	0.059445	0.060068	0.060698	0.061334	0.061977	21.71	22.17
GS Finance Corp.	40054KGJ9	08/31/16	06/01/21	100.000	0.000	1.9502	26.29	0.055506	0.056047	0.056594	0.057145	0.057703	20.11	20.51
GS Finance Corp.	40054K GK6	08/31/16	06/01/22	100.000	0.000	2.1998	29.69	0.062805	0.063496	0.064194	0.064900	0.065614	22.78	23.28
GS Finance Corp.	40054KGL4	08/31/16	06/01/23	100.000	0.000	2.3999	32.42	0.068688	0.069513	0.070347	0.071191	0.072045	24.93	25.53
GS Finance Corp.	40054KGM2	08/31/16	05/30/25	100.000	0.000	2.6499	35.83	0.076072	0.077080	0.078102	0.079136	0.080185	27.63	28.37
GS Finance Corp.	40054KGN0	08/31/16	09/12/23	100.000	0.000	2.4502	33.10	0.069795	0.070650	0.071515	0.072392	0.073278	25.47	26.10
GS Finance Corp.	40054KGP5	08/31/16	08/31/26	100.000	0.000	2.8001	37.98	0.079533	0.079331	0.081775	0.081568	0.083619	29.27	30.04
GS Finance Corp.	40054KGQ3	08/31/16	08/31/21	100.000	0.000	2.0001	27.03	0.056363	0.055999	0.057496	0.057124	0.058330	20.64	21.02
GS Finance Corp.	40054KGR1	08/04/16	08/06/26	100.000	0.000	2.8502	40.68	0.081459	0.082620	0.083797	0.084991	0.086202	29.87	30.73
GS Finance Corp.	40054KGT7	08/26/16	08/28/23	100.000	0.000	2.5001	34.06	0.071205	0.072095	0.072996	0.073909	0.074833	26.01	26.67

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
GS Finance Corp.	40054KH41	08/30/16	08/29/24	100.000	0.000	2.5993	35.20	0.072872	0.074225	0.074779	0.076167	0.076318	27.08	27.74
GS Finance Corp.	40054KHR0	08/24/16	08/24/26	100.000	0.000	2.8998	39.74	0.082902	0.084104	0.085324	0.086561	0.087816	30.37	31.26
GS Finance Corp.	40054KJ72	09/30/16	10/02/23	100.000	0.000	2.6002	32.92	0.074130	0.075093	0.076070	0.077059	0.078060	27.03	27.74
GS Finance Corp.	40054KJA5	09/30/16	09/30/21	100.000	0.000	2.0998	26.53	0.059558	0.060183	0.060815	0.061454	0.062099	21.67	22.13
GS Finance Corp.	40054KJB3	09/30/16	06/30/22	100.000	0.000	2.1888	27.66	0.062478	0.063162	0.063853	0.064552	0.065258	22.62	23.11
GS Finance Corp.	40054KJC1	09/30/16	10/02/23	100.000	0.000	2.5002	31.64	0.071208	0.072099	0.073000	0.073912	0.074836	25.95	26.61
GS Finance Corp.	40054KJD9	09/30/16	10/02/25	100.000	0.000	2.8001	35.48	0.079986	0.081106	0.082241	0.083393	0.084560	29.20	30.02
GS Finance Corp.	40054KJE7	09/30/16	10/01/26	100.000	0.000	3.0000	38.04	0.085860	0.087148	0.088455	0.089782	0.091129	31.37	32.32
GS Finance Corp.	40054KJF4	09/30/16	09/30/21	100.000	0.000	2.0998	26.53	0.059558	0.060183	0.060815	0.061454	0.062099	21.67	22.13
GS Finance Corp.	40054KJG2	09/30/16	10/12/23	100.000	0.000	2.5000	31.64	0.071252	0.072143	0.073044	0.073958	0.074882	25.95	26.61
GS Finance Corp.	40054KJJ6	09/29/16	10/01/24	100.000	0.000	2.7000	34.27	0.077051	0.078092	0.079146	0.080214	0.081297	28.11	28.88
GS Finance Corp.	40054KJY3	09/30/16	10/01/20	100.000	0.000	1.8997	23.98	0.053780	0.054291	0.054806	0.055327	0.055852	19.55	19.92
GS Finance Corp.	40054KJ87	10/28/16	10/30/24	100.000	0.000	2.7498	32.63	0.078510	0.079589	0.080684	0.081793	0.082917	28.59	29.38
GS Finance Corp.	40054KLC8	10/31/16	11/09/23	100.000	0.000	2.6003	30.70	0.074169	0.075133	0.076110	0.077099	0.078102	26.98	27.68
GS Finance Corp.	40054KLF1	10/31/16	07/29/21	100.000	0.000	2.1986	25.92	0.062080	0.062763	0.063453	0.064150	0.064855	22.68	23.18
GS Finance Corp.	40054KLG9	10/31/16	10/31/22	100.000	0.000	2.4001	28.31	0.068279	0.069098	0.069927	0.070766	0.071616	24.83	25.43
GS Finance Corp.	40054KLJ3	10/28/16	10/30/23	100.000	0.000	2.5999	30.84	0.074119	0.075082	0.076059	0.077047	0.078049	26.97	27.68
GS Finance Corp.	40054KLQ7	10/31/16	10/31/23	100.000	0.000	2.6000	30.69	0.074113	0.075076	0.076052	0.077041	0.078043	26.97	27.68
GS Finance Corp.	40054KLR5	10/31/16	10/29/26	100.000	0.000	2.9991	35.45	0.085820	0.087107	0.088413	0.089739	0.091084	31.29	32.23
GS Finance Corp.	40054KLS3	10/31/16	07/29/21	100.000	0.000	2.1986	25.92	0.062080	0.062763	0.063453	0.064150	0.064855	22.68	23.18
GS Finance Corp.	40054KNC6	11/28/16	11/28/23	100.000	0.000	3.0998	34.17	0.088795	0.090171	0.091569	0.092988	0.094429	32.31	33.31
GS Finance Corp.	40054KNF9	11/28/16	11/28/23	100.000	0.000	3.0601	33.73	0.087624	0.088964	0.090325	0.091707	0.093111	31.87	32.86
GS Finance Corp.	40054KNH5	11/28/16	11/27/26	100.000	0.000	3.4699	38.29	0.099751	0.101482	0.103243	0.105034	0.106856	36.34	37.61
GS Finance Corp.	40054KNK8	11/28/16	08/27/20	100.000	0.000	2.0498	22.54	0.057814	0.058407	0.059006	0.059610	0.060221	21.07	21.50
GS Finance Corp.	40054KNL6	11/28/16	08/26/21	100.000	0.000	2.5402	27.98	0.071902	0.072815	0.073740	0.074677	0.075625	26.28	26.95
GS Finance Corp.	40054KNU6	11/28/16	11/27/24	100.000	0.000	3.2301	35.62	0.092638	0.094134	0.095654	0.097199	0.098769	33.72	34.82
GS Finance Corp.	40054KNV4	11/28/16	11/28/22	100.000	0.000	2.8500	31.39	0.081439	0.082600	0.083777	0.084971	0.086181	29.60	30.45
GS Finance Corp.	40054KP67	11/28/16	11/26/21	100.000	0.000	2.6201	28.84	0.074689	0.075667	0.076659	0.077663	0.078680	27.13	27.85
GS Finance Corp.	40054KPR1	11/25/16	11/26/24	100.000	0.000	3.2499	36.12	0.093241	0.094756	0.096296	0.097861	0.099451	33.95	35.06
GS Finance Corp.	40054KQH2	12/30/16	01/03/25	100.000	0.000	3.3999	34.39	0.096074	0.097707	0.099368	0.101058	0.102776	35.47	36.68
GS Finance Corp.	40054KQQ2	12/30/16	07/01/24	100.000	0.000	3.4000	34.39	0.097692	0.099353	0.101042	0.102759		35.47	36.68
GS Finance Corp.	40054KQU3	12/30/16	12/31/26	100.000	0.000	3.6499	37.04	0.105130	0.107049	0.109003	0.110992	0.113017	38.20	39.60
GS Finance Corp.	40054KQV1	12/30/16	07/02/24	100.000	0.000	3.3199	33.57	0.093768	0.095324	0.096907	0.098515	0.100150	34.60	35.76
GS Finance Corp.	40054KQW9	12/30/16	12/30/22	100.000	0.000	3.0500	30.82	0.087327	0.088659	0.090011	0.091384	0.092777	31.68	32.65
GS Finance Corp.	40054KQX7	12/30/16	10/01/20	100.000	0.000	2.5001	25.27	0.070761	0.071646	0.072541	0.073448	0.074366	25.79	26.44
GS Finance Corp.	40054KR32	12/30/16	01/11/24*	100.000	0.000	3.2499	32.87	0.091833					0.92*	
GS Finance Corp.	40054KR40	12/30/16	01/10/22*	100.000	0.000	2.8000	28.29	0.078927	0.080032				0.79*	
GS Finance Corp.	40054KR57	12/30/16	01/12/27*	100.000	0.000	3.6748	37.21	0.104082					1.14*	
GS Finance Corp.	40054KR65	12/21/16	12/21/23	100.000	0.000	3.2002	33.18	0.091761	0.093230	0.094721	0.096237	0.097777	33.33	34.40
GS Finance Corp.	40054KS23	12/21/16	12/21/23	100.000	0.000	3.2002	33.18	0.091761	0.093230	0.094721	0.096237	0.097777	33.33	34.40
GS Finance Corp.	40054KSF4	12/28/16	12/27/19	100.000	0.000	2.2301	22.62	0.063332	0.064038	0.064752	0.065474		22.93	23.18
GS Finance Corp.	40054KSG2	12/28/16	12/27/19	100.000	0.000	2.2301	22.62	0.063332	0.064038	0.064752	0.065474		22.93	23.18

\* Called in 2018; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
GS Finance Corp.	40054KSN7	01/30/17	01/30/25	100.000	0.000	3.3999	31.50	0.096047	0.097680	0.099341	0.101029	0.102747	35.37	36.58
GS Finance Corp.	40054KT48	01/31/17	01/29/27	100.000	0.000	3.6999	34.31	0.104666	0.106602	0.108574	0.110583	0.112629	38.62	40.06
GS Finance Corp.	40054KT55	01/31/17	01/31/24	100.000	0.000	3.2500	30.10	0.091744	0.093234	0.094749	0.096289	0.097854	33.75	34.86
GS Finance Corp.	40054KT63	01/31/17	07/29/22	100.000	0.000	2.9200	27.03	0.082289	0.083491	0.084710	0.085946	0.087201	30.21	31.10
GS Finance Corp.	40054KT71	01/31/17	10/29/20	100.000	0.000	2.4502	22.68	0.069312	0.070161	0.071021	0.071891	0.072771	25.21	25.83
GS Finance Corp.	40054KT89	01/31/17	02/09/24*	100.000	0.000	3.2499	30.11	0.091815					3.58*	
GS Finance Corp.	40054KT97	01/31/17	02/09/22*	100.000	0.000	2.8000	25.92	0.078921					3.08*	
GS Finance Corp.	40054KTA4	01/31/17	02/09/27*	100.000	0.000	3.7000	34.32	0.104775					4.09*	
GS Finance Corp.	40054KT82	01/27/17	01/29/24	100.000	0.000	3.1998	29.91	0.090322	0.091767	0.093235	0.094727	0.096242	33.22	34.29
GS Finance Corp.	40054KTD8	01/30/17	01/30/24	100.000	0.000	3.2500	30.10	0.091744	0.093234	0.094749	0.096289	0.097854	33.75	34.86
GS Finance Corp.	40054KTP1	01/31/17	01/26/23	100.000	1.250	3.0595	28.25	0.085738	0.086519	0.087311	0.088115	0.088932	31.25	31.83
GS Finance Corp.	40054KUL8	01/30/17	07/30/24	100.000	0.000	3.3302	30.85	0.094047	0.095613	0.097205	0.098824	0.100469	34.62	35.78
GS Finance Corp.	40054KUQ7	02/01/17	06/02/22	100.000	0.000	2.8998	26.78	0.082514	0.083710	0.084924	0.086155	0.087405	29.99	30.87
GS Finance Corp.	40054KV29	02/27/17	08/26/24	100.000	0.000	3.2501	27.63	0.091738	0.093229	0.094744	0.096284	0.097848	33.67	34.77
GS Finance Corp.	40054KVB9	02/27/17	02/27/25	100.000	0.000	3.3001	28.06	0.093183	0.094721	0.096284	0.097872	0.099487	34.21	35.35
GS Finance Corp.	40054KVC7	02/27/17	02/27/24	100.000	0.000	3.1501	26.77	0.088882	0.090282	0.091704	0.093148	0.094615	32.60	33.63
GS Finance Corp.	40054KVN3	02/28/17	03/08/24*	100.000	0.000	3.1002	26.09	0.087512	0.088869				5.86*	
GS Finance Corp.	40054KVQ6	02/28/17	03/09/27*	100.000	0.000	3.5002	29.48	0.099015					6.63*	
GS Finance Corp.	40054KVS2	02/28/17	02/28/24	100.000	0.000	3.0999	26.26	0.087443	0.088799	0.090175	0.091573	0.092992	32.06	33.06
GS Finance Corp.	40054KVT0	02/28/17	08/26/22	100.000	0.000	2.6997	22.70	0.075982	0.077008	0.078047	0.079101	0.080168	27.80	28.55
GS Finance Corp.	40054KVU7	02/28/17	11/27/20	100.000	0.000	2.3002	19.33	0.064988	0.065735	0.066492	0.067256	0.068030	23.58	24.13
GS Finance Corp.	40054KW77	02/28/17	02/26/23	100.000	1.250	2.9063	24.56	0.079622	0.081616	0.080958	0.082994	0.082334	29.59	30.09
GS Finance Corp.	40054KWL6	02/17/17	08/19/24	100.000	0.000	3.2499	28.55	0.091759	0.093250	0.094765	0.096305	0.097870	33.70	34.80
GS Finance Corp.	40054KWQ5	02/15/17	01/07/19	100.000	0.000	1.9703	17.37	0.055155	0.055699	0.056248			20.14	0.34
GS Finance Corp.	40054KXL5	02/28/17	08/29/22	100.000	0.000	2.0900	17.66	0.057701	0.058625	0.058914	0.059856	0.059824	21.38	21.79
GS Finance Corp.	40054KXX9	03/30/17	04/01/25	100.000	0.000	3.3001	24.98	0.093192	0.094730	0.096293	0.097882	0.099497	34.10	35.24
GS Finance Corp.	40054KXY7	03/30/17	04/01/24	100.000	0.000	3.1002	23.46	0.087459	0.088814	0.090191	0.091589	0.093009	31.97	32.97
GS Finance Corp.	40054KYD2	03/31/17	12/31/20	100.000	0.000	2.3766	17.96	0.067198	0.067997	0.068805	0.069623	0.070450	24.34	24.92
GS Finance Corp.	40054KYE0	03/31/17	10/03/22	100.000	0.000	2.7999	21.18	0.078882	0.079986	0.081106	0.082241	0.083392	28.79	29.60
GS Finance Corp.	40054KYF7	03/31/17	04/02/24	100.000	0.000	3.1000	23.46	0.087460	0.088816	0.090193	0.091591	0.093010	31.97	32.97
GS Finance Corp.	40054KYH3	03/31/17	03/31/23	100.000	1.250	2.9099	21.97	0.081500	0.082181	0.082871	0.083572	0.084282	29.59	30.09
GS Finance Corp.	40054KYJ9	03/31/17	03/31/25	100.000	0.000	3.2999	24.98	0.093177	0.094715	0.096278	0.097866	0.099481	34.10	35.24
GS Finance Corp.	40054KYX8	03/31/17	04/11/24*	100.000	0.000	3.1001	23.46	0.087531					8.75*	
GS Finance Corp.	40054KYY6	03/31/17	04/11/22*	100.000	0.000	2.7002	20.42	0.076082					7.61*	
GS Finance Corp.	40054KYZ3	03/31/17	04/12/27*	100.000	0.000	3.5501	26.89	0.100482					10.15*	
GS Finance Corp.	40054L2S2	03/27/17	03/28/22	100.000	1.000	2.7411	20.93	0.076808	0.077480	0.078161	0.078852	0.079552	27.90	28.39
GS Finance Corp.	40054L2W3	03/30/17	09/30/22	100.000	0.000	2.8001	21.18	0.078869	0.079973	0.081092	0.082228	0.083379	28.79	29.61
GS Finance Corp.	40054L3B8	03/31/17	04/11/24*	100.000	0.000	3.1001	23.46	0.087531					8.75*	
GS Finance Corp.	40054L3C6	03/31/17	04/11/24*	100.000	0.000	3.1001	23.46	0.087531					8.75*	
GS Finance Corp.	40054L3Q5	04/28/17	01/28/21	100.000	0.000	2.3002	15.58	0.064263	0.065002	0.065750	0.066506	0.067271	23.50	24.04
GS Finance Corp.	40054L3R3	04/28/17	10/28/22	100.000	0.000	2.7000	18.29	0.076012	0.077038	0.078078	0.079132	0.080201	27.68	28.43
GS Finance Corp.	40054L3S1	04/28/17	04/30/24	100.000	0.000	3.0498	20.67	0.086022	0.087334	0.088666	0.090018	0.091391	31.37	32.33

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## SECTION I-B

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
GS Finance Corp.	40054L3U6	04/27/17	04/29/25	100.000	0.000	3.3000	22.46	0.093195	0.094733	0.096296	0.097885	0.099500	34.02	35.15
GS Finance Corp.	40054L3Y8	04/28/17	04/28/25	100.000	0.000	3.3000	22.37	0.093180	0.094718	0.096281	0.097869	0.099484	34.02	35.15
GS Finance Corp.	40054L4B7	04/28/17	04/24/23	100.000	1.250	2.8079	18.99	0.078592	0.079208	0.079832	0.080466	0.081108	28.49	28.94
GS Finance Corp.	40054L4C5	04/25/17	04/25/24	100.000	0.000	3.0999	21.27	0.087443	0.088799	0.090175	0.091573	0.092992	31.90	32.90
GS Finance Corp.	40054L4L5	04/28/17	01/30/24	100.000	0.000	3.0000	20.35	0.083973	0.085233	0.086512	0.087809	0.089126	30.84	31.77
GS Finance Corp.	40054L5R1	04/28/17	05/09/24*	100.000	0.000	3.0500	20.67	0.086094					11.02*	
GS Finance Corp.	40054L5T7	04/28/17	05/10/27*	100.000	0.000	3.4501	23.40	0.097600					12.59*	
GS Finance Corp.	40054L6F6	04/13/17	04/13/37	100.000	VARIES	4.2970	30.58	0.116555	0.113688	0.113393	0.113091	0.112784	41.20	40.72
GS Finance Corp.	40054L6L3	04/24/17	05/03/24*	100.000	0.000	3.1000	21.36	0.087514					10.68*	
GS Finance Corp.	40054L6N9	04/24/17	05/03/24*	100.000	0.000	3.1000	21.36	0.087514					10.68*	
GS Finance Corp.	40054L6R0	04/28/17	05/10/27*	100.000	0.000	3.4501	23.40	0.097600					12.59*	
GS Finance Corp.	40054L6W9	05/09/17	05/07/21	100.000	0.000	2.1501	13.89	0.060359	0.061008	0.061663	0.062326	0.062996	21.92	22.39
GS Finance Corp.	40054LA53	04/28/17	10/31/24	100.000	0.000	3.1210	21.15	0.088064	0.089438	0.090834	0.092251	0.093691	32.12	33.13
GS Finance Corp.	40054LA95	05/08/17	05/10/21	100.000	0.000	2.3697	15.38	0.066615	0.067404	0.068203	0.069011	0.069829	24.20	24.78
GS Finance Corp.	40054LAE4	03/20/17	09/20/22	100.000	0.000	2.9898	23.46	0.084292	0.085552	0.086831	0.088129	0.089447	30.83	31.76
GS Finance Corp.	40054LAM6	05/31/17	11/30/22	100.000	0.000	2.6502	15.56	0.074591	0.075579	0.076581	0.077596	0.078624	27.09	27.82
GS Finance Corp.	40054LAN4	03/31/17	03/31/32	100.000	VARIES	4.1214	30.87	0.112803	0.111088	0.109338	0.107551	0.107378	39.99	38.86
GS Finance Corp.	40054LAP9	05/31/17	05/31/24	100.000	0.000	2.9498	17.33	0.083148	0.084374	0.085619	0.086882	0.088163	30.23	31.13
GS Finance Corp.	40054LAQ7	05/30/17	05/30/25	100.000	0.000	3.1002	18.21	0.087450	0.088806	0.090182	0.091580	0.093000	31.81	32.80
GS Finance Corp.	40054LAR5	05/30/17	11/29/22	100.000	0.000	2.6501	15.56	0.074583	0.075571	0.076572	0.077587	0.078615	27.09	27.81
GS Finance Corp.	40054LBG8	05/31/17	03/02/21	100.000	0.000	2.2248	13.08	0.062152	0.062844	0.063543	0.064250	0.064964	22.66	23.17
GS Finance Corp.	40054LBJ2	05/31/17	06/11/24	100.000	0.000	2.9497	17.33	0.083221	0.084448	0.085694	0.086958	0.088240	30.23	31.13
GS Finance Corp.	40054LBK9	05/31/17	06/09/27*	100.000	0.000	3.3999	19.98	0.096130	0.097764				15.48*	
GS Finance Corp.	40054LBL7	05/31/17	05/26/23	100.000	1.250	2.7568	16.18	0.077141	0.077726	0.078318	0.078919	0.079529	27.92	28.35
GS Finance Corp.	40054LBV5	05/31/17	05/31/24	100.000	0.000	2.9498	17.33	0.083148	0.084374	0.085619	0.086882	0.088163	30.23	31.13
GS Finance Corp.	40054LCA0	05/18/17	05/19/22	100.000	0.000	2.5602	15.90	0.072031	0.072953	0.073887	0.074833	0.075791	26.18	26.85
GS Finance Corp.	40054LCJ1	05/18/17	05/20/24	100.000	0.000	3.0299	18.82	0.085455	0.086749	0.088064	0.089398	0.090752	31.10	32.05
GS FINANCE CORP	40054LEE0	06/30/17	07/02/24	100.000	0.000	2.8998	14.58	0.080564	0.081732	0.082917	0.084119	0.085339	29.63	30.50
GS FINANCE CORP	40054LEF7	06/30/17	03/30/23	100.000	0.000	2.6506	13.37	0.074117	0.075099	0.076095	0.077103	0.078125	27.04	27.76
GS FINANCE CORP	40054LEM2	06/29/17	07/01/25	100.000	0.000	3.0998	15.67	0.087454	0.088809	0.090186	0.091584		31.73	32.72
GS FINANCE CORP	40054LEN0	06/29/17	06/29/23	100.000	0.000	2.6999	13.65	0.076010	0.077036	0.078076	0.079130	0.080198	27.55	28.30
GS FINANCE CORP	40054LER1	06/30/17	04/01/21	100.000	0.000	2.2248	11.22	0.062146	0.062838	0.063536	0.064243	0.064958	22.62	23.13
GS FINANCE CORP	40054LEX8	06/30/17	07/12/24*	100.000	0.000	2.9000	14.59	0.080633	0.081802				15.61*	
GS FINANCE CORP	40054LEY6	06/30/17	07/13/27*	100.000	0.000	3.3500	16.86	0.093169	0.094730				18.07*	
GS FINANCE CORP	40054LFC3	06/30/17	07/02/24	100.000	0.000	2.8998	14.58	0.080564	0.081732	0.082917	0.084119	0.085339	29.63	30.50
GS FINANCE CORP	40054LFP4	06/30/17	06/26/23	100.000	1.250	2.7083	13.62	0.075757	0.076313	0.076876	0.077447	0.078025	27.38	27.78
GS FINANCE CORP	40054LG99	06/29/17	12/31/18	100.000	0.000	1.8996	9.60	0.053271	0.053777				19.22	
GS FINANCE CORP	40054LGG3	06/30/17	06/30/25	100.000	0.000	3.0999	15.59	0.087442	0.088797	0.090173	0.091571	0.092990	31.73	32.72
GS FINANCE CORP	40054LH23	07/31/17	07/31/24	100.000	0.000	2.9499	12.37	0.081943	0.083151	0.084378	0.085622	0.086885	30.08	30.98
GS FINANCE CORP	40054LH31	07/31/17	05/01/23	100.000	0.000	2.6501	11.15	0.074107	0.075089	0.076084	0.077093	0.078114	26.97	27.69
GS FINANCE CORP	40054LHH0	07/28/17	07/28/23	100.000	0.000	2.7502	11.69	0.076394	0.077444	0.078509	0.079589	0.080683	28.01	28.79
GS FINANCE CORP	40054LHJ6	07/28/17	07/30/25	100.000	0.000	3.0997	13.18	0.086116	0.087451	0.088806	0.090183	0.091580	31.65	32.64

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## SECTION I-B

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
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GS FINANCE CORP	40054LJ39	07/31/17	08/09/24	100.000	0.000	2.9498	12.38	0.081998	0.083208	0.084435	0.085680	0.086944	30.08	30.98
GS FINANCE CORP	40054LJ47	07/31/17	08/09/24	100.000	0.000	2.9498	12.38	0.081998	0.083208	0.084435	0.085680	0.086944	30.08	30.98
GS FINANCE CORP	40054LJ54	07/31/17	08/09/27	100.000	0.000	3.3497	14.06	0.093127	0.094686	0.096272	0.097885	0.099524	34.25	35.41
GS FINANCE CORP	40054LJA3	07/31/17	08/09/24	100.000	0.000	2.9498	12.38	0.081998	0.083208	0.084435	0.085680	0.086944	30.08	30.98
GS FINANCE CORP	40054LJJ4	07/31/17	07/31/24	100.000	0.000	2.9499	12.37	0.081943	0.083151	0.084378	0.085622	0.086885	30.08	30.98
GS FINANCE CORP	40054LJP0	07/31/17	07/31/24	100.000	0.000	2.9499	12.37	0.081943	0.083151	0.084378	0.085622	0.086885	30.08	30.98
GS FINANCE CORP	40054LKQ6	07/31/17	07/26/23	100.000	1.250	2.7589	11.57	0.076635	0.077190	0.077776	0.078370	0.078972	27.87	28.29
GS FINANCE CORP	40054LKV5	07/28/17	07/28/25	100.000	0.000	3.1002	13.18	0.086115	0.087450	0.088806	0.090182	0.091580	31.65	32.64
GS FINANCE CORP	40054LL85	07/27/17	04/29/21	100.000	0.000	2.2251	9.54	0.062159	0.062851	0.063550	0.064257	0.064972	22.59	23.09
GS FINANCE CORP	40054LLF9	07/28/17	07/30/24	100.000	0.000	2.9497	12.54	0.081949	0.083158	0.084384	0.085629	0.086892	30.09	30.98
GS FINANCE CORP	40054LLJ1	07/31/17	08/09/24	100.000	0.000	2.9498	12.38	0.081998	0.083208	0.084435	0.085680	0.086944	30.08	30.98
GS FINANCE CORP	40054LLP7	08/03/17	08/03/32	100.000	VARIABLE	3.5509	14.60	0.098637	0.097429	0.096199	0.095028	0.094073	34.93	34.11
GS FINANCE CORP	40054LLU6	08/16/17	08/26/24	100.000	0.000	2.9499	11.07	0.082008	0.083218	0.084445	0.085690	0.086954	30.05	30.94
GS FINANCE CORP	40054LME1	08/30/17	08/28/25	100.000	0.000	3.0491	10.25	0.084696	0.085973	0.087284	0.088615	0.089966	31.04	31.99
GS FINANCE CORP	40054LMF8	08/30/17	08/30/23	100.000	0.000	2.7001	9.08	0.075001	0.076003	0.077040	0.078069	0.079134	27.43	28.18
GS FINANCE CORP	40054LMZ4	08/31/17	09/03/24	100.000	0.000	2.9002	9.75	0.080580	0.081749	0.082934	0.084137	0.085357	29.50	30.36
GS FINANCE CORP	40054LN26	08/31/17	06/02/23	100.000	0.000	2.6505	8.92	0.074123	0.075106	0.076101	0.077110	0.078132	26.92	27.64
GS FINANCE CORP	40054LN34	08/31/17	09/12/24	100.000	0.000	2.8996	9.75	0.080623	0.081792	0.082978	0.084181	0.085402	29.49	30.35
GS FINANCE CORP	40054LN42	08/31/17	09/12/24	100.000	0.000	2.8996	9.75	0.080623	0.081792	0.082978	0.084181	0.085402	29.49	30.35
GS FINANCE CORP	40054LN59	08/31/17	09/12/24	100.000	0.000	2.8996	9.75	0.080623	0.081792	0.082978	0.084181	0.085402	29.49	30.35
GS FINANCE CORP	40054LN67	08/31/17	09/14/27	100.000	0.000	2.9002	9.76	0.080652	0.081822	0.083008	0.084212	0.085433	29.50	30.36
GS FINANCE CORP	40054LN75	08/31/17	08/28/23	100.000	1.250	2.7089	9.10	0.075247	0.075768	0.076324	0.076887	0.077458	27.32	27.72
GS FINANCE CORP	40054LNK6	08/31/17	09/03/24	100.000	0.000	2.9002	9.75	0.080580	0.081749	0.082934	0.084137	0.085357	29.50	30.36
GS FINANCE CORP	40054LNL4	08/31/17	09/03/24	100.000	0.000	2.9002	9.75	0.080580	0.081749	0.082934	0.084137	0.085357	29.50	30.36
GS FINANCE CORP	40054LPA6	08/18/17	08/20/20	100.000	0.000	1.9994	7.39	0.055546	0.056101	0.056662	0.057228	0.057801	20.24	20.65
GS FINANCE CORP	40054LQJ6	09/05/17	09/02/21	100.000	0.000	2.2497	7.25	0.062492	0.063184	0.063894	0.064613	0.065340	22.79	23.30
GS FINANCE CORP	40054LQQ0	09/15/17	09/26/24	100.000	0.000	2.8003	8.25	0.077853	0.078943	0.080048	0.081169	0.082306	28.43	29.23
GS FINANCE CORP	40054LQS6	09/15/17	06/15/23	100.000	0.000	2.5996	7.66	0.072679	0.073624	0.074581	0.075550	0.076532	26.36	27.05
GS FINANCE CORP	40054LQU1	09/28/17	09/30/25	100.000	0.000	3.1000	8.01	0.086125	0.087460	0.088815	0.090192	0.091590	31.49	32.47
GS FINANCE CORP	40054LQZ0	09/28/17	09/28/23	100.000	0.000	2.7500	7.10	0.076390	0.077440	0.078505	0.079584	0.080679	27.89	28.66
GS FINANCE CORP	40054LR89	09/29/17	10/10/24	100.000	0.000	2.9500	7.54	0.082018	0.083228	0.084455	0.085701	0.086965	29.94	30.83
GS FINANCE CORP	40054LR97	09/29/17	10/10/24	100.000	0.000	2.9500	7.54	0.082018	0.083228	0.084455	0.085701	0.086965	29.94	30.83
GS FINANCE CORP	40054LRA4	09/29/17	10/10/24	100.000	0.000	2.9500	7.54	0.082018	0.083228	0.084455	0.085701	0.086965	29.94	30.83
GS FINANCE CORP	40054LRB2	09/29/17	10/12/27	100.000	0.000	3.3500	8.57	0.093169	0.094730	0.096317	0.097930	0.099571	34.07	35.22
GS FINANCE CORP	40054LRL0	09/28/17	10/11/22	100.000	0.000	2.5499	6.59	0.070896	0.071800	0.072715	0.073643	0.074581	25.83	26.49
GS FINANCE CORP	40054LS21	09/29/17	10/01/24	100.000	0.000	2.9500	7.54	0.081959	0.083168	0.084395	0.085640	0.086903	29.94	30.83
GS FINANCE CORP	40054LS39	09/29/17	06/29/23	100.000	0.000	2.6502	6.77	0.074104	0.075086	0.076081	0.077089	0.078111	26.86	27.57
GS FINANCE CORP	40054LS47	09/29/17	10/01/24	100.000	0.000	2.9500	7.54	0.081959	0.083168	0.084395	0.085640	0.086903	29.94	30.83
GS FINANCE CORP	40054LSS4	09/29/17	09/26/24	100.000	1.500	2.9596	7.56	0.082212	0.082792	0.083400	0.084018	0.084645	29.81	30.25
GS FINANCE CORP	40054LST2	09/29/17	09/29/22	100.000	0.000	2.5498	6.52	0.070829	0.071732	0.072646	0.073572	0.074510	25.83	26.49
GS FINANCE CORP	40054LSU9	09/29/17	10/01/24	100.000	0.000	2.9500	7.54	0.081959	0.083168	0.084395	0.085640	0.086903	29.94	30.83
GS FINANCE CORP	40054LSV7	09/13/17	09/12/24	100.000	0.000	2.8499	8.55	0.079164	0.080285	0.081429	0.082590	0.083767	28.95	29.78

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
GS FINANCE CORP	40054LSZ8	09/20/17	09/22/25	100.000	0.000	3.0502	8.56	0.084742	0.086034	0.087346	0.088678	0.090031	31.00	31.95
GS FINANCE CORP	40054LTA2	09/29/17	09/30/24	100.000	0.000	2.9501	7.54	0.081953	0.083161	0.084388	0.085633	0.086896	29.94	30.83
GS FINANCE CORP	40054LTJ3	09/29/17	12/29/21	100.000	0.000	2.3500	6.01	0.065662	0.066434	0.067214	0.068004	0.068803	23.78	24.34
GS FINANCE CORP	40054LTR5	09/25/17	09/25/23	100.000	0.000	2.7000	7.20	0.075001	0.076014	0.077040	0.078080	0.079134	27.38	28.12
GS FINANCE CORP	40054LUA0	10/13/17	10/25/24	100.000	0.000	2.9399	6.38	0.081743	0.082945	0.084164	0.085401	0.086657	29.80	30.69
GS FINANCE CORP	40054LUF9	10/30/17	10/30/25	100.000	0.000	3.1001	5.25	0.086113	0.087447	0.088803	0.090179	0.091577	31.40	32.39
GS FINANCE CORP	40054LUG7	10/30/17	10/30/24	100.000	0.000	3.0002	5.08	0.083338	0.084588	0.085857	0.087145	0.088452	30.38	31.30
GS FINANCE CORP	40054LUM4	09/29/17	03/31/23	100.000	0.000	2.6512	6.78	0.073650	0.074626	0.075615	0.076618	0.077633	26.87	27.59
GS FINANCE CORP	40054LUT9	10/31/17	07/31/23	100.000	0.000	2.7496	4.66	0.076377	0.076902	0.077959	0.079031	0.080117	27.83	28.58
GS FINANCE CORP	40054LUU6	10/31/17	10/31/24	100.000	0.000	2.9999	5.08	0.083331	0.084581	0.085850	0.087138	0.088445	30.38	31.30
GS FINANCE CORP	40054LV76	10/31/17	11/12/24	100.000	0.000	3.0000	5.09	0.083417	0.084669	0.085939	0.087228	0.088536	30.38	31.30
GS FINANCE CORP	40054LV84	10/31/17	11/12/24	100.000	0.000	3.0000	5.09	0.083417	0.084669	0.085939	0.087228	0.088536	30.38	31.30
GS FINANCE CORP	40054LV92	10/31/17	11/12/24	100.000	0.000	3.0000	5.09	0.083417	0.084669	0.085939	0.087228	0.088536	30.38	31.30
GS FINANCE CORP	40054LVA9	10/31/17	11/09/27	100.000	0.000	3.3500	5.68	0.093133	0.094693	0.096279	0.097891	0.099531	33.97	35.12
GS FINANCE CORP	40054LVS0	10/31/17	10/31/24	100.000	0.000	2.9999	5.08	0.083331	0.084581	0.085850	0.087138	0.088445	30.38	31.30
GS FINANCE CORP	40054LVX9	10/31/17	10/31/22	100.000	0.000	2.6001	4.41	0.072225	0.073164	0.074115	0.075078	0.076055	26.29	26.97
GS FINANCE CORP	40054LW67	10/30/17	11/08/22	100.000	0.000	2.6000	4.41	0.072263	0.073202	0.074154	0.075118	0.076094	26.28	26.97
GS FINANCE CORP	40054LWJ9	11/03/17	08/05/20	100.000	0.000	2.1495	3.46	0.059708	0.060036	0.060682	0.061334	0.061993	21.70	22.15
GS FINANCE CORP	40054LWV2	10/25/17	04/25/23	100.000	0.000	2.6502	4.86	0.073615	0.074591	0.075579	0.076581	0.077596	26.81	27.52
GS FINANCE CORP	40054LXN9	10/31/17	10/31/24	100.000	0.000	2.9999	5.08	0.083331	0.084581	0.085850	0.087138	0.088445	30.38	31.30
GS FINANCE CORP	40054LXR0	10/31/17	11/10/27	100.000	0.000	3.3499	5.68	0.093139	0.094699	0.096285	0.097898	0.099538	33.97	35.12
GS FINANCE CORP	40054LXT6	10/31/17	11/12/24	100.000	0.000	3.0000	5.09	0.083417	0.084669	0.085939	0.087228	0.088536	30.38	31.30
GS FINANCE CORP	40054LY57	11/09/17	05/11/23	100.000	0.000	2.5499	3.68	0.070841	0.071744	0.072659	0.073586	0.074524	25.76	26.42
GS FINANCE CORP	40054LYB4	10/31/17	05/02/19	100.000	0.000	1.6997	2.88	0.047219	0.047620	0.048025			17.12	5.81
GS FINANCE CORP	40054LYD0	11/15/17	11/25/24	100.000	0.000	2.9499	3.77	0.082008	0.083218	0.084445	0.085690	0.086954	29.83	30.71
GS FINANCE CORP	40054LZ72	11/30/17	12/03/24	100.000	0.000	2.9998	2.58	0.083350	0.084600	0.085869	0.087157	0.088464	30.30	31.22
GS FINANCE CORP	40054LZ80	11/30/17	12/03/24	100.000	0.000	2.9998	2.58	0.083350	0.084600	0.085869	0.087157	0.088464	30.30	31.22
GS FINANCE CORP	40054LZ98	11/30/17	12/03/24	100.000	0.000	2.9998	2.58	0.083350	0.084600	0.085869	0.087157	0.088464	30.30	31.22
GS FINANCE CORP	40054LZB3	11/30/17	08/31/23	100.000	0.000	2.7995	2.41	0.077765	0.078297	0.079405	0.080504	0.081644	28.29	29.06
GS FINANCE CORP	40054LZC1	11/30/17	12/03/24	100.000	0.000	2.9998	2.58	0.083350	0.084600	0.085869	0.087157	0.088464	30.30	31.22
GS FINANCE CORP	40054LZE7	11/30/17	12/03/25	100.000	0.000	3.1001	2.67	0.086135	0.087470	0.088826	0.090203	0.091601	31.32	32.30
GS FINANCE CORP	40054LZQ0	11/30/17	12/12/24	100.000	0.000	2.9999	2.58	0.083414	0.084665	0.085935	0.087224	0.088533	30.30	31.22
GS FINANCE CORP	40054LZR8	11/30/17	12/12/24*	100.000	0.000	2.9999	2.58	0.083414	0.084665				28.58*	
GS FINANCE CORP	40054LZS6	11/30/17	12/12/24	100.000	0.000	2.9999	2.58	0.083414	0.084665	0.085935	0.087224	0.088533	30.30	31.22
GS FINANCE CORP	40054LZT4	11/30/17	12/12/24	100.000	0.000	2.9999	2.58	0.083414	0.084665	0.085935	0.087224	0.088533	30.30	31.22
GS FINANCE CORP	40054LZU1	11/30/17	12/12/24	100.000	0.000	2.9999	2.58	0.083414	0.084665	0.085935	0.087224	0.088533	30.30	31.22
GS FINANCE CORP	40054LZV9	11/30/17	12/13/27	100.000	0.000	3.3000	2.84	0.091776	0.093290	0.094829	0.096394	0.097985	33.37	34.48
GS FINANCE CORP	40055A2G1	12/05/17	12/03/20	100.000	0.000	2.2502	1.63	0.062504	0.063200	0.063911	0.064630	0.065357	22.67	23.18
GS FINANCE CORP	40055A2P1	11/10/17	11/10/21	100.000	0.000	2.4000	3.40	0.066667	0.067467	0.068276	0.069095	0.069925	24.23	24.81
GS FINANCE CORP	40055A2Z9	11/30/17	12/12/22	100.000	0.000	2.6499	2.28	0.073674	0.074651	0.075640	0.076642	0.077657	26.74	27.45
GS FINANCE CORP	40055A3B1	11/30/17	05/31/23	100.000	0.000	2.7000	2.32	0.075000	0.076012	0.077038	0.078078	0.079132	27.25	27.99
GS FINANCE CORP	40055A3G0	12/05/17	12/05/22	100.000	0.000	2.6501	1.91	0.073613	0.074588	0.075577	0.076578	0.077593	26.73	27.44

\* Called in 2018; reportable OID is computed to call date.



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
GS FINANCE CORP	40055A3P0	11/30/17	05/31/23	100.000	0.000	2.7499	2.37	0.076385	0.077435	0.078500	0.079579	0.080673	27.75	28.52
GS FINANCE CORP	40055A3U9	11/22/17	05/31/23	100.000	0.000	2.7513	2.98	0.076471	0.077523	0.078589	0.079670	0.080766	27.78	28.55
GS FINANCE CORP	40055A3Y1	11/28/17	12/10/24*	100.000	0.000	3.0999	2.84	0.086197	0.087533				29.20*	
GS FINANCE CORP	40055A4B0	11/27/17	05/27/25	100.000	0.000	3.1501	2.98	0.087503	0.088881	0.090281	0.091703	0.093147	31.84	32.85
GS FINANCE CORP	40055A4C8	11/30/17	12/12/24	100.000	0.000	2.9999	2.58	0.083414	0.084665	0.085935	0.087224	0.088533	30.30	31.22
GS FINANCE CORP	40055A4D6	11/30/17	12/13/27	100.000	0.000	3.3000	2.84	0.091776	0.093290	0.094829	0.096394	0.097985	33.37	34.48
GS FINANCE CORP	40055A4K0	11/27/17	11/24/25	100.000	0.000	3.2000	3.02	0.088889	0.090288	0.091732	0.093200	0.094691	32.36	33.40
GS FINANCE CORP	40055A4N4	11/24/17	11/26/21	100.000	0.000	2.5000	2.57	0.069454	0.070323	0.071202	0.072092	0.072993	25.22	25.86
GS FINANCE CORP	40055A4T1	12/05/17	12/05/32	100.000	VARIES	3.7436	2.70	0.103990	0.102297	0.100572	0.101092	0.101576	37.04	36.33
GS FINANCE CORP	40055A5G8	12/26/17	12/26/24	100.000	0.000	3.0002	0.42	0.083338	0.084588	0.085857	0.087145	0.088452	30.24	31.15
GS FINANCE CORP	40055A5H6	12/26/17	12/26/24	100.000	0.000	3.0002	0.42	0.083338	0.084588	0.085857	0.087145	0.088452	30.24	31.15
GS FINANCE CORP	40055A5L7	12/26/17	01/07/25	100.000	0.000	2.9999	0.42	0.083332	0.083408	0.084659	0.085929	0.087218	30.24	31.15
GS FINANCE CORP	40055A5M5	12/26/17	01/07/25	100.000	0.000	2.9999	0.42	0.083332	0.083408	0.084659	0.085929	0.087218	30.24	31.15
GS FINANCE CORP	40055A5T0	12/13/17	12/23/24	100.000	0.000	3.0499	1.53	0.084792	0.086085	0.087397	0.088730	0.090083	30.78	31.72
GS FINANCE CORP	40055A5W3	12/26/17	12/26/24	100.000	0.000	3.0002	0.42	0.083338	0.084588	0.085857	0.087145	0.088452	30.24	31.15
GS FINANCE CORP	40055A6D4	12/06/17	12/02/20	100.000	0.000	2.2499	1.56	0.062498	0.063185	0.063896	0.064615	0.065341	22.66	23.17
GS FINANCE CORP	40055A6F9	12/27/17	01/08/25	100.000	0.000	2.9998	0.33	0.083329	0.083405	0.084656	0.085926	0.087214	30.24	31.15
GS FINANCE CORP	40055A6H5	12/27/17	01/08/25	100.000	0.000	2.9998	0.33	0.083329	0.083405	0.084656	0.085926	0.087214	30.24	31.15
GS FINANCE CORP	40055A6J1	12/27/17	01/04/28	100.000	0.000	3.2999	0.37	0.091665	0.091724	0.093237	0.094776	0.096340	33.29	34.39
GS FINANCE CORP	40055A6K8	12/27/17	01/08/25	100.000	0.000	2.9998	0.33	0.083329	0.083405	0.084656	0.085926	0.087214	30.24	31.15
GS FINANCE CORP	40055A7J0	12/26/17	01/05/23	100.000	0.000	2.6999	0.37	0.074997	0.075048	0.076061	0.077088	0.078129	27.20	27.93
GS FINANCE CORP	40055AAD9	01/03/18	01/03/23	100.000	0.000	2.6999		0.074998	0.076011	0.077037	0.078077	27.03	27.92	
GS FINANCE CORP	40055ABF3	12/19/17	06/19/25	100.000	0.000	3.1000	1.03	0.086110	0.087445	0.088801	0.090177	0.091575	31.27	32.25
GS FINANCE CORP	40055AC54	01/31/18	01/30/25	100.000	0.000	3.4101			0.094724	0.096339	0.097981	0.099652	31.60	35.48
GS FINANCE CORP	40055AC62	01/31/18	02/11/25	100.000	0.000	3.4199		0.094996	0.095095	0.096721	0.098375	0.100057	31.70	35.58
GS FINANCE CORP	40055AC70	01/31/18	02/11/25	100.000	0.000	3.4199		0.094996	0.095095	0.096721	0.098375	0.100057	31.70	35.58
GS FINANCE CORP	40055AC88	01/31/18	01/30/25	100.000	0.000	3.4101			0.094724	0.096339	0.097981	0.099652	31.60	35.48
GS FINANCE CORP	40055ACE5	01/18/18	01/29/25	100.000	0.000	3.3498		0.093051	0.093146	0.094706	0.096292	0.097905	32.19	34.87
GS FINANCE CORP	40055ACF2	01/18/18	01/29/25	100.000	0.000	3.3498		0.093051	0.093146	0.094706	0.096292	0.097905	32.19	34.87
GS FINANCE CORP	40055ACK1	01/31/18	10/31/23	100.000	0.000	3.2433		0.090092	0.090822	0.092295	0.093792	0.095313	30.09	33.68
GS FINANCE CORP	40055ACL9	01/31/18	01/30/25	100.000	0.000	3.3896			0.094156	0.095752	0.097375	0.099025	31.41	35.26
GS FINANCE CORP	40055ACW5	01/30/18	01/29/26	100.000	0.000	3.4733			0.096482	0.098148	0.099852	0.101586	32.19	36.16
GS FINANCE CORP	40055AD20	01/30/18	02/08/23	100.000	0.000	3.1499		0.087498	0.087560	0.088939	0.090340	0.091762	29.18	32.67
GS FINANCE CORP	40055ADC8	01/31/18	02/11/25	100.000	0.000	3.4199		0.094996	0.095095	0.096721	0.098375	0.100057	31.70	35.58
GS FINANCE CORP	40055ADD6	01/31/18	02/11/25	100.000	0.000	3.4199		0.094996	0.095095	0.096721	0.098375	0.100057	31.70	35.58
GS FINANCE CORP	40055ADF1	01/31/18	02/11/25	100.000	0.000	3.4199		0.094996	0.095095	0.096721	0.098375	0.100057	31.70	35.58
GS FINANCE CORP	40055ADG9	01/31/18	02/11/28	100.000	0.000	3.6599		0.101665	0.101778	0.103641	0.105538	0.107469	33.95	38.19
GS FINANCE CORP	40055ADK0	01/31/18	02/11/25	100.000	0.000	3.4199		0.094996	0.095095	0.096721	0.098375	0.100057	31.70	35.58
GS FINANCE CORP	40055ADU8	02/05/18	02/03/23	100.000	0.000	3.2054			0.089038	0.090449	0.091899	0.093372	29.24	33.26
GS FINANCE CORP	40055ADV6	02/05/18	11/04/20	100.000	0.000	2.5502		0.070840	0.071287	0.072196	0.073116	0.074049	23.25	26.26
GS FINANCE CORP	40055AE78	02/05/18	02/03/23	100.000	0.000	3.2054			0.089038	0.090449	0.091899	0.093372	29.24	33.26
GS FINANCE CORP	40055AES2	01/29/18	02/07/25	100.000	0.000	3.4299			0.095275	0.095348	0.096983	0.098646	31.89	35.70

\* Called in 2018; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
GS FINANCE CORP	40055AF51	01/31/18	02/11/28	100.000	0.000	3.6599		0.101665	0.101778	0.103641	0.105538	0.107469	33.95	38.19
GS FINANCE CORP	40055AGK7	02/16/18	02/28/25	100.000	0.000	3.6799		0.102219	0.102345	0.104228	0.106146	0.108099	32.47	38.34
GS FINANCE CORP	40055AGL5	02/16/18	02/28/25	100.000	0.000	3.6799		0.102219	0.102345	0.104228	0.106146	0.108099	32.47	38.34
GS FINANCE CORP	40055AGZ4	01/31/18	02/12/25	100.000	0.000	3.4499		0.095830	0.095941	0.097595	0.099279	0.100991	31.99	35.91
GS FINANCE CORP	40055AHC4	02/28/18	03/11/25	100.000	0.000	3.6869		0.102415	0.102551	0.104442	0.106367	0.108328	31.28	38.37
GS FINANCE CORP	40055AHD2	02/28/18	03/11/25	100.000	0.000	3.6869		0.102415	0.102551	0.104442	0.106367	0.108328	31.28	38.37
GS FINANCE CORP	40055AHE0	02/28/18	02/27/25	100.000	0.000	3.6753			0.102092	0.103958	0.105868	0.107813	31.17	38.25
GS FINANCE CORP	40055AHF7	02/28/18	02/27/25	100.000	0.000	3.6753			0.102092	0.103958	0.105868	0.107813	31.17	38.25
GS FINANCE CORP	40055AHG5	02/28/18	02/27/25	100.000	0.000	3.7053			0.102925	0.104821	0.106763	0.108741	31.42	38.57
GS FINANCE CORP	40055AHH3	02/28/18	03/11/25	100.000	0.000	3.6869		0.102415	0.102551	0.104442	0.106367	0.108328	31.28	38.37
GS FINANCE CORP	40055AHJ9	02/28/18	03/11/25	100.000	0.000	3.6869		0.102415	0.102551	0.104442	0.106367	0.108328	31.28	38.37
GS FINANCE CORP	40055AHK6	02/28/18	03/10/28	100.000	0.000	3.9678		0.110216	0.110362	0.112551	0.114784	0.117061	33.68	41.42
GS FINANCE CORP	40055AHL4	02/28/18	03/11/25	100.000	0.000	3.6869		0.102415	0.102551	0.104442	0.106367	0.108328	31.28	38.37
GS FINANCE CORP	40055AHM2	02/28/18	03/11/25	100.000	0.000	3.6869		0.102415	0.102551	0.104442	0.106367	0.108328	31.28	38.37
GS FINANCE CORP	40055AHN0	02/28/18	11/29/23	100.000	0.000	3.5414		0.098373	0.099253	0.101011	0.102799	0.104619	30.05	36.80
GOLDMAN SACHS GROUP INC	40055AHP5	03/05/18	03/03/23	100.000	0.000	3.4453			0.095704	0.097334	0.099011	0.100716	28.52	35.74
GS FINANCE CORP	40055AHQ3	03/05/18	12/03/20	100.000	0.000	2.7636		0.076766	0.077284	0.078352	0.079435	0.080532	22.86	28.46
GS FINANCE CORP	40055AHU4	02/28/18	03/11/25	100.000	0.000	3.6869		0.102415	0.102551	0.104442	0.106367	0.108328	31.28	38.37
GS FINANCE CORP	40055AHV2	02/16/18	02/28/25	100.000	0.000	3.6799		0.102219	0.102345	0.104228	0.106146	0.108099	32.47	38.34
GOLDMAN SACHS GROUP INC	40055AJF5	03/05/18	03/03/23	100.000	0.000	3.4453			0.095704	0.097334	0.099011	0.100716	28.52	35.74
GS FINANCE CORP	40055AJG3	02/22/18	06/22/26	100.000	0.000	3.8739		0.107607	0.108997	0.111108	0.113260	0.115454	33.53	40.43
GS FINANCE CORP	40055AJN8	02/27/18	03/08/23	100.000	0.000	3.4252		0.095144	0.095244	0.096875	0.098534	0.100222	29.14	35.55
GS FINANCE CORP	40055AJS7	02/28/18	08/31/23	100.000	0.000	3.4583			0.096063	0.097742	0.099414	0.101152	29.31	35.90
GS FINANCE CORP	40055AJY4	02/27/18	02/26/26	100.000	0.000	3.8056			0.105710	0.107710	0.109760	0.111848	32.39	39.66
GS FINANCE CORP	40055AK89	02/27/18	02/27/25	100.000	0.000	3.7200			0.103334	0.105256	0.107213	0.109208	31.65	38.73
GS FINANCE CORP	40055AKQ9	02/28/18	03/10/28	100.000	0.000	3.9678		0.110216	0.110362	0.112551	0.114784	0.117061	33.68	41.42
GS FINANCE CORP	40055AL21	02/14/18	02/14/23	100.000	0.000	3.3099			0.091942	0.093463	0.095010	0.096582	29.35	34.35
GS FINANCE CORP	40055ALA3	02/20/18	02/20/25	100.000	0.000	3.7500			0.104167	0.106120	0.108110	0.110137	32.65	39.09
GS FINANCE CORP	40055ALT2	02/23/18	03/23/19	100.000	0.000	2.6942		0.074840	0.075008	0.076019			23.20	6.23
GS FINANCE CORP	40055ALY1	02/28/18	08/28/25	100.000	0.000	3.7368			0.103801	0.105741	0.107716	0.109729	31.69	38.91
GS FINANCE CORP	40055AM20	02/26/18	02/26/23	100.000	VARIES	3.4615			0.096154	0.095774	0.095387	0.095713	29.28	34.40
GS FINANCE CORP	40055AMP9	02/26/18	03/05/25	100.000	0.000	3.7000		0.102779	0.102874	0.104777	0.106715	0.108690	31.60	38.52
GS FINANCE CORP	40055AMU8	02/28/18	03/10/28	100.000	0.000	3.9678		0.110216	0.110362	0.112551	0.114784	0.117061	33.68	41.42
GS FINANCE CORP	40055AMV6	02/28/18	03/10/28	100.000	0.000	3.9678		0.110216	0.110362	0.112551	0.114784	0.117061	33.68	41.42
GS FINANCE CORP	40055AMX2	02/28/18	03/10/28	100.000	0.000	3.9678		0.110216	0.110362	0.112551	0.114784	0.117061	33.68	41.42
GS FINANCE CORP	40055AMZ7	02/28/18	12/02/20	100.000	0.000	2.7985		0.077735	0.078303	0.079399	0.080510	0.081636	23.70	28.85
GS FINANCE CORP	40055ANA1	02/28/18	03/12/25	100.000	0.000	3.6670		0.101861	0.102006	0.103876	0.105781	0.107720	31.11	38.16
GS FINANCE CORP	40055ANE3	03/16/18	03/27/25	100.000	0.000	3.8098		0.105829	0.105952	0.107971	0.110027	0.112123	30.38	39.63
GS FINANCE CORP	40055ANF0	03/16/18	03/27/25	100.000	0.000	3.8098		0.105829	0.105952	0.107971	0.110027	0.112123	30.38	39.63
GS FINANCE CORP	40055ANM5	03/16/18	03/27/25	100.000	0.000	3.8098		0.105829	0.105952	0.107971	0.110027	0.112123	30.38	39.63
GS FINANCE CORP	40055APD3	03/29/18	03/30/23	100.000	0.000	3.6000			0.100009	0.101809	0.103642	0.105507	27.37	37.32
GS FINANCE CORP	40055APE1	03/29/18	10/01/25	100.000	0.000	3.9000		0.108335	0.108358	0.110471	0.112625	0.114821	29.66	40.55

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
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GS FINANCE CORP	40055AFF8	03/29/18	12/31/24	100.000	0.000	3.8275		0.106320	0.107349	0.109403	0.111497	0.113631	29.11	39.77
GS FINANCE CORP	40055APG6	04/05/18	04/17/23	100.000	0.000	3.4899		0.096943	0.097056	0.098749	0.100472	0.102226	25.94	36.12
GS FINANCE CORP	40055APL5	03/29/18	04/09/25	100.000	0.000	3.8700		0.107500	0.107615	0.109697	0.111820	0.113984	29.44	40.22
GS FINANCE CORP	40055APM3	03/29/18	04/09/25	100.000	0.000	3.8700		0.107500	0.107615	0.109697	0.111820	0.113984	29.44	40.22
GS FINANCE CORP	40055APN1	03/29/18	04/09/25	100.000	0.000	3.8700		0.107500	0.107615	0.109697	0.111820	0.113984	29.44	40.22
GS FINANCE CORP	40055APP6	03/29/18	04/09/25	100.000	0.000	3.8700		0.107500	0.107615	0.109697	0.111820	0.113984	29.44	40.22
GS FINANCE CORP	40055APR2	03/29/18	04/10/28	100.000	0.000	4.0900		0.113612	0.113754	0.116080	0.118454	0.120876	31.13	42.60
GS FINANCE CORP	40055APU5	03/29/18	10/10/25	100.000	0.000	3.9000		0.108334	0.108463	0.110578	0.112734	0.114933	29.67	40.55
GS FINANCE CORP	40055APV3	03/29/18	04/09/25	100.000	0.000	3.8700		0.107500	0.107615	0.109697	0.111820	0.113984	29.44	40.22
GS FINANCE CORP	40055APW1	03/29/18	12/31/20	100.000	0.000	2.9975		0.083264	0.083895	0.085152	0.086429	0.087724	22.76	30.89
GS FINANCE CORP	40055AQA8	03/28/18	03/27/25	100.000	0.000	3.8492			0.106922	0.108968	0.111065	0.113203	29.38	40.00
GS FINANCE CORP	40055AQB6	03/28/18	03/26/26	100.000	0.000	3.9333			0.109259	0.111383	0.113574	0.115808	30.03	40.91
GS FINANCE CORP	40055AQE0	03/29/18	03/31/25	100.000	0.000	3.8700		0.107501	0.107513	0.109593	0.111714	0.113875	29.43	40.22
GS FINANCE CORP	40055AQK6	03/29/18	04/09/25	100.000	0.000	3.8700		0.107500	0.107615	0.109697	0.111820	0.113984	29.44	40.22
GS FINANCE CORP	40055AQL4	03/29/18	04/09/25	100.000	0.000	3.8700		0.107500	0.107615	0.109697	0.111820	0.113984	29.44	40.22
GS FINANCE CORP	40055AQM2	03/29/18	04/09/25	100.000	0.000	3.8700		0.107500	0.107615	0.109697	0.111820	0.113984	29.44	40.22
GS FINANCE CORP	40055AQP5	03/29/18	04/10/28	100.000	0.000	4.0900		0.113612	0.113754	0.116080	0.118454	0.120876	31.13	42.60
GS FINANCE CORP	40055AQZ3	03/14/18	03/25/25	100.000	0.000	3.7899		0.105276	0.105398	0.107395	0.109430	0.111504	30.44	39.42
GS FINANCE CORP	40055AR25	03/14/18	03/25/25	100.000	0.000	3.7899		0.105276	0.105398	0.107395	0.109430	0.111504	30.44	39.42
GS FINANCE CORP	40055ARD1	04/02/18	04/02/20	100.000	0.000	2.1535		0.059819	0.060463	0.061114	0.061114	0.061772	16.15	22.00
GS FINANCE CORP	40055ARE9	04/02/18	03/31/23	100.000	0.000	3.5367			0.098241	0.099959	0.101727	0.103525	26.58	36.63
GS FINANCE CORP	40055ARR0	03/21/18	03/20/25	100.000	0.000	3.7991			0.105531	0.107525	0.109567	0.111648	29.75	39.49
GS FINANCE CORP	40055ART6	03/21/18	03/21/24	100.000	0.000	3.6850			0.102361	0.104247	0.106168	0.108124	28.85	38.26
GS FINANCE CORP	40055ARV1	03/21/18	03/20/25	100.000	0.000	3.7991			0.105531	0.107525	0.109567	0.111648	29.75	39.49
GS FINANCE CORP	40055ARW9	03/29/18	04/10/28	100.000	0.000	4.0900		0.113612	0.113754	0.116080	0.118454	0.120876	31.13	42.60
GS FINANCE CORP	40055ATH0	04/17/18	04/28/25	100.000	0.000	3.7800		0.105001	0.105122	0.107109	0.109133	0.111196	26.82	39.18
GS FINANCE CORP	40055ATJ6	04/17/18	04/28/25	100.000	0.000	3.7800		0.105001	0.105122	0.107109	0.109133	0.111196	26.82	39.18
GS FINANCE CORP	40055ATK3	04/17/18	04/28/25	100.000	0.000	3.7800		0.105001	0.105122	0.107109	0.109133	0.111196	26.82	39.18
GS FINANCE CORP	40055ATU1	04/02/18	10/03/24	100.000	0.000	3.7376			0.103832	0.105772	0.107749	0.109762	28.10	38.78
GS FINANCE CORP	40055ATX5	04/30/18	04/30/25	100.000	0.000	4.0400			0.112224	0.114491	0.116803	0.119163	27.18	41.92
GS FINANCE CORP	40055AU21	03/29/18	03/31/21	100.000	0.000	3.2700		0.090835	0.090843	0.092328	0.093838	0.095372	24.84	33.79
GS FINANCE CORP	40055AU39	04/30/18	05/09/25	100.000	0.000	4.0400		0.112222	0.112335	0.114604	0.116919	0.119281	27.19	41.92
GS FINANCE CORP	40055AU47	04/30/18	05/09/25	100.000	0.000	4.0400		0.112222	0.112335	0.114604	0.116919	0.119281	27.19	41.92
GS FINANCE CORP	40055AU54	04/30/18	05/09/28	100.000	0.000	4.3200		0.120000	0.120129	0.122724	0.125375	0.128083	29.08	44.94
GS FINANCE CORP	40055AU70	04/30/18	05/09/25	100.000	0.000	4.0400		0.112222	0.112335	0.114604	0.116919	0.119281	27.19	41.92
GS FINANCE CORP	40055AU88	04/30/18	05/09/25	100.000	0.000	4.0400		0.112222	0.112335	0.114604	0.116919	0.119281	27.19	41.92
GS FINANCE CORP	40055AUA3	04/30/18	05/09/25	100.000	0.000	4.0400		0.112222	0.112335	0.114604	0.116919	0.119281	27.19	41.92
GS FINANCE CORP	40055AUB1	04/30/18	05/09/25	100.000	0.000	4.0400		0.112222	0.112335	0.114604	0.116919	0.119281	27.19	41.92
GS FINANCE CORP	40055AUC9	04/30/18	05/09/28	100.000	0.000	4.3200		0.120000	0.120129	0.122724	0.125375	0.128083	29.08	44.94
GS FINANCE CORP	40055AUD7	04/30/18	05/09/25	100.000	0.000	4.0400		0.112222	0.112335	0.114604	0.116919	0.119281	27.19	41.92
GS FINANCE CORP	40055AUP0	04/30/18	11/10/25	100.000	0.000	4.0867		0.113519	0.113648	0.115970	0.118340	0.120758	27.51	42.42
GS FINANCE CORP	40055AUQ8	04/30/18	11/10/25	100.000	0.000	4.0867		0.113519	0.113648	0.115970	0.118340	0.120758	27.51	42.42

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
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GS FINANCE CORP	40055AV79	04/03/18	04/01/21	100.000	0.000	3.1404		0.087233	0.088588	0.089979	0.091392	23.50	32.39	
GS FINANCE CORP	40055AVN4	04/30/18	01/30/23	100.000	0.000	3.6788		0.102189	0.103129	0.105026	0.106957	24.77	38.05	
GS FINANCE CORP	40055AVQ7	04/30/18	01/30/25	100.000	0.000	4.0014		0.111149	0.112261	0.114507	0.116798	26.95	41.50	
GS FINANCE CORP	40055AVR5	04/30/18	10/30/25	100.000	0.000	4.0867		0.113518	0.115838	0.118205	0.120620	27.50	42.42	
GS FINANCE CORP	40055AW37	04/27/18	04/29/26	100.000	0.000	4.0867		0.113544	0.115864	0.118232	0.120648	27.85	42.43	
GS FINANCE CORP	40055AW45	04/27/18	04/29/24	100.000	0.000	3.8501	0.106946	0.106969	0.109028	0.111127	0.113266	26.23	39.89	
GS FINANCE CORP	40055AW52	04/30/18	10/31/23	100.000	0.000	3.7750		0.104860	0.106839	0.108856	0.110911	25.39	39.07	
GS FINANCE CORP	40055AWC7	05/07/18	05/16/23	100.000	0.000	3.7100	0.103055	0.103151	0.105064	0.107013	0.108998	24.22	38.35	
GS FINANCE CORP	40055AWD5	04/30/18	05/09/28	100.000	0.000	4.3200	0.120000	0.120129	0.122724	0.125375	0.128083	29.08	44.94	
GS FINANCE CORP	40055AWP8	05/03/18	05/04/23	100.000	0.000	3.6800		0.102233	0.104114	0.106029	0.107980	24.44	38.05	
GS FINANCE CORP	40055AWU7	05/03/18	05/04/23	100.000	0.000	3.6800		0.102233	0.104114	0.106029	0.107980	24.44	38.05	
GS FINANCE CORP	40055AX44	05/03/18	05/05/20	100.000	0.000	2.1991	0.061086	0.061093	0.061765	0.062444	0.063131	14.58	22.43	
GS FINANCE CORP	40055AXA0	04/11/18	04/09/21	100.000	0.000	3.1014		0.086151	0.087473	0.088829	0.090206	22.51	31.96	
GS FINANCE CORP	40055AXH5	04/26/18	05/22/19	100.000	0.000	2.5150	0.069860	0.069987	0.070867			17.18	9.99	
GS FINANCE CORP	40055AXU6	04/18/18	04/15/21	100.000	0.000	3.1207		0.086687	0.088017	0.089391	0.090785	22.03	32.14	
GS FINANCE CORP	40055AYK7	04/26/18	05/07/25	100.000	0.000	3.9700	0.110277	0.110411	0.112603	0.114838	0.117117	27.17	41.18	
GS FINANCE CORP	40055AYL5	04/26/18	05/07/25	100.000	0.000	3.9700	0.110277	0.110411	0.112603	0.114838	0.117117	27.17	41.18	
GS FINANCE CORP	40055AYR2	04/26/18	10/28/25	100.000	0.000	4.0117	0.111437	0.111462	0.113698	0.115978	0.118305	27.45	41.63	
GS FINANCE CORP	40055AYT8	05/17/18	05/29/25	100.000	0.000	3.9900	0.110834	0.110982	0.113196	0.115454	0.117757	24.93	41.30	
GS FINANCE CORP	40055AYU5	05/17/18	05/29/25	100.000	0.000	3.9900	0.110834	0.110982	0.113196	0.115454	0.117757	24.93	41.30	
GS FINANCE CORP	40055AYW1	05/17/18	05/29/25	100.000	0.000	3.9900	0.110834	0.110982	0.113196	0.115454	0.117757	24.93	41.30	
GS FINANCE CORP	40055AZ67	05/09/18	05/08/25	100.000	0.000	3.9777		0.110492	0.112678	0.114919	0.117204	25.75	41.21	
GS FINANCE CORP	40055AZG5	05/02/18	05/15/28	100.000	0.000	4.2400	0.117777	0.117957	0.120458	0.123012	0.125620	28.30	44.06	
GS FINANCE CORP	40055AZL4	05/30/18	05/30/25	100.000	0.000	4.0099		0.111387	0.113621	0.115899	0.118223	23.57	41.46	
GS FINANCE CORP	40055AZM2	05/30/18	05/30/25	100.000	0.000	4.0099		0.111387	0.113621	0.115899	0.118223	23.57	41.46	
GS FINANCE CORP	40055AZN0	05/23/18	05/23/33	100.000	6.250	4.5052		0.125145	0.124052	0.122935	0.121792	27.24	44.37	
GS FINANCE CORP	40055AZP5	05/17/18	05/30/28	100.000	0.000	4.2500	0.118055	0.118236	0.120749	0.123315	0.125935	26.56	44.09	
GS FINANCE CORP	40055AZX8	05/29/18	05/29/24	100.000	0.000	3.9300		0.109167	0.111312	0.113499	0.115730	23.21	40.61	
GS FINANCE CORP	40055AZY6	05/29/18	05/29/26	100.000	0.000	4.1267		0.114630	0.116995	0.119409	0.121873	24.38	42.71	
GS FINANCE CORP	40055Q2D3	05/30/18	05/30/23	100.000	VARIES	2.7000		0.075001	0.074138	0.073264	0.073605	15.80	26.52	
GS FINANCE CORP	40055Q2P6	05/25/18	05/30/23	100.000	0.000	3.7700	0.104722	0.104776	0.106751	0.108764	0.110814	22.69	38.92	
GS FINANCE CORP	40055Q2R2	05/04/18	05/02/24	100.000	1.450	3.8675		0.107431	0.109486	0.110045	0.112173	25.58	39.67	
GS FINANCE CORP	40055Q2V3	05/25/18	05/28/25	100.000	0.000	4.0600	0.112778	0.112816	0.115106	0.117443	0.119827	24.44	42.01	
GS FINANCE CORP	40055Q2W1	05/17/18	05/29/25	100.000	0.000	3.9900	0.110834	0.110982	0.113196	0.115454	0.117757	24.93	41.30	
GS FINANCE CORP	40055Q2X9	05/17/18	05/29/25	100.000	0.000	3.9900	0.110834	0.110982	0.113196	0.115454	0.117757	24.93	41.30	
GS FINANCE CORP	40055Q3C4	05/30/18	02/27/25	100.000	0.000	3.9600		0.110000	0.111052	0.113251	0.115493	23.34	40.93	
GS FINANCE CORP	40055Q3E0	05/30/18	03/01/23	100.000	0.000	3.6601		0.101668	0.102609	0.104487	0.106399	21.56	37.73	
GS FINANCE CORP	40055Q3F7	05/30/18	05/30/28	100.000	0.000	4.3000		0.119445	0.122013	0.124636	0.127316	25.28	44.56	
GS FINANCE CORP	40055Q3G5	05/30/18	06/10/25	100.000	0.000	4.0101	0.111390	0.111514	0.113750	0.116031	0.118357	23.58	41.46	
GS FINANCE CORP	40055Q3H3	05/30/18	06/10/25	100.000	0.000	4.0101	0.111390	0.111514	0.113750	0.116031	0.118357	23.58	41.46	
GS FINANCE CORP	40055Q3J9	05/30/18	06/08/28	100.000	0.000	4.3000	0.119444	0.119559	0.122129	0.124755	0.127437	25.29	44.56	
GS FINANCE CORP	40055Q3K6	05/30/18	06/10/25	100.000	0.000	4.0101	0.111390	0.111514	0.113750	0.116031	0.118357	23.58	41.46	

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
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GS FINANCE CORP	40055Q3L4	05/30/18	06/10/25	100.000	0.000	4.0101		0.111390	0.111514	0.113750	0.116031	0.118357	23.58	41.46
GS FINANCE CORP	40055Q3M2	05/30/18	06/10/25	100.000	0.000	4.0101		0.111390	0.111514	0.113750	0.116031	0.118357	23.58	41.46
GS FINANCE CORP	40055Q3N0	05/30/18	06/08/28	100.000	0.000	4.3000		0.119444	0.119559	0.122129	0.124755	0.127437	25.29	44.56
GS FINANCE CORP	40055Q3P5	05/30/18	06/10/25	100.000	0.000	4.0101		0.111390	0.111514	0.113750	0.116031	0.118357	23.58	41.46
GS FINANCE CORP	40055Q3R1	05/30/18	11/28/25	100.000	0.000	4.0503			0.112509	0.114762	0.117087	0.119458	23.81	41.89
GS FINANCE CORP	40055Q3S9	05/30/18	06/08/28	100.000	0.000	4.3000		0.119444	0.119559	0.122129	0.124755	0.127437	25.29	44.56
GS FINANCE CORP	40055Q3U4	05/30/18	12/11/25	100.000	0.000	4.0583		0.112732	0.112872	0.115162	0.117499	0.119883	23.86	41.97
GS FINANCE CORP	40055Q3V2	05/30/18	06/12/28	100.000	0.000	4.3000		0.119444	0.119615	0.122187	0.124814	0.127498	25.29	44.56
GS FINANCE CORP	40055Q4M1	05/30/18	06/10/25	100.000	0.000	4.0101		0.111390	0.111514	0.113750	0.116031	0.118357	23.58	41.46
GS FINANCE CORP	40055Q4W9	06/06/18	06/19/23	100.000	0.000	3.7000		0.102777	0.102915	0.104818	0.106758	0.108733	21.12	38.13
GS FINANCE CORP	40055Q5H1	06/05/18	06/05/23	100.000	0.000	3.6299			0.100831	0.102661	0.104524	0.106421	20.82	37.39
GS FINANCE CORP	40055Q5L2	06/05/18	06/05/23	100.000	0.000	3.6299			0.100831	0.102661	0.104524	0.106421	20.82	37.39
GS FINANCE CORP	40055Q5N8	06/05/18	06/04/20	100.000	0.000	2.3298			0.064717	0.065467	0.066230	0.067001	13.35	23.75
GS FINANCE CORP	40055Q6F4	05/29/18	06/07/23	100.000	0.000	3.7299		0.103609	0.103695	0.105629	0.107599	0.109606	22.03	38.48
GS FINANCE CORP	40055Q6X5	05/25/18	11/25/26	100.000	0.000	4.2450			0.117918	0.120420	0.122976	0.125587	25.56	44.00
GS FINANCE CORP	40055QA28	05/31/18	06/12/25	100.000	0.000	3.8600		0.107222	0.107360	0.109432	0.111545	0.113697	22.69	39.86
GS FINANCE CORP	40055QA51	05/24/18	06/05/25	100.000	0.000	4.0800		0.113335	0.113476	0.115791	0.118153	0.120563	24.68	42.23
GS FINANCE CORP	40055QA69	05/24/18	08/26/25	100.000	0.000	4.1042			0.114004	0.115200	0.117564	0.119976	24.89	42.49
GS FINANCE CORP	40055QAB8	06/04/18	06/13/25	100.000	0.000	3.9400		0.109444	0.109552	0.111710	0.113911	0.116155	22.72	40.69
GS FINANCE CORP	40055QAD4	06/04/18	06/13/25	100.000	0.000	3.9400		0.109444	0.109552	0.111710	0.113911	0.116155	22.72	40.69
GS FINANCE CORP	40055QAH5	05/31/18	05/27/21	100.000	0.000	3.2181			0.089391	0.090806	0.092267	0.093751	18.91	33.05
GS FINANCE CORP	40055QAJ1	05/31/18	05/28/21	100.000	0.000	3.2182			0.089394	0.090816	0.092278	0.093763	18.91	33.05
GS FINANCE CORP	40055QAK8	05/31/18	06/12/25	100.000	0.000	3.8600		0.107222	0.107360	0.109432	0.111545	0.113697	22.69	39.86
GS FINANCE CORP	40055QAR3	06/15/18	06/26/25	100.000	0.000	4.0700		0.113055	0.113196	0.115500	0.117850	0.120248	22.20	42.03
GS FINANCE CORP	40055QAS1	06/15/18	06/26/25	100.000	0.000	4.0700		0.113055	0.113196	0.115500	0.117850	0.120248	22.20	42.03
GS FINANCE CORP	40055QAU6	06/15/18	06/26/25	100.000	0.000	4.0700		0.113055	0.113196	0.115500	0.117850	0.120248	22.20	42.03
GS FINANCE CORP	40055QAV4	06/15/18	06/26/25	100.000	0.000	4.0700		0.113055	0.113196	0.115500	0.117850	0.120248	22.20	42.03
GS FINANCE CORP	40055QAZ5	06/01/18	06/12/25	100.000	0.000	3.8600		0.107222	0.107349	0.109421	0.111533	0.113685	22.58	39.85
GS FINANCE CORP	40055QB84	06/29/18	07/11/25	100.000	0.000	4.0800			0.113335	0.113489	0.115804	0.118166	20.65	42.07
GS FINANCE CORP	40055QB92	06/29/18	07/11/25	100.000	0.000	4.0800			0.113335	0.113489	0.115804	0.118166	20.65	42.07
GS FINANCE CORP	40055QBA9	06/29/18	07/11/25	100.000	0.000	4.0800			0.113335	0.113489	0.115804	0.118166	20.65	42.07
GS FINANCE CORP	40055QBB7	06/29/18	07/11/25	100.000	0.000	4.0800			0.113335	0.113489	0.115804	0.118166	20.65	42.07
GS FINANCE CORP	40055QBF8	06/29/18	07/01/25	100.000	0.000	4.1000		0.113890	0.113916	0.116251	0.118635		20.73	42.28
GS FINANCE CORP	40055QBG6	06/29/18	07/03/23	100.000	0.000	3.7800			0.105001	0.105045	0.107030	0.109053	19.12	38.89
GS FINANCE CORP	40055QBK7	06/08/18	10/08/26	100.000	0.000	4.1144			0.114288	0.115856	0.118239	0.120672	23.33	42.54
GS FINANCE CORP	40055QBU5	06/29/18	07/01/24	100.000	0.000	3.9250		0.109027	0.109050	0.111190	0.113373		19.85	40.42
GS FINANCE CORP	40055QC42	06/29/18	07/01/26	100.000	0.000	4.1733		0.115926	0.115953	0.118372	0.120842		21.10	43.06
GS FINANCE CORP	40055QC59	06/05/18	06/13/28	100.000	0.000	4.2300		0.117499	0.117610	0.120097	0.122637	0.125231	24.27	43.78
GS FINANCE CORP	40055QCCH3	06/29/18	07/11/28	100.000	0.000	4.3600			0.121111	0.121287	0.123932	0.126633	22.07	45.05
GS FINANCE CORP	40055QCJ9	06/29/18	07/11/28	100.000	0.000	4.3600			0.121111	0.121287	0.123932	0.126633	22.07	45.05
GS FINANCE CORP	40055QCK6	06/29/18	07/11/28	100.000	0.000	4.3600			0.121111	0.121287	0.123932	0.126633	22.07	45.05
GS FINANCE CORP	40055QCL4	06/29/18	07/11/25	100.000	0.000	4.0800			0.113335	0.113489	0.115804	0.118166	20.65	42.07

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
GS FINANCE CORP	40055QCM2	06/29/18	03/30/23	100.000	0.000	3.7238		0.103438	0.104412	0.106356	0.108336	18.91	38.30	
GS FINANCE CORP	40055QCN0	06/29/18	12/31/25	100.000	0.000	4.1267		0.114644	0.117010	0.119424	0.121889	20.87	42.56	
GS FINANCE CORP	40055QCQ3	06/29/18	03/31/21	100.000	0.000	3.1168		0.086579	0.087261	0.088621	0.090002	15.82	31.91	
GS FINANCE CORP	40055QCS9	06/29/18	03/31/25	100.000	0.000	4.0414		0.112260	0.113407	0.115698	0.118036	20.54	41.66	
GS FINANCE CORP	40055QCU4	06/29/18	07/11/25	100.000	0.000	4.0800		0.113335	0.113489	0.115804	0.118166	20.65	42.07	
GS FINANCE CORP	40055QCV2	06/29/18	06/29/23	100.000	0.000	3.7700		0.104722	0.106696	0.108707	0.110756	19.06	38.78	
GS FINANCE CORP	40055QCW0	06/29/18	06/29/23	100.000	0.000	3.7700		0.104722	0.106696	0.108707	0.110756	19.06	38.78	
GS FINANCE CORP	40055QD66	06/29/18	07/11/25	100.000	0.000	4.0800		0.113335	0.113489	0.115804	0.118166	20.65	42.07	
GS FINANCE CORP	40055QDT6	06/29/18	07/11/28	100.000	0.000	4.3600		0.121111	0.121287	0.123932	0.126633	22.07	45.05	
GS FINANCE CORP	40055QDU3	06/29/18	07/11/28	100.000	0.000	4.3600		0.121111	0.121287	0.123932	0.126633	22.07	45.05	
GS FINANCE CORP	40055QDW9	06/28/18	06/28/23	100.000	VARIES	3.2000		0.088890	0.088090	0.087277	0.087817	16.26	31.57	
GS FINANCE CORP	40055QE24	06/20/18	09/18/20	100.000	0.000	2.4557		0.068215	0.068624	0.069467	0.070320	13.07	25.03	
GS FINANCE CORP	40055QE40	06/29/18	12/29/23	100.000	0.000	3.7950		0.105417	0.107417	0.109456	0.111533	19.19	39.05	
GS FINANCE CORP	40055QE81	06/20/18	03/22/21	100.000	1.000	3.1243		0.086786	0.087685	0.088621	0.089572	16.59	31.76	
GS FINANCE CORP	40055QEC2	07/05/18	07/02/20	100.000	0.000	2.3698		0.065827	0.065827	0.066594	0.067383	11.59	24.11	
GS FINANCE CORP	40055QED0	07/05/18	07/05/23	100.000	0.000	3.7500		0.104168	0.106121	0.108111	0.110111	18.33	38.55	
GS FINANCE CORP	40055QEJ7	07/05/18	10/04/21	100.000	0.000	3.4201		0.095002	0.095805	0.097443	0.099110	16.79	35.07	
GS FINANCE CORP	40055QEK4	07/05/18	07/18/23	100.000	0.000	3.7500		0.104167	0.104308	0.106264	0.108257	18.36	38.55	
GS FINANCE CORP	40055QEU2	07/06/18	07/18/23	100.000	0.000	3.7600		0.104445	0.104576	0.106542	0.108545	18.30	38.65	
GS FINANCE CORP	40055QFR8	06/20/18	06/18/21	100.000	0.000	3.3057		0.091824	0.093325	0.094868	0.096436	17.56	33.92	
GS FINANCE CORP	40055QFW7	06/29/18	07/10/26	100.000	0.000	4.1733		0.115925	0.116073	0.118495	0.120968	21.12	43.06	
GS FINANCE CORP	40055QFZ0	06/27/18	07/11/28	100.000	0.000	4.3800		0.121666	0.121873	0.124542	0.127270	22.42	45.27	
GS FINANCE CORP	40055QGB2	06/29/18	12/31/25	100.000	0.000	4.1267		0.114644	0.117010	0.119424	0.121889	20.87	42.56	
GS FINANCE CORP	40055QGE6	06/27/18	06/27/23	100.000	5.000	3.5005		0.097237	0.096508	0.095766	0.096505	17.89	34.61	
GS FINANCE CORP	40055QGV8	07/17/18	07/28/25	100.000	0.000	4.0100		0.111388	0.111525	0.113761	0.116042	18.29	41.24	
GS FINANCE CORP	40055QGW6	07/17/18	07/28/25	100.000	0.000	4.0100		0.111388	0.111525	0.113761	0.116042	18.29	41.24	
GS FINANCE CORP	40055QGX4	07/17/18	07/28/25	100.000	0.000	4.0100		0.111388	0.111525	0.113761	0.116042	18.29	41.24	
GS FINANCE CORP	40055QGY2	07/17/18	07/28/25	100.000	0.000	4.0100		0.111388	0.111525	0.113761	0.116042	18.29	41.24	
GS FINANCE CORP	40055QHK1	06/28/18	07/10/25	100.000	0.000	4.0800		0.113335	0.113489	0.115804	0.118166	20.77	42.07	
GS FINANCE CORP	40055QK68	08/06/18	08/04/23	100.000	0.000	3.7554		0.104316	0.106253	0.108249	0.110249	15.13	38.48	
GS FINANCE CORP	40055QKC5	07/27/18	08/23/23	100.000	0.000	3.7600		0.104444	0.104728	0.106697	0.108703	16.12	38.57	
GS FINANCE CORP	40055QKF8	07/17/18	07/26/28	100.000	0.000	4.2500		0.118055	0.118180	0.120692	0.123256	19.38	43.78	
GS FINANCE CORP	40055QKK7	07/27/18	08/25/25	100.000	0.000	4.0300		0.111944	0.112295	0.114557	0.116866	17.28	41.41	
GS Finance Corp.	40055QLK6	07/31/18	08/11/25	100.000	0.000	4.0600		0.112779	0.112919	0.115211	0.117550	17.05	41.71	
GS FINANCE CORP	40055QLN0	08/06/18	08/15/23	100.000	0.000	3.8000		0.105554	0.105655	0.107662	0.109707	15.32	38.95	
GS FINANCE CORP	40055QMS8	07/17/18	01/12/21	100.000	1.200	2.7520		0.076446	0.077010	0.077611	0.077611	12.54	27.82	
GS FINANCE CORP	40055QMW9	07/27/18	07/29/25	100.000	0.000	4.0300		0.111943	0.111968	0.114224	0.116526	17.24	41.41	
GS FINANCE CORP	40055QRL8	08/08/18	08/05/21	100.000	0.000	3.2862			0.091285	0.092760	0.094284	13.05	33.57	
GS FINANCE CORP	40055QRV6	08/08/18	08/19/25	100.000	0.000	4.0000		0.111111	0.111246	0.113471	0.115741	15.91	41.04	
GS FINANCE CORP	40055QSB9	08/08/18	02/06/26	100.000	0.000	4.0319			0.111997	0.114229	0.116532	16.02	41.38	
GS FINANCE CORP	40055QSC7	08/08/18	02/06/26	100.000	0.000	4.0319			0.111997	0.114229	0.116532	16.02	41.38	
GS FINANCE CORP	40055QSU7	08/09/18	08/13/25	100.000	0.000	3.9699		0.110276	0.110325	0.112515	0.114748	15.67	40.72	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
GS FINANCE CORP	40055QUH3	09/18/18	09/30/26	100.000	0.000	4.1333			0.114814	0.114972	0.117348	0.119773	11.84	42.25
GS FINANCE CORP	40055QUP5	09/19/18	09/30/25	100.000	0.000	4.0500			0.112499	0.112639	0.114920	0.117247	11.49	41.38
GS FINANCE CORP	40055QUQ3	09/19/18	09/30/25	100.000	0.000	4.0500			0.112499	0.112639	0.114920	0.117247	11.49	41.38
GS FINANCE CORP	40055QUR1	09/19/18	09/30/25	100.000	0.000	4.0500			0.112499	0.112639	0.114920	0.117247	11.49	41.38
GS FINANCE CORP	40055QUS9	09/19/18	09/30/25	100.000	0.000	4.0500			0.112499	0.112639	0.114920	0.117247	11.49	41.38
GS FINANCE CORP	40055QYQ9	09/14/18	03/16/21	100.000	0.000	2.8918			0.080329	0.080342	0.081504	0.082682	8.60	29.38
HSBC USA Inc.	4042K0P66	02/26/10	02/26/20	100.000	VARIES	4.3500		0.120833	0.120833	0.120833	0.120833	0.120833	43.50	43.50
HSBC USA, Inc.	4042K14V2	09/28/12	09/28/18	100.000	0.000	2.1876		0.067752	0.068493				18.22	
HSBC USA, Inc.	4042K14W0	09/28/12	09/28/18	100.000	0.000	2.1876		0.067752	0.068493				18.22	
HSBC USA, Inc.	4042K15X7	10/31/12	10/31/18	100.000	0.000	2.0693		0.063711	0.064370				19.17	
HSBC USA, Inc.	4042K15Y5	10/31/12	10/31/18	100.000	0.000	2.2258		0.069062	0.069830				20.79	
HSBC USA, Inc.	4042K1B28	03/27/12	03/27/19	100.000	0.000	3.6762		0.124771	0.127064	0.129400			45.77	11.13
HSBC USA, Inc.	4042K1BQ5	01/24/11	01/24/18	100.000	0.000	3.6480		0.128176					2.95	
HSBC USA, Inc.	4042K1D59	04/05/12	04/05/18	100.000	0.000	3.2442		0.107565					10.11	
HSBC USA, Inc.	4042K1E58	04/26/12	10/26/18	100.000	0.000	3.3064		0.109997	0.111816				32.78	
HSBC USA, Inc.	4042K1FE8	03/24/11	03/24/18	100.000	VARIES	3.9709		0.110324					9.16	
HSBC USA, Inc.	4042K1GG2	05/04/11	05/04/18	100.000	VARIES	3.6984		0.102705					12.63	
HSBC USA, Inc.	4042K1HX4	06/10/11	06/10/19	100.000	VARIES	3.5774		0.099272	0.099305	0.099338			35.75	15.79
HSBC USA, Inc.	4042K1JT1	06/13/11	06/13/18	100.000	VARIES	3.3850		0.093867					15.21	
HSBC USA, Inc.	4042K1K77	05/29/12	11/28/18	100.000	0.000	3.0538		0.100207	0.101737				33.04	
HSBC USA, Inc.	4042K1TC7	11/30/11	11/30/21	100.000	VARIES	4.1953		0.114337	0.114593	0.114853	0.115119	0.115391	41.22	41.41
HSBC USA, Inc.	4042K1TZ6	12/20/11	12/20/21	100.000	VARIES	4.3009		0.117718	0.117921	0.118129	0.118341	0.118557	42.42	42.57
HSBC USA, Inc.	4042K1U43	06/29/12	06/29/18	100.000	0.000	2.6049		0.083427					14.85	
HSBC USA, Inc.	4042K1XC2	02/29/12	03/01/18	100.000	0.000	3.1255		0.102974					6.18	
HSBC USA, Inc.	4042K1Z30	08/30/12	08/30/18	100.000	0.000	2.4720		0.076789	0.077313				18.60	
HSBC USA, Inc.	4042K1Z48	08/30/12	02/28/18	100.000	0.000	2.2077		0.068067					3.95	
HSBC USA, Inc.	4042K1Z63	08/08/12	08/08/19	100.000	0.000	2.6152		0.082724	0.083805	0.084901	0.086011		30.29	18.62
HSBC USA, Inc.	4042K1ZE6	04/04/12	04/04/18	100.000	0.000	3.2440		0.107559					10.00	
HSBC USA, Inc.	4042K1ZK2	04/02/12	04/02/19	100.000	0.000	3.4237		0.114625	0.116587	0.118583			41.97	10.79
HSBC USA, Inc.	40432X2M2	11/27/12	11/27/18	100.000	0.000	2.0105		0.061723	0.062344				20.23	
HSBC USA, Inc.	40432X2N0	11/27/12	11/27/18	100.000	0.000	2.1492		0.066433	0.067147				21.79	
HSBC USA, Inc.	40432X3T6	11/26/12	11/25/19	100.000	0.000	2.2777		0.070850	0.071657	0.072473	0.073298		25.71	23.63
HSBC USA, Inc.	40432X4M0	12/24/12	12/24/18	100.000	0.000	2.0972		0.064661	0.065339				22.95	
HSBC USA, Inc.	40432X4N8	12/26/12	12/26/18	100.000	0.000	2.0971		0.064656	0.065334				23.07	
HSBC USA, Inc.	40432X5F4	12/21/12	12/21/22	100.000	VARIES	1.3476		0.010845	0.010919	0.010992	0.011066	0.011141	3.92	3.97
HSBC USA, Inc.	40432X5M9	01/29/13	01/29/19	100.000	0.000	2.1342		0.065225	0.065921	0.066625			23.82	1.87
HSBC USA, Inc.	40432X5N7	01/30/13	01/30/19	100.000	0.000	2.1342		0.065225	0.065921	0.066625			23.82	1.93
HSBC USA, Inc.	40432X5T4	01/15/13	01/15/43	100.000	0.000	4.5776		0.155880	0.159448	0.163097	0.166830	0.170649	57.96	60.64
HSBC USA, Inc.	40432X5Z0	01/04/13	12/24/18	100.000	0.000	2.0804		0.064052	0.064718				22.73	
HSBC USA, Inc.	40432X7E5	01/29/13	01/29/43	100.000	0.000	4.6460		0.158687	0.162373	0.166145	0.170005	0.173954	58.92	61.69
HSBC USA, Inc.	40432XAC5	02/26/13	02/26/19	100.000	0.000	2.2386		0.068735	0.069504	0.070282			25.08	3.87
HSBC USA, Inc.	40432XAD3	02/27/13	02/27/19	100.000	0.000	2.2386		0.068735	0.069504	0.070282			25.07	3.94

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019	
								-----	-----	-----	-----	-----	-----	-----	
HSBC USA, Inc.	40432XBQ3	02/28/13	08/28/18	100.000	0.000	1.9404		0.058792	0.059362					14.04	
HSBC USA, Inc.	40432XCD1	03/28/13	03/28/19	100.000	0.000	2.2311		0.068481	0.069245	0.070017				24.93	6.09
HSBC USA, Inc.	40432XGU9	06/26/13	06/26/19	100.000	0.000	2.6969		0.084511	0.085651	0.086806				30.64	15.19
HSBC USA, Inc.	40432XGZ8	07/08/13	07/08/20	100.000	VARIES	1.3420		0.007259	0.007308	0.007357	0.007406	0.007456		2.64	2.67
HSBC USA, Inc.	40432XHX2	07/23/13	07/23/18	100.000	0.000	2.1558		0.065245	0.065949					13.31	
HSBC USA, Inc.	40432XHZ7	07/26/13	07/26/23	100.000	VARIES	1.5824		0.007896	0.007958	0.008021	0.008085	0.008149		2.87	2.92
HSBC USA, Inc.	40432XJY8	08/23/13	08/23/23	98.875	VARIES	1.6689		0.010282	0.010367	0.010454	0.010541	0.010629		3.74	3.80
HSBC USA, Inc.	40432XKQ3	09/26/13	09/26/23	100.000	VARIES	3.9579		0.109517	0.109549	0.109581	0.109614	0.109648		39.44	39.46
HSBC USA, Inc.	40432XKX8	09/12/13	09/12/23	98.875	VARIES	1.6700		0.010308	0.010394	0.010481	0.010569	0.010657		3.75	3.81
HSBC USA, Inc.	40432XLT6	09/30/13	10/02/23	100.000	VARIES	1.5394		0.007332	0.007388	0.007445	0.007502	0.007560		2.66	2.70
HSBC USA, Inc.	40432XNT4	12/04/13	12/04/28	100.000	VARIES	3.4249		0.089940	0.090136	0.090336	0.090540	0.090746		32.42	32.57
HSBC USA, Inc.	40432XQU8	12/31/13	07/01/19	100.000	0.000	2.4757		0.075887	0.076826	0.077777				27.49	14.00
HSBC USA, Inc.	40432XZ79	05/21/14	05/21/29	100.000	VARIES	3.9810		0.106726	0.106860	0.106996	0.107135	0.107277		38.46	38.55
HSBC USA, Inc.	40433BEJ3	06/27/14	06/27/29	100.000	VARIES	4.0230		0.108861	0.108961	0.109063	0.109167	0.109274		39.21	39.28
HSBC USA, Inc.	40433BH50	03/31/15	03/31/20	100.000	0.000	2.5279		0.074770	0.075715	0.076672	0.077641	0.078622		27.26	27.95
HSBC USA, Inc.	40433BKW7	08/28/14	08/30/19	100.000	0.000	2.1922		0.064303	0.064653	0.065721	0.066078			23.71	15.90
HSBC USA, Inc.	40433BN61	04/08/15	04/08/20	100.000	0.000	1.6949		0.049109	0.049525	0.049945	0.050368	0.050795		17.82	18.13
HSBC USA, Inc.	40433BNR5	09/29/14	09/30/19	100.000	0.000	2.3492		0.069996	0.070818	0.071650	0.072492			25.50	19.43
HSBC USA, Inc.	40433BUB2	12/03/14	12/04/23	100.000	0.000	2.9962		0.091002	0.092366	0.093750	0.095154	0.096580		33.08	34.08
HSBC USA, Inc.	40433U3P9	04/26/17	10/26/18	100.000	0.000	1.8371	12.53	0.051499	0.051972					15.28	
HSBC USA, Inc.	40433UFF8	12/31/15	01/02/24	100.000	0.000	1.6730		0.047653	0.048051	0.048453	0.048859	0.049267		17.37	17.66
HSBC USA, Inc.	40433UQV1	07/29/16	07/31/23	100.000	0.000	2.6252	37.88	0.074859	0.075841	0.076837	0.077845	0.078867		27.42	28.15
HSBC USA, Inc.	40433UQZ2	07/29/16	07/31/23	100.000	0.000	2.6252	37.88	0.074860	0.075842	0.076838	0.077846	0.078868		27.43	28.15
HSBC USA, Inc.	40433USA5	08/31/16	08/31/23	100.000	0.000	2.6052	35.31	0.073854	0.073597	0.075791	0.075526	0.077351		27.15	27.81
HSBC USA, Inc.	40433USB3	08/31/16	08/31/23	100.000	0.000	2.6052	35.31	0.073854	0.073597	0.075791	0.075526	0.077351		27.15	27.81
HSBC USA, Inc.	40433UTZ9	09/30/16	10/02/23	100.000	0.000	2.3972	30.32	0.068203	0.069020	0.069848	0.070685	0.071532		24.85	25.45
HSBC USA, Inc.	40433UUA2	09/30/16	10/02/23	100.000	0.000	2.3972	30.32	0.068203	0.069020	0.069848	0.070685	0.071532		24.85	25.45
HSBC USA, Inc.	40433UVZ6	10/31/16	10/31/23	100.000	0.000	2.6044	30.74	0.074241	0.075208	0.076187	0.077179	0.078184		27.02	27.73
HSBC USA, Inc.	40433UW44	03/08/17	03/06/20	100.000	0.000	2.5296	20.69	0.071147	0.072046	0.072958	0.073881	0.074815		25.98	26.64
HSBC USA, Inc.	40433UWA0	10/31/16	10/31/23	100.000	0.000	2.6044	30.74	0.074240	0.075207	0.076186	0.077178	0.078183		27.02	27.73
HSBC USA, Inc.	40433UZY5	11/10/16	11/10/22	100.000	0.000	2.5056	28.85	0.071354	0.072248	0.073153	0.074070	0.074997		25.94	26.59
HSBC USA, Inc.	40433X316	08/12/13	08/14/23	100.000	0.000	3.8455		0.124428	0.126820	0.129259	0.131744	0.134277		45.89	47.67
HSBC USA, Inc.	40434B131	04/03/14	03/26/21	100.000	0.000	3.2029		0.099375	0.100966	0.102583	0.104226	0.105895		36.37	37.54
HSBC USA, Inc.	40434B545	02/06/14	01/29/21	100.000	0.000	3.0855		0.095349	0.096820	0.098313	0.099830	0.101370		35.04	36.13
HSBC USA, Inc.	40434B610	12/26/13	06/28/21	100.000	0.000	3.3585		0.106605	0.108395	0.110215	0.112066	0.113948		38.71	40.02
HSBC USA, Inc.	40434B636	12/31/13	01/04/21	100.000	0.000	3.4305		0.107381	0.109222	0.111096	0.113002	0.114940		39.65	41.02
HSBC USA, Inc.	40434B867	12/03/13	11/25/20	100.000	0.000	3.1083		0.097611	0.099128	0.100669	0.102233	0.103822		35.52	36.64
HSBC USA, Inc.	40434C188	07/31/14	07/30/21	100.000	0.000	2.8870		0.085490	0.088162	0.089796	0.090725	0.090535		32.07	33.01
HSBC USA, Inc.	40434C386	06/16/14	12/16/22	100.000	0.000	3.2386		0.100667	0.102297	0.103954	0.105637	0.107348		36.58	37.78
HSBC USA, Inc.	40434C659	06/05/14	05/28/21	100.000	0.000	2.9290		0.090027	0.091345	0.092683	0.094040	0.095418		32.73	33.70
HSBC USA, Inc.	40434E127	03/03/16	02/24/23	100.000	0.000	2.1215	39.34	0.060793	0.061438	0.062089	0.062748	0.063413		22.17	22.64
HSBC USA, Inc.	40434E267	02/04/16	01/27/23	100.000	0.000	1.8122	35.03	0.051703	0.052171	0.052644	0.053121	0.053602		18.84	19.19



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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
HSBC USA, Inc.	40434G775	04/30/15	05/02/22	100.000	0.000	2.2886		0.067302	0.068072	0.068851	0.069639	0.070436	24.46	25.02
HSBC USA, Inc.	40434K354	12/30/15	12/23/22	100.000	0.000	1.6731		0.048034	0.048436	0.048841	0.049250	0.049662	17.37	17.66
HSBC USA, Inc.	40434N283	06/03/16	05/26/23	100.000	0.000	2.4858	39.76	0.071623	0.072513	0.073414	0.074327	0.075251	26.01	26.66
HSBC USA, Inc.	40434V293	09/02/16	08/25/23	100.000	0.000	2.5349	34.10	0.072175	0.073090	0.074017	0.074955	0.075905	26.38	27.05
HSBC USA, Inc.	40434V780	07/13/16	06/30/23	100.000	0.000	2.5156	37.42	0.072487	0.073399	0.074322	0.075257	0.076203	26.26	26.93
HSBC USA, Inc.	40435B247	12/30/16	12/22/23	100.000	0.000	3.3412	33.80	0.095869	0.097470	0.099099	0.100754	0.102437	34.83	36.00
HSBC USA, Inc.	40435B304	10/06/16	09/29/23	100.000	0.000	2.5061	31.29	0.071334	0.072228	0.073133	0.074049	0.074977	26.01	26.66
HSBC USA INC	40435F2S5	09/28/18	09/28/20	100.000	0.000	3.3672				0.093535	0.095109	0.096711	8.70	34.25
HSBC USA INC	40435F3C9	09/19/18	09/16/20	100.000	0.000	3.3285				0.092457	0.093970	0.095534	9.43	33.88
HSBC USA INC	40435F3H8	09/27/18	09/29/25	100.000	0.000	3.8667			0.107408	0.107431	0.109508	0.111626	10.10	39.44
HSBC USA INC	40435F4Z7	09/28/18	02/28/20	100.000	0.000	3.0916				0.085879	0.086985	0.088330	7.99	31.42
HSBC USA INC	40435F5A1	10/03/18	09/30/20	100.000	0.000	3.3473				0.092981	0.094511	0.096093	8.18	34.03
HSBC USA INC	40435F5B9	10/03/18	09/30/21	100.000	0.000	3.5071				0.097419	0.099098	0.100836	8.57	35.68
HSBC USA INC	40435FA64	05/31/18	06/01/21	100.000	0.000	3.2917			0.091444	0.092950	0.094479	0.096034	19.34	33.83
HSBC USA INC	40435FAQ0	07/03/17	07/01/22	100.000	0.000	2.5570	12.64	0.071924	0.072844	0.073775	0.074718		26.06	26.73
HSBC USA INC	40435FB48	05/24/18	05/27/25	100.000	0.000	2.6745		0.074292	0.074309	0.075303	0.076310	0.077330	16.16	27.36
HSBC USA INC	40435FBA4	07/27/17	07/27/20	100.000	0.000	2.1741	9.30	0.060390	0.061047	0.061710	0.062381	0.063059	22.06	22.54
HSBC USA INC	40435FBB2	07/27/17	07/27/22	100.000	0.000	2.6657	11.40	0.074047	0.075034	0.076034	0.077048	0.078075	27.14	27.87
HSBC USA INC	40435FCC9	07/28/17	07/29/24	100.000	0.000	3.0414	12.93	0.084490	0.085775	0.087079	0.088403	0.089748	31.04	31.99
HSBC USA INC	40435FCZ8	09/06/17	09/08/20	100.000	0.000	2.0146	6.44	0.055968	0.056532	0.057101	0.057676	0.058257	20.38	20.79
HSBC USA INC	40435FF69	05/30/18	06/01/21	100.000	0.000	3.2353		0.089870	0.089878	0.091332	0.092809	0.094310	19.01	33.23
HSBC USA INC	40435FG35	06/29/18	06/30/25	100.000	0.000	3.7007			0.102808	0.104710	0.106647	0.108621	18.71	38.05
HSBC USA INC	40435FG43	06/29/18	06/29/23	100.000	0.000	3.5351			0.098197	0.099933	0.101699	0.103497	17.88	36.30
HSBC USA INC	40435FGU5	11/03/17	11/03/20	100.000	0.000	2.2992	3.70	0.063866	0.064600	0.065343	0.066094	0.066853	23.21	23.75
HSBC USA INC	40435FHY6	10/12/17	10/12/22	100.000	0.000	2.6944	5.91	0.074846	0.075854	0.076876	0.077912	0.078961	27.29	28.03
HSBC USA INC	40435FJ99	07/27/18	07/28/25	100.000	0.000	3.7400				0.103899	0.105842	0.107821	16.00	38.35
HSBC USA INC	40435FJB4	10/31/17	04/28/23	100.000	0.000	2.7712	4.70	0.076978	0.078033	0.079114	0.080210	0.081321	28.04	28.82
HSBC USA INC	40435FJL2	10/25/17	10/25/24	100.000	0.000	3.0894	5.66	0.085816	0.087142	0.088488	0.089855	0.091243	31.31	32.28
HSBC USA INC	40435FJQ1	10/30/17	10/30/24	100.000	0.500	3.1256	5.30	0.086822	0.088178	0.089122	0.090515	0.091496	31.64	32.48
HSBC USA INC	40435FK22	07/27/18	07/27/23	100.000	0.000	3.5941				0.099837	0.101631	0.103457	15.37	36.82
HSBC USA INC	40435FKC0	12/05/17	12/07/20	100.000	0.000	2.3474	1.70	0.065213	0.065979	0.066753	0.067537	0.068329	23.65	24.21
HSBC USA INC	40435FM87	07/31/18	07/31/20	100.000	0.000	3.2411				0.090031	0.091490	0.092972	13.59	33.12
HSBC USA INC	40435FM95	08/03/18	08/03/20	100.000	0.000	3.2410				0.090029	0.091488	0.092970	13.32	33.11
HSBC USA INC	40435FMM6	12/26/17	12/28/20	100.000	0.000	2.4968	0.35	0.069365	0.070231	0.071107	0.071995	0.072894	25.13	25.76
HSBC USA INC	40435FPB7	12/19/17	12/21/20	100.000	0.000	2.4181	0.81	0.067178	0.067990	0.068812	0.069644	0.070486	24.35	24.94
HSBC USA INC	40435FPC5	12/18/17	06/18/25	100.000	0.000	2.0994	0.76	0.058318	0.058930	0.059548	0.060173	0.060805	21.12	21.57
HSBC USA INC	40435FPK7	12/27/17	12/29/25	100.000	0.000	3.2733	0.36	0.090940	0.092429	0.093941	0.095479	0.097042	33.01	34.10
HSBC USA INC	40435FPX9	02/05/18	02/05/21	100.000	0.000	2.7928			0.077579	0.078662	0.079761	0.080874	25.45	28.84
HSBC USA INC	40435FPY7	01/31/18	01/31/25	100.000	0.000	3.4220			0.095057	0.096683	0.098338	0.100020	31.71	35.61
HSBC USA INC	40435FQZ3	12/29/17	12/31/24	100.000	0.000	2.1006	0.12	0.058354	0.058967	0.059586	0.060212	0.060845	21.12	21.57
HSBC USA INC	40435FRS8	02/02/18	02/02/23	100.000	VARIABLE	3.1727			0.088132	0.087987	0.087841	0.087875	28.97	31.63
HSBC USA INC	40435FTA5	02/28/18	02/28/25	100.000	0.000	3.5313			0.098091	0.099823	0.101586	0.103379	29.93	36.69

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019		
HSBC USA INC	40435FTN7	02/08/18	02/09/23	100.000	0.000	3.1077				0.086333	0.087674	0.089036	0.090420	28.08	32.20	
HSBC USA INC	40435FTR8	02/13/18	02/13/23	100.000	VARIES	3.1734				0.088150	0.088006	0.087860	0.087894	28.01	31.64	
HSBC USA INC	40435FVW4	03/06/18	03/06/26	100.000	0.000	3.5803				0.099453	0.101234	0.103046	0.104891	29.54	37.19	
HSBC USA INC	40435FXS1	04/30/18	05/01/23	100.000	0.000	3.7905				0.105302	0.107298	0.109331	0.111404	25.50	39.24	
HSBC USA INC	40435FZ26	09/28/18	09/29/25	100.000	0.000	3.8667					0.107420	0.109497	0.111614	9.99	39.43	
HSBC USA INC	40435FZ34	09/28/18	09/28/23	100.000	0.000	3.7109					0.103081	0.104994	0.106942	9.59	37.81	
HSBC USA INC	40435FZN0	05/02/18	05/02/23	100.000	0.000	3.6133				0.100368	0.102182	0.104028	0.105907	24.09	37.34	
HSBC USA INC	40435G279	09/14/17	09/15/22	100.000	0.000	1.9322	5.74	0.053675	0.054194	0.054718	0.055246	0.055780	19.53	19.91		
HSBC USA INC	40435G287	09/14/17	09/16/21	100.000	0.000	1.9325	5.74	0.053685	0.054204	0.054728	0.055257	0.055791	19.53	19.91		
HSBC USA INC	40435G295	09/14/17	09/14/23	100.000	0.000	1.9320	5.74	0.053666	0.054184	0.054708	0.055236	0.055770	19.52	19.90		
HSBC USA INC	40435G725	08/31/17	08/30/24	100.000	0.000	2.8720	9.65	0.079779	0.080912	0.082087	0.083252	0.084461	29.21	30.05		
Hancock County SD 316,IL	409792DL9	05/01/14	12/01/18	107.805	VARIES	2.1842				0.061756	0.061217			20.28		
Hancock County SD 316,IL	409792DM7	05/01/14	12/01/19	106.961	VARIES	2.6340				0.075102	0.074628			26.92	24.38	
Hancock County SD 316,IL	409792DN5	05/01/14	12/01/20	105.881	VARIES	3.2317				0.092362	0.091947	0.091525	0.091096	0.090661	33.15	32.85
Harrisburg, PA	414738NZ3	12/28/95	04/01/18	20.535	0.000	7.2394	777.18	0.194069						17.47		
Harrisburg, PA	414738PA6	12/28/95	04/01/19	19.125	0.000	7.2394	723.84	0.180749	0.187291	0.194071				67.45	17.47	
Helix Energy Solutions	42330PAG2	03/12/12	03/15/32*	100.000	VARIES	7.5037				0.267571	0.274223			32.97*		
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1398	331.62	0.101846	0.105482	0.109248	0.113148	0.117187	37.99	40.75		
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1397	309.16	0.094946	0.098335	0.101846	0.105481	0.109247	35.41	37.99		
City of Hoboken	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	288.21	0.088514	0.091674	0.094946	0.098336	0.101846	33.01	35.41		
City of Hoboken	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	268.69	0.082517	0.085463	0.088514	0.091674	0.094946	30.78	33.01		
City of Hoboken	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1398	250.48	0.076927	0.079673	0.082517	0.085463	0.088514	28.69	30.78		
City of Hoboken	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	233.51	0.071715	0.074275	0.076927	0.079673	0.082517	26.75	28.69		
City of Hoboken	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1397	217.69	0.066857	0.069243	0.071715	0.074275	0.076927	24.94	26.75		
Hovnanian Enterpiness	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062	214.69	0.143405	0.153305	0.163887	0.175201	0.187295	54.64	62.44		
Hovnanian Enterpises	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926		0.231908	0.242659	0.254065	0.266167	0.279007	86.75	95.14		
K. HOVNANIAN ENTERPRISES	442488CH3	02/01/18	02/01/40	48.820	5.000	11.3861			0.015520	0.016403	0.017337	0.018324	5.25	6.36		
Illinois Student Asst Co	452281JD1	10/27/10	04/25/23	95.305	VARIES	N/A			0.013374	0.013488	0.013603	0.013113	0.010785	4.85	4.52	
Irvington Township, NJ	464080JV3	12/21/06	07/15/18	53.750	0.000	5.4397	434.02	0.143206	0.147101					28.48		
JP Morgan Chase & Co.	46625HME7	07/31/15	07/31/35	100.000	VARIES	4.4624			0.118457	0.119348	0.120259	0.121191	0.122143	43.08	43.75	
JPMORGAN CHASE FINANCIAL	46647MMB6	07/11/17	07/11/24	103.000	0.250	3.1279	15.21	0.089493	0.090784	0.092095	0.093427	0.094779	32.89	33.85		
JPMORGAN CHASE FINANCIAL	46647MNA7	08/23/17	08/20/20	100.000	0.000	2.1009	7.47	0.058357	0.058960	0.059580	0.060205	0.060838	21.28	21.73		
JPMORGAN CHASE FINANCIAL	46647MNK5	09/27/17	09/27/23	100.000	0.000	2.9208	7.63	0.081132	0.082317	0.083519	0.084739	0.085977	29.65	30.52		
JPMORGAN CHASE FINANCIAL	46647MQK2	01/31/18	01/31/20	100.000	0.000	2.5710			0.071417	0.072335	0.073265	0.074206	23.78	26.49		
JPMORGAN CHASE FINANCIAL	46647MQQ9	02/14/18	02/14/20	100.000	0.000	2.6715			0.074208	0.075199	0.076204	0.077222	23.66	27.53		
JPMORGAN CHASE FINANCIAL	46647MQW6	03/14/18	03/16/20	100.000	0.000	2.8425		0.078958	0.078970	0.080092	0.081231	0.082385	22.78	29.28		
JPMORGAN CHASE FINANCIAL	46647MRM7	04/25/18	04/25/23	100.000	0.000	3.6617			0.101714	0.103576	0.105473	0.107404	25.14	37.88		
JPMORGAN CHASE FINANCIAL	46647MSA2	06/20/18	06/20/23	100.000	0.000	3.7406			0.103904	0.105848	0.107827	0.109844	19.87	38.51		
Jackson CNTYS SD#165, IL	466484FC1	06/28/07	12/01/18	50.612	0.000	6.0497	440.77	0.158323	0.163112				53.11			
Jackson CNTYS SD#165, IL	466484FD9	06/28/07	12/01/19	47.112	0.000	6.1497	419.33	0.151335	0.155988	0.160784	0.165728		55.60	53.95		
Jackson CNTYS SD#165, IL	466484FE7	06/28/07	12/01/20	44.055	0.000	6.1997	396.38	0.143391	0.147836	0.152418	0.157143	0.162014	52.69	56.01		
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2497	374.30	0.135721	0.139963	0.144336	0.148846	0.153498	49.88	53.05		

\* Called in 2018; reportable OID is computed to call date.

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2498	351.96	0.127622	0.131610	0.135723	0.139964	0.144338	46.90	49.88
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2997	331.85	0.120613	0.124412	0.128331	0.132373	0.136542	44.34	47.17
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	311.89	0.113359	0.116929	0.120612	0.124411	0.128330	41.67	44.34
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	293.13	0.106542	0.109898	0.113359	0.116930	0.120613	39.16	41.67
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3498	275.83	0.100490	0.103680	0.106972	0.110368	0.113873	36.95	39.33
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3500	266.67	0.097399	0.100492	0.103682	0.106974	0.110371	35.72	38.03
JACKSON PERRY & RANDOLPH	468687BQ0	09/12/17	12/01/18	102.511	4.250	2.1199	6.59	0.060644	0.061287				20.13	
JACKSON PERRY & RANDOLPH	468687BR8	09/12/17	12/01/19	103.862	4.250	2.4306	7.65	0.070499	0.071356	0.068724	0.068124		25.48	22.57
JACKSON PERRY & RANDOLPH	468687BS6	09/12/17	12/01/20	104.745	4.250	2.6851	8.53	0.078585	0.079640	0.076843	0.076290	0.075729	28.43	27.53
JACKSON PERRY & RANDOLPH	468687BT4	09/12/17	12/01/21	105.525	4.250	2.8378	9.08	0.083700	0.084887	0.082006	0.081495	0.080976	30.29	29.40
JACKSON PERRY & RANDOLPH	468687BU1	09/12/17	12/01/22	104.761	4.250	3.2383	10.29	0.094906	0.096442	0.093342	0.092942	0.092535	34.40	33.51
Jefferies Group, LLC	47233JAK4	02/28/17	02/28/24	100.000	VARIES	2.8488	2.37	0.007655	0.007396	0.007133	0.006867	0.006965	2.64	2.50
Jefferies Group LLC	47233JAL2	04/28/17	04/28/33	100.000	VARIES	5.1690	34.67	0.140116	0.136558	0.132908	0.129164	0.128823	49.35	46.92
Jefferies Group LLC	47233JAP3	05/31/17	05/31/34	100.000	VARIES	5.0961	29.76	0.138087	0.134528	0.133405	0.132254	0.131073	48.93	47.75
JEFFERIES GROUP LLC	47233JAQ1	06/30/17	06/30/37	100.000	VARIES	5.1829	26.06	0.140506	0.136951	0.133305	0.129564	0.125726	49.94	47.31
JEFFERIES GROUP LLC	47233JAT5	07/31/17	07/31/37	100.000	VARIES	5.3560	22.47	0.148779	0.146068	0.143285	0.141873	0.140751	52.24	50.95
JEFFERIES GROUP LLC	47233JAV0	08/31/17	08/31/37	100.000	VARIES	5.1572	17.33	0.143255	0.141175	0.139122	0.136937	0.134774	50.69	49.16
JEFFERIES GROUP LLC	47233JAX6	08/31/17	08/31/37	100.000	VARIES	5.1565	17.33	0.143236	0.140443	0.137658	0.134722	0.131789	50.38	48.31
JEFFERIES GROUP LLC	47233JAY4	09/29/17	09/30/37	100.000	VARIES	5.0451	12.89	0.140141	0.138088	0.135962	0.133784	0.131550	49.70	48.15
JEFFERIES GROUP LLC	47233JBB3	10/31/17	10/31/37	100.000	VARIES	5.1557	8.74	0.143213	0.139747	0.136192	0.134991	0.133924	50.50	48.67
JEFFERIES GROUP LLC	47233JBC1	10/31/17	10/31/37	100.000	VARIES	5.1265	8.69	0.142402	0.140003	0.137542	0.136252	0.135143	50.54	49.14
JEFFERIES GROUP LLC	47233JBE7	12/28/17	12/28/37	100.000	VARIES	4.3011	0.06	0.021309	0.020397	0.019465	0.018514	0.017542	7.50	6.83
JEFFERIES GROUP LLC	47233JBG2	01/31/18	01/31/38	100.000	VARIES	5.0271			0.139641	0.136867	0.134023	0.131108	45.80	47.89
JEFFERIES GROUP LLC	47233JBJ6	02/28/18	02/28/38	100.000	VARIES	4.1737			0.012658	0.011637	0.010617	0.009552	3.71	3.75
JEFFERIES GROUP LLC	47233JBK3	03/29/18	03/29/38	100.000	VARIES	5.3355			0.148207	0.146974	0.145707	0.144407	40.20	52.45
Jefferson CNTYS #521, IL	474070HQ5	05/30/13	12/01/18	99.605	VARIES	1.6957		0.047058	0.047080				15.53	
Jefferson CNTYS #521, IL	474070HR3	05/30/13	12/01/22	107.317	VARIES	2.8895		0.083457	0.083158	0.082855	0.082547	0.082234	29.97	29.75
Jefferson CNTYS #521, IL	474070HS1	05/30/13	12/01/23	105.651	VARIES	3.0399		0.087248	0.087033	0.086815	0.086593	0.086368	31.36	31.20
Johnson CNTYS, IL	478167HF9	07/03/14	10/01/18	107.426	VARIES	2.4887		0.070394	0.069766				18.89	
Johnson CNTYS, IL	478167HG7	07/03/14	10/01/19	107.279	VARIES	2.8392		0.081167	0.080604	0.080033	0.079454		29.02	21.50
Johnson CNTYS, IL	478167HH5	07/03/14	10/01/20	107.066	VARIES	3.0900		0.088909	0.088416	0.087915	0.087406	0.086890	31.83	31.47
Johnson CNTYS, IL	478167HJ1	07/03/14	10/01/21	105.766	VARIES	3.3404		0.095924	0.095554	0.095179	0.094796	0.094408	34.40	34.13
Johnson CNTYS, IL	478167HK8	07/03/14	10/01/22	104.620	VARIES	3.5910		0.102733	0.102458	0.102178	0.101893	0.101603	36.88	36.68
Johnson CNTYS, IL	478167HL6	07/03/14	10/01/23	103.105	VARIES	3.8407		0.109007	0.108833	0.108656	0.108476	0.108292	39.18	39.05
JOHNSON & UN CNTYS ILL C	478169AA3	07/19/17	12/01/27	100.000	5.700	5.6760	25.64	0.160947	0.165515	0.157930	0.157919	0.157907	58.67	56.85
Josephine County, OR	480890AB8	10/30/01	06/01/18	33.518	0.000	6.6997	637.81	0.180070					27.01	
J2 Global, Inc.	48123VAC6	06/17/14	06/15/29	100.000	VARIES	8.0003		0.263846	0.270789	0.278010	0.285520	0.293330	96.46	101.68
JP Morgan Chase & Co.	48124AZW0	09/15/10	09/15/25	100.000	VARIES	3.5832		0.088976	0.089529	0.090091	0.090663	0.091246	32.25	32.66
JP Morgan Chase & Co.	48125UDK5	03/30/15	03/30/25	100.000	VARIES	3.4193		0.091767	0.091703	0.091819	0.091938	0.092195	33.03	33.11
JP Morgan Chase & Co.	48125UKN1	03/31/15	12/31/20	100.000	0.000	2.9102		0.087527	0.088801	0.090093	0.091404	0.092734	31.74	32.67
JP Morgan Chase & Co.	48125UL59	08/17/15	02/18/21	100.000	1.000	2.8256		0.081421	0.082178	0.082947	0.083726	0.084517	29.65	30.21
JP Morgan Chase & Co.	48125URP9	05/14/15	05/16/19	100.000	0.000	2.2908		0.067370	0.068142	0.068923			24.46	9.30

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
JP Morgan Chase & Co.	48125UTC6	06/26/15	06/26/30	100.000	VARIABLES	4.4666		0.119479	0.118806	0.118118	0.117414	0.117334	42.88	42.39
JP Morgan Chase & Co.	48125UTF9	06/30/15	06/30/30	100.000	VARIABLES	4.4796		0.112141	0.110278	0.110023	0.109762	0.109495	40.03	39.56
JP Morgan Chase & Co.	48125UTG7	06/30/15	06/30/30	100.000	VARIABLES	4.4810		0.113346	0.111890	0.111591	0.111286	0.110973	40.54	40.12
JP Morgan Chase & Co.	48125UTH5	06/30/15	06/30/30	100.000	VARIABLES	4.4852		0.119772	0.118838	0.117882	0.116906	0.116450	42.95	42.26
JP Morgan Chase & Co.	48125UTL6	06/30/15	06/30/30	100.000	VARIABLES	4.4865		0.122952	0.122595	0.122571	0.122547	0.122523	44.20	44.12
JP Morgan Chase & Co.	48125UTT9	07/31/15	07/31/30	100.000	VARIABLES	4.3052		0.115403	0.114727	0.114036	0.113331	0.112610	41.22	40.71
JP Morgan Chase & Co.	48125UUL4	08/31/15	08/31/35	100.000	VARIABLES	4.2124		0.110454	0.111010	0.111578	0.112159	0.112751	40.00	40.41
JP Morgan Chase & Co.	48125UUN0	08/31/15	08/31/30	100.000	VARIABLES	4.2249		0.112434	0.109869	0.110929	0.108357	0.108760	40.38	39.75
JP Morgan Chase & Co.	48125UUS9	08/21/15	08/21/30	100.000	VARIABLES	4.2080		0.114979	0.114690	0.114394	0.114092	0.113783	41.26	41.05
JP Morgan Chase & Co.	48125UUT7	08/31/15	08/31/25	100.000	VARIABLES	2.5712		0.008138	0.007756	0.007628	0.007600	0.007782	2.84	2.80
JP Morgan Chase & Co.	48125UY48	09/30/15	09/30/30	100.000	VARIABLES	4.2752		0.114534	0.113871	0.113194	0.112503	0.111797	40.99	40.50
JP Morgan Chase & Co.	48125UY71	09/18/15	09/18/30	100.000	VARIABLES	2.6025		0.012707	0.012390	0.012070	0.011745	0.011416	4.45	4.22
JP Morgan Chase & Co.	48125V2G4	08/31/12	08/31/18	100.000	0.000	2.4105		0.075062	0.074728				18.10	
JP Morgan Chase & Co.	48125V5R7	09/28/12	09/28/18	100.000	VARIABLES	2.2734		0.067460	0.067994				18.11	
JPMORGAN CHASE & CO	48125VF71	09/18/12	09/18/19	100.000	0.500	2.6370	146.82	0.081557	0.082449	0.083353	0.084269		29.71	21.59
JP Morgan Chase & Co.	48125V7G9	09/28/12	03/29/18	100.000	0.000	2.0908		0.064445					5.67	
JP Morgan Chase & Co.	48125VC57	06/29/12	06/29/18	100.000	0.000	3.0498		0.100060					17.81	
JP Morgan Chase & Co.	48125VHH6	01/31/12	01/31/18	100.000	0.000	3.5407		0.119296					3.46	
JP Morgan Chase & Co.	48125VL24	07/05/12	01/04/18	100.000	0.000	2.9501		0.094860					0.28	
JP Morgan Chase & Co.	48125VM72	06/29/12	06/28/19	100.000	0.000	3.2699		0.108559	0.110334	0.112138			39.41	19.85
JP Morgan Chase & Co.	48125VMC1	02/29/12	02/28/18	100.000	0.000	3.1994		0.105240					6.10	
JP Morgan Chase & Co.	48125VPZ7	03/30/12	09/28/18	100.000	0.000	3.1110		0.102391	0.103984				27.63	
JP Morgan Chase & Co.	48125VQ60	07/31/12	07/31/18	100.000	VARIABLES	2.6424		0.078342	0.079008				16.49	
JP Morgan Chase & Co.	48125VSN1	03/27/12	03/27/20	100.000	0.000	3.7709		0.128642	0.131067	0.133539	0.136056	0.138622	47.21	49.00
JP Morgan Chase & Co.	48125VTP5	04/30/12	04/30/18	100.000	0.000	3.0310		0.099343					11.82	
JP Morgan Chase & Co.	48125VZ52	08/31/12	08/31/18	100.000	VARIABLES	2.7098		0.081485	0.082255				19.61	
JP Morgan Chase & Co.	48125X4L7	10/21/11	10/22/18	100.000	0.000	4.1615		0.148020	0.151100				43.63	
JP Morgan Chase & Co.	48125X4M5	10/21/11	10/22/18	100.000	0.000	4.1615		0.148020	0.151100				43.63	
JP Morgan Chase & Co.	48125XKB1	03/30/11	03/30/21	100.000	VARIABLES	5.0718		0.145267	0.144768	0.144203	0.143624	0.142982	52.11	51.70
JP Morgan Chase & Co.	48125XKM7	04/08/11	04/08/22	100.000	VARIABLES	5.1602		0.147001	0.146728	0.146368	0.145999	0.145591	52.82	52.56
JP Morgan Chase & Co.	48125XTB2	06/15/11	06/15/23	100.000	VARIABLES	5.0712		0.144113	0.143933	0.143677	0.143414	0.143109	51.84	51.67
JP Morgan Chase & Co.	48126D3U1	05/31/13	05/31/19	100.000	0.000	2.4506		0.075957	0.076888	0.077830			27.57	11.60
JP Morgan Chase & Co.	48126D3W7	05/31/13	05/29/20	100.000	VARIABLES	2.8293		0.083894	0.084570	0.085274	0.085987	0.087203	30.37	30.89
JP Morgan Chase & Co.	48126D3X5	05/31/13	05/31/23	100.000	VARIABLES	3.5785		0.103962	0.104632	0.105313	0.106006	0.106771	37.59	38.08
JP Morgan Chase & Co.	48126D6Y0	09/20/13	09/20/23	100.000	VARIABLES	4.4963		0.116702	0.117077	0.117461	0.117976	0.118503	42.16	42.48
JP Morgan Chase & Co.	48126DBB4	11/02/12	10/31/18	100.000	0.000	2.2805		0.070942	0.071751				21.36	
JP Morgan Chase & Co.	48126DBC2	10/31/12	10/31/18	100.000	VARIABLES	2.2313		0.067364	0.068116				20.28	
JP Morgan Chase & Co.	48126DFM6	11/30/12	02/28/18	100.000	0.000	1.9911		0.060429					3.50	
JP Morgan Chase & Co.	48126DFN4	11/30/12	11/30/18	100.000	VARIABLES	2.1919		0.065746	0.066278				21.73	
JP Morgan Chase & Co.	48126DGZ6	11/30/12	11/30/18	100.000	0.000	2.1502		0.066469	0.067183				22.00	
JP Morgan Chase & Co.	48126DH28	04/30/13	04/30/19	100.000	VARIABLES	2.0021		0.059717	0.060201	0.060804			21.65	7.24
JP Morgan Chase & Co.	48126DH36	04/30/13	04/30/19	100.000	VARIABLES	2.0723		0.061963	0.062484	0.063131			22.47	7.51

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JP Morgan Chase & Co.	48126DJ83	04/30/13	10/31/18	100.000	0.000	1.9004		0.057478	0.058024					17.28	
JP Morgan Chase & Co.	48126DJ91	04/30/13	04/28/23	100.000	VARIES	3.1390		0.090710	0.091230	0.091757	0.092293	0.092895		32.82	33.20
JP Morgan Chase & Co.	48126DKC2	12/31/12	12/31/18	100.000	0.000	2.1109		0.065127	0.065814					23.50	
JP Morgan Chase & Co.	48126DKD0	12/31/12	12/31/18	100.000	VARIES	2.0821		0.062293	0.062942					22.48	
JP Morgan Chase & Co.	48126DKE8	12/31/12	03/29/18	100.000	0.000	1.8650		0.056578						4.98	
JP Morgan Chase & Co.	48126DLU1	12/14/12	12/14/27	100.000	VARIES	3.7338		0.096451	0.096503	0.096555	0.096773	0.096994		34.73	34.81
JP Morgan Chase & Co.	48126DLY3	12/21/12	12/21/27	100.000	VARIES	3.6433		0.087922	0.088116	0.088314	0.088515	0.088720		31.69	31.83
JP Morgan Chase & Co.	48126DMB2	12/31/12	12/31/27	100.000	VARIES	3.7027		0.088279	0.088453	0.088630	0.088810	0.088994		31.81	31.94
JP Morgan Chase & Co.	48126DQL6	01/31/13	01/31/23	100.000	VARIES	3.1823		0.091272	0.091702	0.092168	0.092641	0.093156		33.07	33.41
JP Morgan Chase & Co.	48126DRL5	01/31/13	07/31/18	100.000	0.000	1.9803		0.060108	0.060703					12.67	
JP Morgan Chase & Co.	48126DRM3	01/31/13	01/31/19	100.000	VARIES	2.1526		0.064050	0.064561	0.065256				23.33	1.89
JP Morgan Chase & Co.	48126DRW1	01/31/13	01/31/19	100.000	0.000	2.1601		0.066094	0.066808	0.067530				24.14	1.96
JP Morgan Chase & Co.	48126DS59	04/30/13	04/30/28	100.000	VARIES	3.8928		0.095696	0.095401	0.095100	0.094793	0.095070		34.36	34.18
JP Morgan Chase & Co.	48126DV89	05/17/13	05/17/28	100.000	VARIES	3.8747		0.093449	0.093553	0.093659	0.093767	0.094211		33.67	33.76
JP Morgan Chase & Co.	48126DVG1	02/28/13	02/28/23	100.000	VARIES	3.2856		0.093815	0.092732	0.094754	0.093693	0.095278		34.16	34.45
JP Morgan Chase & Co.	48126DVH9	02/28/13	02/28/19	100.000	VARIES	2.1918		0.064927	0.064386	0.066171				23.75	3.84
JP Morgan Chase & Co.	48126DVW6	02/28/13	02/28/19	100.000	0.000	2.1003		0.063740	0.063359	0.065086				23.36	3.77
JP Morgan Chase & Co.	48126DVX4	02/28/13	08/31/18	100.000	0.000	2.0204		0.061097	0.060708					14.71	
JP Morgan Chase & Co.	48126DVY2	02/11/13	02/10/20	100.000	0.000	2.6403		0.082523	0.083613	0.084717	0.085835	0.086968		30.21	31.02
JP Morgan Chase & Co.	48126DZF9	03/28/13	03/29/19	100.000	VARIES	2.2419		0.067100	0.067680	0.068439				24.38	6.02
JP Morgan Chase & Co.	48126DZG7	03/28/13	03/29/19	100.000	0.000	2.2504		0.069137	0.069915	0.070701				25.17	6.22
JP Morgan Chase & Co.	48126DZP7	03/28/13	09/28/18	100.000	0.000	2.0503		0.062429	0.063069					16.78	
JP Morgan Chase & Co.	48126DZQ5	03/28/13	03/31/23	100.000	VARIES	3.3453		0.097172	0.097771	0.098414	0.099068	0.099753		35.20	35.67
JP Morgan Chase & Co.	48126N3B1	02/28/14	02/29/20	100.000	0.000	2.8179		0.085852	0.085642	0.088288	0.088072	0.090294		31.60	32.43
JP Morgan Chase & Co.	48126N5L7	03/28/14	03/28/29	100.000	VARIES	4.4199		0.115911	0.115604	0.115513	0.115420	0.115325		41.64	41.55
JP Morgan Chase & Co.	48126NCU9	06/28/13	06/28/19	100.000	0.000	3.2502		0.104379	0.106075	0.107799				37.89	19.08
JP Morgan Chase & Co.	48126NCV7	06/28/13	06/30/20	100.000	VARIES	3.6189		0.105576	0.106305	0.107112	0.107933	0.109886		38.14	38.71
JP Morgan Chase & Co.	48126NCW5	06/28/13	06/30/23	100.000	VARIES	4.3049		0.124852	0.125780	0.126728	0.127696	0.128770		45.12	45.80
JP Morgan Chase & Co.	48126NGN1	07/02/13	07/03/19	100.000	0.000	3.2115		0.101342	0.102969	0.104623	0.106303			37.36	19.34
JP Morgan Chase & Co.	48126NHE0	07/31/13	07/31/19	100.000	VARIES	2.9571		0.087853	0.088663	0.089486	0.090809			32.02	18.94
JP Morgan Chase & Co.	48126NHH3	07/31/13	07/31/18	100.000	0.000	2.5903		0.079755	0.080788					16.85	
JP Morgan Chase & Co.	48126NHJ9	07/31/13	07/31/23	100.000	VARIES	3.9757		0.114495	0.115330	0.116181	0.117049	0.117934		41.62	42.25
JP Morgan Chase & Co.	48126NHHK6	07/11/13	07/11/19	100.000	0.000	3.3903		0.107732	0.109558	0.111415	0.113304			39.74	21.51
JP Morgan Chase & Co.	48126NJJ7	07/31/13	07/31/19	100.000	0.000	2.9706		0.092846	0.094225	0.095624	0.097045			34.09	20.24
JP Morgan Chase & Co.	48126NMG9	08/30/13	08/30/19	100.000	0.000	3.2509		0.101606	0.102693	0.104936	0.106058			37.70	25.49
JP Morgan Chase & Co.	48126NMH7	08/30/13	08/31/23	100.000	VARIES	4.2968		0.122505	0.121413	0.124365	0.123282	0.125612		44.74	45.35
JP Morgan Chase & Co.	48126NNA1	08/30/13	08/30/19	100.000	VARIES	3.2354		0.095324	0.095705	0.097152	0.098184			35.09	23.60
JP Morgan Chase & Co.	48126NQB6	08/29/13	08/31/20	100.000	0.000	3.7494		0.120191	0.120448	0.124739	0.125006	0.128749		44.48	46.07
JP Morgan Chase & Co.	48126NQX8	09/30/13	09/30/19	100.000	VARIES	2.9713		0.086758	0.087412	0.088076	0.088750			31.47	23.81
JP Morgan Chase & Co.	48126NQZ3	09/30/13	09/28/18	100.000	0.000	2.5208		0.077393	0.078368					20.84	
JP Morgan Chase & Co.	48126NRP4	09/30/13	03/29/18	100.000	0.000	2.2911		0.069707						6.13	
JP Morgan Chase & Co.	48126NSK4	09/18/13	09/18/20	100.000	0.000	3.8713		0.125360	0.127787	0.130260	0.132782	0.135352		46.07	47.87

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JP Morgan Chase & Co.	48126NSZ1	10/31/13	10/31/28	100.000	VARIES	4.4385		0.112253	0.112514	0.112781	0.113055	0.113334	40.49	40.68
JP Morgan Chase & Co.	48126NT64	01/31/14	01/31/20	100.000	0.000	2.7907		0.085416	0.086608	0.087816	0.089042	0.090284	31.33	32.21
JP Morgan Chase & Co.	48126NTC1	11/20/13	11/20/28	100.000	VARIES	4.6982		0.118505	0.118860	0.119222	0.119593	0.119973	42.76	43.02
JP Morgan Chase & Co.	48126NU21	01/14/14	01/12/18	100.000	0.000	2.0001		0.059558					0.66	
JP Morgan Chase & Co.	48126NU96	01/24/14	01/26/21	100.000	0.000	3.3005		0.102829	0.104526	0.106251	0.108004	0.109787	37.85	39.11
JP Morgan Chase & Co.	48126NWU7	10/31/13	10/31/19	100.000	0.000	2.7408		0.084893	0.086056	0.087236	0.088431		30.91	26.30
JP Morgan Chase & Co.	48126NWW5	10/31/13	10/31/23	100.000	VARIES	3.8580		0.110620	0.111334	0.112062	0.112804	0.113560	40.04	40.57
JP Morgan Chase & Co.	48126NXS1	10/21/13	10/21/20	100.000	0.000	3.5611		0.113922	0.115950	0.118015	0.120116	0.122255	41.66	43.16
JP Morgan Chase & Co.	48126NZY6	11/29/13	11/29/19	100.000	0.000	2.8103		0.087283	0.088510	0.089754	0.091015		31.72	29.67
JP Morgan Chase & Co.	48126NZZ3	11/29/13	11/29/19	100.000	0.000	2.8103		0.087283	0.088510	0.089754	0.091015		31.72	29.67
JP Morgan Chase & Co.	48127A351	12/26/13	06/24/21	100.000	0.000	3.6699		0.117881	0.120045	0.122247	0.124491	0.126775	42.86	44.44
JP Morgan Chase & Co.	48127D3H9	12/17/14	12/17/20	100.000	VARIES	2.7853		0.078774	0.079127	0.079485	0.079888	0.080296	28.43	28.70
JP Morgan Chase & Co.	48127D4A3	12/31/14	12/31/20	100.000	0.000	1.7101		0.049992	0.050419	0.050850	0.051285	0.051724	18.07	18.39
JP Morgan Chase & Co.	48127DCY2	04/30/14	04/30/20	100.000	0.000	2.8708		0.088111	0.089376	0.090659	0.091960	0.093280	32.10	33.03
JP Morgan Chase & Co.	48127DFJ2	04/23/14	04/22/20	100.000	VARIES	2.8446		0.081001	0.081395	0.081877	0.082366	0.082862	29.29	29.63
JP Morgan Chase & Co.	48127DKP2	06/04/14	06/05/18	100.000	0.000	1.9100		0.056086					8.69	
JP Morgan Chase & Co.	48127DMP0	06/30/14	09/30/20	100.000	0.000	2.7898		0.084797	0.085980	0.087179	0.088395	0.089628	30.96	31.83
JP Morgan Chase & Co.	48127DNW4	10/31/14	10/31/29	100.000	VARIES	2.8583		0.077830	0.077850	0.077871	0.077908	0.077945	28.02	28.04
JP Morgan Chase & Co.	48127DPA0	11/21/14	11/21/29	100.000	VARIES	4.0317		0.104697	0.104415	0.104127	0.104177	0.104228	37.62	37.50
JP Morgan Chase & Co.	48127DPG7	12/24/14	12/24/29	100.000	VARIES	4.0345		0.107698	0.107631	0.107563	0.107595	0.107628	38.76	38.73
JP Morgan Chase & Co.	48127DPH5	12/24/14	12/24/29	100.000	VARIES	2.8705		0.079847	0.079860	0.079873	0.079907	0.079941	28.75	28.76
JP Morgan Chase & Co.	48127DVW5	08/29/14	08/31/20	100.000	0.000	2.8193		0.084718	0.084511	0.087123	0.086911	0.089104	31.18	32.00
JP Morgan Chase & Co.	48127DYS1	09/30/14	09/30/20	100.000	0.000	2.9910		0.090822	0.092180	0.093558	0.094958	0.096378	33.19	34.19
JP Morgan Chase & Co.	48127F731	04/30/14	04/30/24	100.000	0.000	3.8108		0.120809	0.123110	0.125456	0.127847	0.130283	44.19	45.89
JP Morgan Chase & Co.	48128GF88	05/24/17	05/24/27	100.000	VARIES	2.5870	2.40	0.010632	0.010118	0.009597	0.009069	0.009186	3.70	3.34
JPMORGAN CHASE FINANCIAL	48128GJ27	08/31/17	08/31/27	100.000	VARIES	2.4049	0.97	0.007976	0.007779	0.007576	0.007375	0.007166	2.79	2.64
JPMORGAN CHASE FINANCIAL	48129M2G0	06/18/18	06/18/20	100.000	0.000	2.8409			0.078914	0.080035	0.081172	0.082325	15.24	29.05
JPMORGAN CHASE FINANCIAL	48129M3J3	06/27/18	06/26/25	100.000	0.000	3.9304			0.109178	0.111312	0.113499	0.115730	20.10	40.49
JPMORGAN CHASE FINANCIAL	48129MBS4	03/29/18	04/01/25	100.000	0.000	2.5507		0.070852	0.070862	0.071766	0.072681	0.073608	19.36	26.17
JPMORGAN CHASE FINANCIAL	48129MEQ5	03/28/18	03/26/21	100.000	0.000	2.5513			0.070869	0.071763	0.072678	0.073605	19.43	26.17
JPMORGAN CHASE FINANCIAL	48129MKH8	04/30/18	04/30/25	100.000	0.000	3.9714			0.110316	0.112507	0.114741	0.117019	26.72	41.18
JPMORGAN CHASE FINANCIAL	48129MKJ4	04/30/18	04/30/25	100.000	0.000	3.9714			0.110316	0.112507	0.114741	0.117019	26.72	41.18
JPMORGAN CHASE FINANCIAL	48129MKK1	04/30/18	04/30/25	100.000	0.000	3.9714			0.110316	0.112507	0.114741	0.117019	26.72	41.18
JPMORGAN CHASE FINANCIAL	48129MKS4	05/03/18	04/30/21	100.000	0.000	3.3521			0.093115	0.094650	0.096236	0.097849	22.26	34.55
JPMORGAN CHASE FINANCIAL	48129MPK6	05/31/18	05/30/25	100.000	0.000	3.9611			0.110030	0.112210	0.114432	0.116698	23.28	40.93
JPMORGAN CHASE FINANCIAL	48129MQS8	05/31/18	05/30/25	100.000	0.000	3.9611			0.110030	0.112210	0.114432	0.116698	23.28	40.93
JPMORGAN CHASE FINANCIAL	48129MSR8	06/04/18	06/02/23	100.000	0.000	3.7008			0.102800	0.104681	0.106618	0.108590	21.33	38.15
JPMORGAN CHASE FINANCIAL	48129MX92	09/06/18	08/31/23	100.000	0.000	3.7714				0.104762	0.106649	0.108683	12.05	38.53
JPMORGAN CHASE FINANCIAL	48129MYX7	07/05/18	06/30/23	100.000	0.000	3.6903			0.102508	0.104347	0.106273	0.108233	18.04	37.92
JPMORGAN CHASE FINANCIAL	48129MXZ4	07/05/18	06/30/21	100.000	0.000	3.3201			0.092226	0.093715	0.095270	0.096852	16.23	34.02
JPMORGAN CHASE FINANCIAL	48129MY34	09/06/18	08/31/23	100.000	0.000	3.7714				0.104762	0.106649	0.108683	12.05	38.53
JPMORGAN CHASE FINANCIAL	48129MZX7	06/28/18	06/30/25	100.000	0.000	3.9300		0.109166	0.109190	0.111336	0.113524	0.115754	19.98	40.48

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019	
JPMORGAN CHASE FINANCIAL	48130UAC9	09/06/18	08/31/23	100.000	0.000	3.7714				0.104762	0.106649	0.108683	12.05	38.53	
JPMORGAN CHASE FINANCIAL	48130UAD7	08/31/18	08/29/25	100.000	0.000	4.0210				0.111695	0.113916	0.116219	13.52	41.16	
JPMORGAN CHASE FINANCIAL	48130UAE5	08/31/18	08/29/25	100.000	0.000	4.0210				0.111695	0.113916	0.116219	13.52	41.16	
JPMORGAN CHASE FINANCIAL	48130UAG0	08/31/18	08/29/25	100.000	0.000	4.0210				0.111695	0.113916	0.116219	13.52	41.16	
JPMORGAN CHASE FINANCIAL	48130UAQ8	09/06/18	09/03/21	100.000	0.000	3.4020				0.094499	0.096079	0.097714	10.87	34.68	
JPMORGAN CHASE FINANCIAL	48130UAT2	09/06/18	09/03/21	100.000	0.000	3.4020				0.094499	0.096079	0.097714	10.87	34.68	
JPMORGAN CHASE FINANCIAL	48130UAZ8	08/20/18	08/17/20	100.000	0.000	3.1821				0.088393	0.089776	0.091204	11.58	32.45	
JPMORGAN CHASE FINANCIAL	48130UEW1	09/28/18	09/30/21	100.000	0.000	3.5126			0.097571	0.097590	0.099304	0.101048	9.08	35.76	
JPMORGAN CHASE FINANCIAL	48130UGP4	09/19/18	10/21/19	100.000	0.000	2.7481			0.076336	0.076522	0.077574		7.80	22.38	
JPMORGAN CHASE FINANCIAL	48130UHC2	10/03/18	09/29/23	100.000	0.000	3.8721				0.107557	0.109593	0.111715	9.47	39.47	
JPMORGAN CHASE FINANCIAL	48130UHE8	09/28/18	09/30/25	100.000	0.000	4.1116			0.114210	0.114236	0.116584	0.118981	10.62	41.98	
JPMORGAN CHASE FINANCIAL	48130UHF5	09/28/18	09/30/25	100.000	0.000	4.1116			0.114210	0.114236	0.116584	0.118981	10.62	41.98	
JPMORGAN CHASE FINANCIAL	48130UHG3	09/28/18	09/30/25	100.000	0.000	4.1116			0.114210	0.114236	0.116584	0.118981	10.62	41.98	
JPMORGAN CHASE FINANCIAL	48130UHK4	10/03/18	10/05/21	100.000	0.000	3.5126			0.097571	0.097590	0.099304	0.101048	8.59	35.74	
JPMORGAN CHASE FINANCIAL	48130UHX6	10/03/18	09/29/23	100.000	0.000	3.8721				0.107557	0.109593	0.111715	9.47	39.47	
JPMORGAN CHASE FINANCIAL	48130UHY4	10/03/18	09/29/23	100.000	0.000	3.8721				0.107557	0.109593	0.111715	9.47	39.47	
JPMORGAN CHASE FINANCIAL	48130UHZ1	10/03/18	09/30/21	100.000	0.000	3.5124				0.097568	0.099253	0.100996	8.59	35.74	
JPMORGAN CHASE FINANCIAL	48130UJB2	10/03/18	09/30/20	100.000	0.000	3.2932				0.091477	0.092958	0.094489	8.05	33.47	
JPMORGAN CHASE FINANCIAL	48130UMA0	09/27/18	09/28/23	100.000	0.000	3.8719				0.107563	0.109646	0.111769	10.11	39.49	
JPMORGAN CHASE FINANCIAL	48130UNX9	09/25/18	09/25/20	100.000	0.000	3.1336				0.087044	0.088408	0.089793	8.36	31.85	
JPMORGAN CHASE FINANCIAL	48130UNY7	10/09/18	10/05/20	100.000	0.000	3.2925				0.091459	0.092931	0.094461	7.50	33.45	
Justice Park Dist, IL	48214PAR6	06/07/11	12/01/18	100.000	VARIABLES	4.9724			0.138158	0.138140			45.59		
Justice Park Dist, IL	48214PAS4	06/07/11	12/01/19	97.305	VARIABLES	5.3725			0.148195	0.148444	0.148701	0.148965	53.41	49.12	
Justice Park Dist, IL	48214PAT2	06/07/11	12/01/20	94.574	VARIABLES	5.7224			0.155831	0.156316	0.156815	0.157328	0.157855	56.22	56.58
Justice Park Dist, IL	48214PAU9	06/07/11	12/01/21	92.300	VARIABLES	5.9725			0.160238	0.160875	0.161532	0.162208	0.162904	57.84	58.31
Kansas City Southern	485170AJ3	12/09/15	05/15/43	90.810	4.300	4.9136	3.47	0.004943	0.005064	0.005189	0.005316	0.005447	1.81	1.90	
Kansas City Southern	485170AN4	12/09/15	05/15/20	97.300	2.350	3.0050	12.12	0.016887	0.017141	0.017398	0.017659	0.017925	6.15	6.33	
Kansas City Southern	485170AP9	12/09/15	05/15/23	95.360	3.000	3.7202	11.63	0.016335	0.016638	0.016948	0.017263	0.017584	5.96	6.19	
Kansas City Southern	485170AQ7	12/09/15	05/15/43	90.810	4.300	4.9136	3.47	0.004943	0.005064	0.005189	0.005316	0.005447	1.81	1.90	
Kansas City Southern	485170AU8	12/09/15	05/15/20	97.300	2.350	3.0050	12.12	0.016887	0.017141	0.017398	0.017659	0.017925	6.15	6.33	
Kansas City Southern	485170AV6	12/09/15	05/15/23	95.360	3.000	3.7202	11.63	0.016335	0.016638	0.016948	0.017263	0.017584	5.96	6.19	
Kansas City Southern	485170AX2	12/09/15	05/15/43	90.810	4.300	4.9136	3.47	0.004943	0.005064	0.005189	0.005316	0.005447	1.81	1.90	
Kansas City Southern	485170AZ7	12/09/15	05/15/20	97.300	2.350	3.0050	12.12	0.016887	0.017141	0.017398	0.017659	0.017925	6.15	6.33	
KFW	500769BR4	04/19/06	04/18/36	19.779	0.000	5.4760	174.39	0.055990	0.057523	0.059098	0.060716	0.062378	20.66	21.81	
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	148.32	0.052853	0.054381	0.055952	0.057569	0.059233	19.31	20.44	
LA SALLE BUREAU & LEE CN	504354DH1	06/30/17	12/01/22	104.232	3.750	2.8869	15.16	0.084596	0.085818	0.082788	0.082479	0.082166	30.62	29.73	
LA SALLE BUREAU & LEE CN	504354DJ7	06/30/17	12/01/23	103.755	3.750	3.0878	16.14	0.090147	0.091538	0.088386	0.088142	0.087895	32.65	31.76	
LA SALLE BUREAU & LEE CN	504354DK4	06/30/17	12/01/24	104.424	3.875	3.1886	16.78	0.093729	0.095223	0.091869	0.091618	0.091362	33.96	33.01	
LA SALLE BUREAU & LEE CN	504354DL2	06/30/17	12/01/25	104.194	3.875	3.2895	17.27	0.096520	0.098107	0.094695	0.094482	0.094266	34.98	34.04	
Lake County, IL	509262CV1	04/09/03	01/01/21	35.244	0.000	5.9695	485.79	0.138994	0.143142	0.147415	0.151815		50.78	53.86	
Lakewood Township, NJ	512678QX4	08/22/12	04/01/18	98.460	2.700	3.0004	14.66	0.008220					0.74		

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019	
Lee & Dekalb Counties, I	523351BV5	09/30/11	01/01/19	100.000	0.000	4.2493		0.153540	0.156802					55.86	
Lee & Dekalb Counties, I	523351BW3	09/30/11	01/01/20	117.427	0.000	4.4992		0.193845	0.198205	0.202664	0.207223			70.57	73.78
Liberty Interactive Corp	530610AA2	04/09/13	03/30/43	100.000	2.984	6.0293		0.193240	0.196567	0.199994	0.203524	0.207161		70.78	73.29
Liberty Interactive Corp	530610AB0	09/09/13	09/30/43	100.000	1.000	2.5054		0.074042	0.074622	0.075208	0.075803	0.076404		26.87	27.29
Liberty Interactive Corp	530610AD6	08/23/16	09/30/46	100.000	1.750	5.2776	72.73	0.152399	0.155138	0.157949	0.160834	0.163796		55.86	57.91
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0690		0.805915	0.837421	0.870355	0.904783	0.940772		298.76	322.76
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0690		0.805915	0.837421	0.870355	0.904783	0.940772		298.76	322.76
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		0.896488	0.933845	0.972964	1.013927	1.056821		339.86	369.04
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		0.896488	0.933845	0.972964	1.013927	1.056821		339.86	369.04
Liberty Media Corp.	530715AM3	01/11/01	01/15/31**	100.000	3.500	N/A		0.868781	0.905430	0.943820	0.984034	1.026157		331.81**	360.68
Liberty Media Corp.	530715AN1	01/11/01	01/15/31**	100.000	3.500	N/A		0.868781	0.905430	0.943820	0.984034	1.026157		331.81**	360.68
Liberty Media Corp.	531229AC6	08/17/16	09/30/46	100.000	2.250	4.1931	58.07	0.119043	0.120228	0.121439	0.122674	0.123936		43.29	44.17
Liberty Media Corp.	531229AE2	08/17/16	09/30/46	100.000	2.250	4.1931	58.07	0.119043	0.120228	0.121439	0.122674	0.123936		43.29	44.17
LIBERTY MEDIA CORP	531229AG7	03/06/18	03/31/48	100.000	2.125	4.8953		0.135979	0.136230	0.138120	0.140057	0.142041		40.35	50.43
Lloyds TSB Bank PLC	5394E8AN9	04/26/12	04/26/27	100.000	VARIES	4.6791		0.114409	0.114784	0.115169	0.115562	0.116345		41.30	41.61
Lloyds TSB Bank PLC	5394E8AP4	04/27/12	04/27/20	100.000	VARIES	2.7871		0.020402	0.020686	0.020974	0.021266	0.021563		7.43	7.64
Lloyds TSB Bank PLC	5394E8BB4	07/23/12	07/23/22	100.000	VARIES	2.8121		0.007540	0.007646	0.007754	0.007863	0.007973		2.77	2.85
Lloyds TSB Bank PLC	5394E8BE8	07/23/12	07/23/24	96.000	VARIES	4.6384	15.44	0.008835	0.009039	0.009249	0.009464	0.009683		3.28	3.44
Lloyds TSB Bank PLC	5394E8BK4	01/31/13	01/31/33	100.000	VARIES	3.6033		0.086821	0.086119	0.085814	0.085504	0.085187		30.98	30.74
Lloyds TSB Bank PLC	5394E8BN8	02/22/13	02/22/33	100.000	VARIES	3.6892		0.087045	0.086377	0.085697	0.085004	0.084788		31.04	30.61
Lloyds TSB Bank PLC	5394E8BR9	04/26/13	04/26/33	100.000	VARIES	3.6255		0.072833	0.071416	0.071787	0.072164	0.072548		25.90	25.96
Lloyds TSB Bank PLC	5394E8BT5	07/05/13	07/05/33	100.000	VARIES	4.1638		0.089672	0.089152	0.088622	0.089452	0.090299		32.00	32.35
Lloyds TSB Bank PLC	5394E8BV0	07/26/13	07/26/33	100.000	VARIES	4.0718		0.087606	0.087336	0.087060	0.086778	0.086490		31.40	31.20
Lloyds TSB Bank PLC	5394E8BW8	07/26/13	07/26/28*	100.000	VARIES	4.0226		0.101237	0.100564					20.53*	
Lloyds TSB Bank PLC	5394E8BY4	07/29/13	07/29/33	100.000	VARIES	4.1865		0.087924	0.084036	0.080066	0.078258	0.076411		29.76	27.94
Lloyds TSB Bank PLC	5394E8BZ1	08/28/13	08/28/33	100.000	VARIES	4.7627		0.117530	0.116903	0.116261	0.115604	0.114932		42.04	41.57
Lloyds TSB Bank PLC	5394E8CA5	09/26/13	09/26/33	100.000	VARIES	5.0070		0.118641	0.118478	0.118311	0.118139	0.117963		42.65	42.53
Lloyds TSB Bank PLC	5394E8CB3	10/17/13	10/17/33	100.000	VARIES	5.0356		0.120340	0.120210	0.120076	0.119939	0.119798		43.28	43.18
Lloyds TSB Bank PLC	5394E8CC1	10/25/13	10/25/33	100.000	VARIES	5.0339		0.115881	0.115318	0.114740	0.114148	0.113541		41.54	41.12
Lloyds TSB Bank PLC	5394E8CD9	11/27/13	11/27/28	97.000	VARIES	4.8307		0.119116	0.119291	0.119470	0.119653	0.119839		42.93	43.05
Lloyds TSB Bank PLC	5394E8CE7	11/27/13	11/27/33	100.000	VARIES	4.4797		0.102104	0.101830	0.101550	0.101263	0.100971		36.69	36.49
Lloyds TSB Bank PLC	5394E8CF4	12/27/13	12/27/28	100.000	VARIES	4.0355		0.099149	0.099283	0.099419	0.099559	0.099701		35.72	35.82
Lloyds TSB Bank PLC	5394E8CG2	01/29/14	01/29/34	100.000	VARIES	4.7510		0.112745	0.111085	0.110968	0.110848	0.110726		40.02	39.89
Lloyds TSB Bank PLC	5394E8CK3	04/10/14	04/10/34	100.000	VARIES	4.6720		0.113182	0.112061	0.112116	0.112172	0.112230		40.46	40.38
Lloyds TSB Bank PLC	5394E8CL1	04/25/14	04/25/34	100.000	VARIES	3.7159		0.082334	0.079725	0.079592	0.079457	0.079320		28.99	28.61
Macon CNTYS SD #11, IL	555495DS6	05/06/15	12/01/18	107.392	VARIES	1.8335		0.052019	0.051478					17.07	
Macon CNTYS SD #11, IL	555495DT4	05/06/15	12/01/19	109.091	VARIES	2.1341		0.061723	0.061122	0.060515	0.059901			22.08	19.86
Macon CNTYS SD #11, IL	555495DU1	05/06/15	12/01/20	109.863	VARIES	2.3354		0.068451	0.067872	0.067286	0.066693	0.066093		24.50	24.08
Macon CNTYS DIST 537, IL	555545BU5	04/01/10	12/01/18	105.024	VARIES	4.2244		0.118169	0.117761					38.92	
MACON CHRISTIAN DEWITT E	555545EF5	11/08/17	12/01/19	105.183	5.300	2.6805	4.15	0.078452	0.079504	0.076371	0.075421			28.37	25.03
Macon CNTYS SD #9, IL	555864AH0	05/24/13	12/01/18	106.171	VARIES	2.0893		0.058700	0.058370					19.31	
Macon CNTYS SD #9, IL	555864AJ6	05/24/13	12/01/19	106.514	VARIES	2.4385		0.069131	0.068788	0.068442	0.068091			24.80	22.52

\* Called in 2018; reportable OID is computed to call date.

\*\* These calculations may be revised.



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Macon CNTYS SD #9, IL	555864AK3	05/24/13	12/01/20	105.634	VARIES	2.6887		0.076422	0.076142	0.075859	0.075572	0.075281	27.44	27.24
Marion County, IL	56884PAQ0	06/02/16	12/01/21	106.954	3.550	2.2000	36.96	0.064254	0.063876	0.063494	0.063108	0.062717	23.04	22.77
Marion CNTY SD #133, IL	568870BJ7	05/05/15	12/01/19	113.641	VARIES	2.7710		0.081777	0.080600	0.079408	0.078199		29.16	25.99
Marion CNTY SD #133, IL	568870BK4	05/05/15	12/01/20	116.003	VARIES	3.0724		0.093061	0.091824	0.090567	0.089291	0.087996	33.20	32.30
Marion CNTY SD #133, IL	568870BL2	05/05/15	12/01/21	116.656	VARIES	3.3738		0.103723	0.102544	0.101346	0.100127	0.098887	37.06	36.19
Marion CNTY SD #133, IL	568870BM0	05/05/15	12/01/22	117.424	VARIES	3.5754		0.111382	0.110269	0.109137	0.107984	0.106811	39.83	39.01
Marion CNTY SD #133, IL	568870BN8	05/05/15	12/01/23	119.592	VARIES	3.7759		0.120100	0.118958	0.117795	0.116611	0.115403	42.96	42.12
Marion County, OR	56913RAS7	03/28/02	06/01/18	31.307	0.000	7.3093	657.55	0.195876					29.38	
Marion County, OR	56913RAT5	03/28/02	06/01/19	28.898	0.000	7.3592	613.79	0.183421	0.190170	0.197168			67.66	29.58
Marion County, OR	56913RAU2	03/28/02	06/01/20	26.649	0.000	7.4091	572.36	0.171584	0.177940	0.184532	0.191368	0.198457	63.30	68.08
Mashantucket Western	574754AL1	07/01/13	07/01/26	53.461	6.350	N/A		0.274332	0.281318	0.288773	0.296733	0.304256	101.33	107.18
Mashantucket Western	574754AM9	07/01/13	07/01/36	14.695	1.000	N/A		0.170213	0.186958	0.205350	0.225552	0.247742	67.49	81.42
Mason CNTYS SD #191, IL	574816BW3	07/02/10	12/01/18	106.295	VARIES	4.3308		0.121372	0.120842				39.96	
Mason CNTYS SD #191, IL	574816BX1	07/02/10	12/01/19	105.637	VARIES	4.7793		0.134688	0.134223	0.133746	0.133258		48.38	44.05
Mclean County, IL	582001FB4	06/30/14	12/01/18	99.601	VARIES	2.2168		0.060799	0.061186				20.13	
Mclean County, IL	582001FD0	06/30/14	12/01/20	99.401	VARIES	3.1536		0.086534	0.086475	0.086415	0.086354	0.086292	31.14	31.09
Mclean County, IL	582001FE8	06/30/14	12/01/21	112.369	VARIES	3.6290		0.107769	0.106952	0.106121	0.105274	0.104412	38.60	38.00
Mclean County, IL	582001FF5	06/30/14	12/01/22	111.828	VARIES	3.8797		0.115636	0.114916	0.114181	0.113432	0.112669	41.46	40.93
Mclean County, IL	582001FG3	06/30/14	12/01/23	110.876	VARIES	4.1300		0.122999	0.122384	0.121756	0.121116	0.120462	44.13	43.68
Mclean County, IL	582001FH1	06/30/14	12/01/24	109.553	VARIES	4.3801		0.129809	0.129306	0.128792	0.128266	0.127729	46.61	46.24
Menard Cass Counties, IL	586362FE0	10/30/15	12/01/18	105.955	VARIES	1.9923		0.056436	0.055891				18.53	
Mexican States	593048BN0	03/30/01	12/30/19	89.000	8.125	9.3823	87.58	0.029074	0.030438	0.031866	0.033361		10.71	11.71
Miami-Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7676	79.32	0.038594	0.040286	0.042052	0.043896	0.045820	14.25	15.53
Molina Healthcare Inc.	60855RAD2	09/05/14	08/15/44*	100.500	VARIES	7.5078		0.249462	0.257133	0.265091			58.58*	
Molina Healthcare Inc.	60855RAE0	09/05/14	08/15/44*	100.500	VARIES	7.5078		0.249462	0.257133	0.265091			58.58*	
MOOD MEDIA BORROWER LLC	614875AB8	06/28/17	07/01/24	65.470	VARIES	24.9700	45.25	0.270222	0.295333	0.323278	0.354333		101.80	121.97
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422		0.118372	0.119227	0.120102	0.120998	0.121914	42.94	43.58
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	VARIES	4.6440		0.116479	0.117491	0.118527	0.119586	0.120671	42.32	43.08
Morgan Stanley	61745E2D2	01/24/11	01/24/20	100.000	VARIES	5.2662		0.147437	0.147313	0.147085	0.146851	0.146571	53.00	52.83
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160		0.155516	0.155445	0.155371	0.155251	0.155128	55.95	55.87
Morgan Stanley	61745E2F7	11/28/11	11/28/26	100.000	VARIES	6.0157		0.142708	0.143726	0.144774	0.145869	0.146996	51.63	52.39
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295		0.128482	0.129037	0.129608	0.130195	0.131546	46.53	47.07
Morgan Stanley	61745E2L4	07/07/11	07/07/20	100.000	VARIES	2.2423		0.012893	0.013037	0.013183	0.013331	0.013481	4.72	4.82
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857		0.160090	0.160086	0.160082	0.160078	0.160073	57.63	57.63
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541		0.136581	0.136055	0.135514	0.135467	0.135417	48.90	48.76
Morgan Stanley	61745E2Z3	11/30/11	11/30/31	100.000	VARIES	6.7334		0.152777	0.153490	0.154228	0.154994	0.155785	55.17	55.71
Morgan Stanley	61745E3D1	02/14/11	02/14/31	100.000	VARIES	6.0719		0.136306	0.136580	0.136862	0.137152	0.138103	49.20	49.49
Morgan Stanley	61745E3R0	02/11/11	02/11/20	100.000	VARIES	5.7501		0.162045	0.161669	0.161226	0.160770	0.160255	58.15	57.82
Morgan Stanley	61745E3S8	07/29/11	07/29/31	100.000	VARIES	5.6231		0.136654	0.136261	0.135857	0.136039	0.136225	49.00	49.00
Morgan Stanley	61745E3T6	12/27/11	12/27/26	100.000	VARIES	6.9292		0.160336	0.161637	0.162982	0.164461	0.165991	57.97	58.95
Morgan Stanley	61745E3W9	08/17/10	08/17/20	100.000	VARIES	2.7071		0.021907	0.022204	0.022504	0.022809	0.023118	8.02	8.24
Morgan Stanley	61745E3Y5	07/29/11	07/29/26	100.000	VARIES	5.4529		0.123553	0.123970	0.124398	0.125378	0.126385	44.68	45.26

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								-----	-----	-----	-----	-----	-----	-----
Morgan Stanley	61745E4E8	07/29/11	07/29/26	100.000	VARIES	5.4933		0.134023	0.134518	0.135026	0.136055	0.137113	48.49	49.11
Morgan Stanley	61745E4K4	02/18/11	02/18/20	100.000	VARIES	2.8599		0.016751	0.016990	0.017233	0.017480	0.017730	6.14	6.31
Morgan Stanley	61745E4L2	07/29/11	07/29/26	100.000	VARIES	5.5117		0.126322	0.126679	0.127045	0.128120	0.129225	45.65	46.26
Morgan Stanley	61745E4M0	12/23/11	12/23/18	100.000	VARIES	4.9659		0.025281	0.025004				8.85	
Morgan Stanley	61745E4T5	01/13/12	01/13/32	100.000	VARIES	6.1787		0.134344	0.134822	0.135314	0.135821	0.136557	48.61	49.01
Morgan Stanley	61745E5R8	03/15/11	03/15/21	100.000	VARIES	5.2217		0.147028	0.146835	0.146581	0.146321	0.146013	52.85	52.66
Morgan Stanley	61745E5S6	08/22/11	08/22/31	100.000	VARIES	5.6565		0.136130	0.136774	0.137436	0.138310	0.139209	49.29	49.86
Morgan Stanley	61745E5W7	08/31/10	08/31/20	100.000	VARIES	2.8095		0.013057	0.013024	0.013426	0.013393	0.013730	4.81	4.93
Morgan Stanley	61745E5X5	03/22/11	03/22/31	100.000	VARIES	5.8739		0.159019	0.159273	0.159536	0.159805	0.159998	57.34	57.53
Morgan Stanley	61745E5Z0	01/31/12	01/31/32	100.000	VARIES	5.6272		0.134569	0.134764	0.134964	0.135170	0.135615	48.54	48.72
Morgan Stanley	61745E6D8	03/23/11	03/23/26	100.000	VARIES	5.5647		0.152377	0.152622	0.152941	0.153268	0.153605	54.96	55.18
Morgan Stanley	61745E6E6	08/24/11	08/24/23	100.000	VARIES	4.5799		0.128577	0.128569	0.128561	0.128519	0.128475	46.28	46.26
Morgan Stanley	61745E6M8	02/15/12	02/15/19	100.000	VARIES	5.4092		0.151306	0.151061	0.150663			54.34	6.63
Morgan Stanley	61745E6R7	03/25/11	03/25/31	100.000	VARIES	5.9463		0.142696	0.143351	0.144026	0.144721	0.145624	51.62	52.13
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIES	5.5533		0.151911	0.151978	0.152048	0.152119	0.152252	54.71	54.77
Morgan Stanley	61745E6Y2	08/12/11	08/12/23	100.000	VARIES	5.0167		0.140409	0.140383	0.140356	0.140318	0.140279	50.54	50.51
Morgan Stanley	61745E7E5	08/31/11	08/31/26	100.000	VARIES	5.5216		0.124792	0.122841	0.124965	0.123891	0.126254	45.21	45.57
Morgan Stanley	61745E7K1	03/31/11	04/01/21	100.000	VARIES	5.3224		0.150446	0.150217	0.149891	0.149557	0.149149	54.07	53.83
Morgan Stanley	61745ED65	04/08/11	04/08/26	100.000	VARIES	5.9065		0.162126	0.162394	0.162741	0.163098	0.163466	58.46	58.71
Morgan Stanley	61745EE49	04/15/11	04/15/26	100.000	VARIES	5.7613		0.151996	0.152248	0.152692	0.153149	0.153619	54.82	55.12
Morgan Stanley	61745EE98	09/22/10	09/22/19	100.000	VARIES	2.8227		0.020573	0.020864	0.021158	0.021457		7.52	5.58
Morgan Stanley	61745EF22	04/15/11	04/15/26	100.000	VARIES	5.8397		0.170148	0.170202	0.170258	0.170316	0.170375	61.27	61.31
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIES	6.0399		0.163600	0.163580	0.163559	0.163537	0.163685	58.89	58.88
Morgan Stanley	61745EF89	04/15/11	04/15/21	100.000	VARIES	2.2565		0.007234	0.007316	0.007398	0.007482	0.007566	2.63	2.69
Morgan Stanley	61745EF97	08/31/11	08/31/31	100.000	VARIES	5.6735		0.135745	0.134054	0.136821	0.135378	0.137683	49.37	49.78
Morgan Stanley	61745EG62	04/25/11	04/25/23	100.000	VARIES	5.6779		0.156417	0.155686	0.156539	0.155682	0.155616	56.97	56.92
Morgan Stanley	61745EH46	04/26/11	04/26/26	100.000	VARIES	5.7525		0.131516	0.131261	0.132963	0.133240	0.134272	48.05	48.67
Morgan Stanley	61745EJ28	04/29/11	04/29/26	100.000	VARIES	5.7372		0.140913	0.140947	0.140982	0.141018	0.141738	50.74	50.81
Morgan Stanley	61745EJ93	09/09/11	09/09/26	100.000	VARIES	5.8527		0.140689	0.141487	0.142309	0.143154	0.144025	50.97	51.58
Morgan Stanley	61745EL33	09/30/10	09/30/19	100.000	VARIES	2.8241		0.029784	0.030205	0.030632	0.031064		10.88	8.32
Morgan Stanley	61745EL41	04/29/11	04/29/18	100.000	VARIES	1.6126		0.010735					1.27	
Morgan Stanley	61745EL58	09/16/11	09/16/31	100.000	VARIES	5.8547		0.134870	0.135718	0.136592	0.137491	0.138417	48.89	49.53
Morgan Stanley	61745EL90	10/15/10	10/15/19	100.000	VARIES	2.5026		0.018858	0.019094	0.019332	0.019574		6.87	5.53
Morgan Stanley	61745EM32	09/22/11	09/22/26	100.000	VARIES	5.5348		0.132905	0.133620	0.134354	0.135242	0.136155	48.12	48.71
Morgan Stanley	61745EM81	05/17/11	05/17/23	100.000	VARIES	5.1511		0.144378	0.144346	0.144262	0.144176	0.144049	51.97	51.91
Morgan Stanley	61745EN64	05/19/11	05/19/26	100.000	VARIES	5.5224		0.139606	0.137096	0.139615	0.137588	0.139358	50.49	50.58
Morgan Stanley	61745EN72	09/30/11	09/30/31	100.000	VARIES	6.1252		0.134169	0.135175	0.136212	0.137423	0.138671	48.67	49.48
Morgan Stanley	61745EP47	05/12/11	05/12/21	100.000	VARIES	1.9923		0.013774	0.013911	0.014050	0.014190	0.014331	5.00	5.10
Morgan Stanley	61745ER52	10/15/10	10/15/19	100.000	VARIES	2.6938		0.023822	0.024143	0.024468	0.024798		8.68	7.01
Morgan Stanley	61745ER60	05/31/11	05/31/31	100.000	VARIES	5.6682		0.137779	0.137529	0.137273	0.137009	0.137231	49.54	49.37
Morgan Stanley	61745ES28	06/24/10	06/24/20	100.000	VARIES	5.8923		0.167739	0.167062	0.166365	0.165513	0.164636	60.25	59.73
Morgan Stanley	61745ET27	05/31/11	05/31/26	100.000	VARIES	5.5394		0.149655	0.149605	0.149644	0.149684	0.149725	53.87	53.88

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Morgan Stanley	61745EU66	06/10/11	06/10/26	100.000	VARIES	5.3579	0.147951	0.147682	0.147532	0.147378	0.147219	53.21	53.08	
Morgan Stanley	61745EV40	06/14/11	06/14/21	100.000	VARIES	2.3142	0.014579	0.014748	0.014918	0.015091	0.015266	5.28	5.41	
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIES	5.9022	0.152923	0.153958	0.155023	0.156119	0.156846	55.58	56.30	
Morgan Stanley	61745EW23	06/23/11	06/23/26	100.000	VARIES	5.4880	0.126584	0.126930	0.127854	0.128804	0.129779	45.64	46.21	
Morgan Stanley	61745EW31	10/27/11	10/27/31	100.000	VARIES	6.4618	0.175134	0.175210	0.175289	0.175472	0.175660	63.07	63.16	
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIES	6.4553	0.168711	0.170011	0.170951	0.171922	0.172923	61.31	62.01	
Morgan Stanley	61745EW72	11/23/10	11/23/19	100.000	VARIES	2.3594	0.018686	0.018906	0.019129	0.019355		6.78	6.20	
Morgan Stanley	61745EX63	06/30/11	06/30/31	100.000	VARIES	5.7759	0.138362	0.138097	0.137824	0.137544	0.137846	49.76	49.57	
Morgan Stanley	61745EY21	07/15/10	07/15/20	100.000	VARIES	3.4515	0.023234	0.023634	0.024042	0.024457	0.024879	8.57	8.87	
Morgan Stanley	61745EY39	12/15/10	12/15/19	100.000	VARIES	5.6449	0.159728	0.159061	0.158375	0.157600		57.36	54.34	
Morgan Stanley	61745EY47	06/30/11	06/30/26	100.000	VARIES	5.5720	0.138453	0.139139	0.140043	0.140972	0.141927	49.97	50.58	
Morgan Stanley	61745EZ79	12/15/10	12/15/19	100.000	VARIES	2.6578	0.032565	0.032998	0.033437	0.033881		11.82	11.58	
Morgan Stanley	61745EZ87	07/07/11	07/07/26	100.000	VARIES	5.7789	0.142819	0.143980	0.145173	0.146402	0.147665	52.03	52.92	
Morgan Stanley	61745EZ95	11/29/11	11/29/19	100.000	VARIES	5.8964	0.164582	0.164392	0.164197	0.163995		59.20	53.82	
Morgan Stanley	61746BDP8	02/04/14	02/04/19	100.000	0.000	2.5695	0.078047	0.079049	0.080065			28.57	2.64	
Morgan Stanley	6174822R4	10/31/12	10/31/19	100.000	0.000	3.3499	0.109867	0.111707	0.113578	0.115481		40.11	34.30	
Morgan Stanley	6174823M4	11/30/12	11/29/19	100.000	0.000	3.2127	0.104650	0.106331	0.108039	0.109775		38.09	35.75	
Morgan Stanley	6174824H4	04/30/13	04/28/23	100.000	VARIES	3.0093	0.080935	0.081110	0.081304	0.081501	0.081720	29.19	29.33	
Morgan Stanley	6174824W1	05/30/13	05/30/28	100.000	VARIES	3.5684	0.094702	0.094855	0.095010	0.095168	0.095353	34.13	34.24	
Morgan Stanley	6174824Z4	07/03/13	06/29/20	100.000	0.000	3.7329	0.122418	0.124703	0.127031	0.129402	0.131817	44.49	46.17	
Morgan Stanley	617482F41	01/30/12	01/30/18	100.000	0.000	4.7546	0.171022					4.96		
Morgan Stanley	617482F90	02/29/12	02/28/19	100.000	0.000	5.2371	0.192252	0.194069	0.202452			71.76	11.74	
Morgan Stanley	617482G73	03/30/12	03/29/18	100.000	0.000	4.9522	0.180007					15.84		
Morgan Stanley	617482H23	03/16/12	03/16/27	100.000	VARIES	6.4024	0.167741	0.167407	0.167063	0.167016	0.166968	60.26	60.12	
Morgan Stanley	617482K45	04/25/12	04/26/27*	100.000	VARIES	6.3672	0.163489					18.80*		
Morgan Stanley	617482L93	01/31/12	01/31/18	100.000	0.000	4.6981	0.168477					4.89		
Morgan Stanley	617482M27	02/29/12	02/28/18	100.000	0.000	5.1562	0.188462					10.93		
Morgan Stanley	617482M68	03/30/12	03/29/18	100.000	0.000	4.9684	0.180753					15.91		
Morgan Stanley	617482N26	04/30/12	04/30/18	100.000	0.000	5.1860	0.190908					22.72		
Morgan Stanley	617482N83	07/05/12	07/03/19	100.000	0.000	5.1923	0.186312	0.191149	0.196112	0.201203		69.69	36.61	
Morgan Stanley	617482P73	10/03/12	10/03/18	100.000	0.000	3.2792	0.107176	0.108934				29.47		
Morgan Stanley	617482PU2	12/22/10	12/22/25	100.000	VARIES	6.2468	0.162034	0.161998	0.161960	0.162275	0.162599	58.32	58.37	
Morgan Stanley	617482Q23	10/31/12	10/31/19	100.000	0.000	3.3725	0.110732	0.112599	0.114497	0.116428		40.43	34.58	
Morgan Stanley	617482QY3	02/08/11	12/22/20	100.000	VARIES	N/A	0.148804	0.149018	0.149336	0.149662	0.150096	53.69	53.93	
Morgan Stanley	617482R63	06/04/12	06/04/27*	100.000	VARIES	6.4700	0.179175					27.59*		
Morgan Stanley	617482RH9	02/28/11	02/27/26	100.000	VARIES	5.9551	0.156969	0.156913	0.156855	0.156795	0.156951	56.48	56.47	
Morgan Stanley	617482T95	07/31/12	07/31/18	100.000	0.000	4.8289	0.170276	0.174387				36.33		
Morgan Stanley	617482UH5	05/31/11	05/29/26	100.000	VARIES	5.3835	0.145358	0.145058	0.144960	0.144860	0.144757	52.26	52.16	
Morgan Stanley	617482UY8	06/15/11	06/13/31	100.000	VARIES	5.5345	0.138630	0.138329	0.138018	0.137699	0.137707	49.84	49.62	
Morgan Stanley	617482VB7	06/30/11	06/30/31	100.000	VARIES	5.5330	0.140019	0.139605	0.139453	0.139297	0.139136	50.33	50.17	
Morgan Stanley	617482W75	08/31/12	08/31/18	100.000	0.000	4.3348	0.148384	0.149129				36.05		
Morgan Stanley	617482X90	09/28/12	09/28/18	100.000	0.000	3.2592	0.106417	0.108151				28.73		

\* Called in 2018; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
								-----	-----	-----	-----	-----	-----	-----
Morgan Stanley	617482XG4	08/30/11	08/29/31	100.000	VARIABLE	6.1189	0.152950	0.153311	0.151981	0.152610	0.150741	55.77	55.43	
Morgan Stanley	617482YD0	09/16/11	09/14/18	100.000	0.000	5.1470	0.193891	0.198881				49.95		
Morgan Stanley	61755S412	08/02/12	07/30/18	100.000	0.000	4.5511	0.158281	0.161883				33.73		
Morgan Stanley	61758S260	09/04/14	02/28/22	100.000	0.000	3.2754	0.099707	0.099688	0.103000	0.102980	0.105816	36.79	37.94	
Morgan Stanley	61758S559	09/02/14	07/03/23	100.000	0.000	3.4567	0.105826	0.107655	0.109515	0.111408	0.113334	39.08	40.45	
Morgan Stanley	61758S625	10/03/14	03/31/22	100.000	0.000	3.6906	0.114381	0.116492	0.118642	0.120831	0.123061	41.94	43.51	
Morgan Stanley	61760E309	02/25/11	02/22/18	100.000	0.000	4.9086	0.186799					9.53		
Morgan Stanley	61760E341	06/29/11	06/24/26	100.000	1.000	5.3273	0.196831	0.201334	0.205957	0.210703	0.215575	71.73	75.07	
Morgan Stanley	61760QAB0	02/29/12	02/29/32	100.000	VARIABLE	5.1014	0.118157	0.116660	0.119041	0.117551	0.119398	42.96	43.22	
Morgan Stanley	61760QAC8	02/29/12	02/29/32	100.000	VARIABLE	5.1025	0.131496	0.129083	0.131203	0.129044	0.130442	47.52	47.40	
Morgan Stanley	61760QAG9	03/15/12	03/15/32	100.000	VARIABLE	5.5710	0.130174	0.130335	0.130499	0.130669	0.131144	46.93	47.08	
Morgan Stanley	61760QAK0	03/30/12	03/30/32	100.000	VARIABLE	5.8741	0.133182	0.133140	0.133698	0.134272	0.134863	47.98	48.34	
Morgan Stanley	61760QAN4	03/30/12	03/30/32	100.000	VARIABLE	6.0912	0.149146	0.148320	0.148134	0.147941	0.147743	53.45	53.26	
Morgan Stanley	61760QAP9	03/30/12	03/30/27	100.000	VARIABLE	5.8451	0.138387	0.138520	0.139324	0.140151	0.141003	49.93	50.46	
Morgan Stanley	61760QAW4	04/30/12	04/30/32	100.000	VARIABLE	5.9580	0.135980	0.136051	0.136721	0.137412	0.138123	49.01	49.43	
Morgan Stanley	61760QAY0	04/16/12	04/16/19	100.000	VARIABLE	3.3327	0.015403	0.015660	0.015921			5.63	1.67	
Morgan Stanley	61760QBE3	05/21/12	05/21/21	100.000	VARIABLE	3.6559	0.016050	0.016343	0.016642	0.016946	0.017256	5.85	6.07	
Morgan Stanley	61760QBG8	05/16/12	05/16/22	100.000	VARIABLE	3.9371	0.022569	0.023013	0.023466	0.023928	0.024399	8.25	8.57	
Morgan Stanley	61760QBH6	05/31/12	05/31/27	100.000	VARIABLE	6.1478	0.142144	0.142123	0.142102	0.142080	0.142734	51.17	51.17	
Morgan Stanley	61760QBJ2	05/31/12	05/31/27	100.000	VARIABLE	6.1478	0.142144	0.142123	0.142102	0.142080	0.142734	51.17	51.17	
Morgan Stanley	61760QBM5	06/15/12	06/15/19	100.000	VARIABLE	4.3022	0.021741	0.022208	0.022686			7.93	3.72	
Morgan Stanley	61760QBR4	08/02/12	08/02/19	100.000	VARIABLE	3.6421	0.016594	0.016896	0.017204	0.017517		6.12	3.69	
Morgan Stanley	61760QBV5	08/31/12	09/01/19	100.000	VARIABLE	3.6021	0.015572	0.015852	0.016138	0.016428		5.72	3.93	
Morgan Stanley	61760QBY9	10/15/12	10/15/24	100.000	VARIABLE	4.4801	0.124696	0.124685	0.124648	0.124610	0.124571	44.89	44.86	
Morgan Stanley	61760QBZ6	10/10/12	10/10/24	100.000	VARIABLE	4.6395	0.128883	0.128862	0.128841	0.128852	0.128864	46.39	46.39	
Morgan Stanley	61760QCB8	11/28/12	11/28/27	100.000	VARIABLE	4.4679	0.138301	0.139111	0.139939	0.139962	0.139986	49.99	50.38	
Morgan Stanley	61760QCD4	12/28/12	12/28/22	100.000	VARIABLE	2.1577	0.008725	0.008819	0.008914	0.009011	0.009108	3.16	3.23	
Morgan Stanley	61760QCG7	01/31/13	01/31/23	100.000	VARIABLE	2.1326	0.009457	0.009558	0.009660	0.009763	0.009867	3.45	3.53	
Morgan Stanley	61760QCJ1	02/15/13	02/15/18	100.000	VARIABLE	1.6303	0.009373					0.41		
Morgan Stanley	61760QCK8	02/28/13	03/01/23	100.000	VARIABLE	1.9099	0.009328	0.009417	0.009507	0.009597	0.009689	3.40	3.46	
Morgan Stanley	61760QCQ5	06/28/13	06/28/28	100.000	VARIABLE	3.9696	0.096577	0.096822	0.097072	0.097327	0.097904	34.81	34.99	
Morgan Stanley	61760QCR3	06/07/13	06/07/20	100.000	VARIABLE	1.7754	0.011698	0.011802	0.011907	0.012012	0.012119	4.23	4.31	
Morgan Stanley	61760QCS1	06/07/13	06/07/28	100.000	VARIABLE	4.0272	0.097386	0.097141	0.096891	0.096635	0.097019	35.00	34.84	
Morgan Stanley	61760QCT9	06/28/13	06/28/28	100.000	VARIABLE	4.5851	0.108749	0.109055	0.109368	0.109689	0.110440	39.21	39.43	
Morgan Stanley	61760QCV4	06/28/13	06/28/28	100.000	VARIABLE	4.3010	0.108737	0.108870	0.109425	0.109992	0.110571	39.17	39.50	
Morgan Stanley	61760QCW2	06/28/13	06/28/28	100.000	VARIABLE	4.2811	0.108266	0.108415	0.108976	0.109549	0.110134	39.00	39.34	
Morgan Stanley	61760QCY8	07/31/13	07/31/28	100.000	VARIABLE	4.5084	0.113085	0.113131	0.113178	0.113709	0.114252	40.73	41.00	
Morgan Stanley	61760QCZ5	07/31/13	07/31/33	100.000	VARIABLE	4.4981	0.108275	0.107818	0.107351	0.107638	0.107931	38.76	38.79	
Morgan Stanley	61760QDB7	08/19/13	08/19/33	100.000	VARIABLE	4.7352	0.117918	0.118263	0.118616	0.118978	0.119348	42.60	42.86	
Morgan Stanley	61760QDD3	08/19/13	08/19/33	100.000	VARIABLE	4.5466	0.106325	0.106278	0.106229	0.106179	0.106128	38.26	38.22	
Morgan Stanley	61760QDE1	08/28/13	08/28/33	100.000	VARIABLE	4.4982	0.103985	0.103774	0.103559	0.103339	0.103113	37.34	37.19	
Morgan Stanley	61760QDH4	09/06/13	09/06/21	100.000	VARIABLE	2.3953	0.009983	0.010103	0.010224	0.010346	0.010470	3.64	3.73	

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
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Morgan Stanley	61760QDL5	09/26/13	09/26/33	100.000	VARIES	4.6879		0.110925	0.110916	0.110907	0.110897	0.110888	39.93	39.92
Morgan Stanley	61760QDR2	11/27/13	11/27/33	100.000	VARIES	4.4302		0.101794	0.101597	0.101395	0.101189	0.100978	36.60	36.45
Morgan Stanley	61760QEC4	03/31/14	03/31/34	100.000	VARIES	4.3149		0.106363	0.104851	0.104914	0.104979	0.105045	37.89	37.79
Morgan Stanley	61760QEZ3	09/17/14	09/17/34	100.000	VARIES	2.6675		0.010988	0.010329	0.009662	0.009791	0.009921	3.70	3.53
Morgan Stanley	61760QFH2	10/30/14	10/30/24	100.000	VARIES	2.1052		0.055550	0.055745	0.055942	0.056142	0.056343	20.06	20.20
Morgan Stanley	61760QGA6	05/27/15	05/27/30	100.000	VARIES	2.7018		0.010171	0.009899	0.009624	0.009345	0.009062	3.59	3.40
Morgan Stanley	61760QGB4	05/20/15	05/20/25	100.000	VARIES	2.6352		0.007925	0.007660	0.007761	0.007863	0.007967	2.80	2.82
Morgan Stanley	61760QGP3	06/30/15	06/30/22	100.000	VARIES	1.5573		0.011125	0.011079	0.011033	0.010987	0.010940	4.00	3.96
Morgan Stanley	61760QGV0	07/31/15	07/31/27	100.000	VARIES	2.7160		0.009584	0.009174	0.008759	0.008878	0.008999	3.25	3.21
Morgan Stanley	61760QGW8	07/31/15	07/31/27	100.000	VARIES	2.7281		0.010693	0.010234	0.009769	0.009902	0.010037	3.63	3.58
Morgan Stanley	61760QHA5	08/28/15	08/28/25	100.000	VARIES	2.5293		0.007952	0.007708	0.007461	0.007555	0.007651	2.76	2.73
Morgan Stanley	61760QH00	09/30/15	09/30/22	100.000	VARIES	1.6929		0.009393	0.009473	0.009553	0.009634	0.009715	3.41	3.47
Morgan Stanley	61760QHT4	10/07/15	10/07/25	100.000	VARIES	2.4403		0.009826	0.009536	0.009242	0.009355	0.009469	3.44	3.37
Morgan Stanley	61760QH20	11/10/15	11/10/25	100.000	VARIES	2.5656		0.008841	0.008566	0.008288	0.008394	0.008502	3.11	3.01
Morgan Stanley	61760QJ33	11/25/15	11/25/25	100.000	VARIES	2.4581		0.008769	0.008508	0.008244	0.008345	0.008448	3.09	2.99
Morgan Stanley	61760QJJ4	01/28/16	01/28/23	100.000	VARIES	2.2365	6.34	0.008737	0.008835	0.008934	0.009034	0.009135	3.19	3.26
Morgan Stanley	61760QJK1	02/17/16	02/17/26	100.000	VARIES	2.3885	12.55	0.017841	0.017346	0.016845	0.016338	0.016533	6.20	5.93
Morgan Stanley	61760QJS4	02/24/17	02/24/27	100.000	VARIES	2.8869	4.90	0.015692	0.015212	0.014726	0.014233	0.013733	5.44	5.09
Morgan Stanley	61760QJT2	03/20/17	03/20/27	100.000	VARIES	2.5542	2.29	0.007906	0.007528	0.007145	0.006758	0.006844	2.70	2.47
Morgan Stanley	61760QJV7	03/31/17	03/31/27	100.000	VARIES	2.8769	3.55	0.012836	0.012445	0.012048	0.011646	0.011239	4.48	4.19
Morgan Stanley	61760QKA1	09/30/16	09/30/26	100.000	VARIES	2.5378	8.90	0.019097	0.018557	0.018010	0.017456	0.016895	6.68	6.28
Morgan Stanley	61760QKE3	12/28/16	12/28/26	100.000	VARIES	2.2900	2.91	0.007715	0.007518	0.007317	0.007115	0.006910	2.74	2.60
Morgan Stanley	61760QKF0	12/30/16	12/30/26	100.000	VARIES	2.8667	5.13	0.013566	0.013136	0.012699	0.012256	0.011806	4.81	4.49
Morgan Stanley	61760QKH6	02/21/17	02/21/27	100.000	VARIES	2.7058	2.53	0.007932	0.007532	0.007127	0.006716	0.006807	2.68	2.45
MORGAN STANLEY	61760QKK9	06/30/17	06/30/27	100.000	VARIES	2.7385	2.39	0.012838	0.012465	0.012086	0.011702	0.011312	4.55	4.28
MORGAN STANLEY	61760QKQ6	08/02/17	08/02/27	100.000	VARIES	2.7106	2.09	0.014017	0.013629	0.013236	0.012838	0.012434	4.86	4.57
MORGAN STANLEY	61760QKR4	09/15/17	09/15/27	100.000	VARIES	2.6232	1.31	0.012394	0.012060	0.011723	0.011381	0.011034	4.33	4.09
MORGAN STANLEY	61760QKU7	09/29/17	09/29/27	100.000	VARIES	2.7477	1.17	0.012685	0.012330	0.011970	0.011605	0.011235	4.44	4.18
MORGAN STANLEY	61760QKZ6	03/22/18	03/22/28	100.000	VARIES	3.8651			0.105030	0.106683	0.104890	0.106176	30.10	38.56
MORGAN STANLEY	61760QLA0	04/03/18	04/03/28	100.000	VARIES	3.1280			0.008139	0.007702	0.007258	0.006807	2.14	2.61
MORGAN STANLEY	61760QLB8	04/03/18	04/03/28	100.000	VARIES	3.4407			0.018103	0.017050	0.015978	0.014888	4.76	5.75
MORGAN STANLEY	61760QLC6	05/03/18	05/03/28	100.000	VARIES	3.4370			0.012084	0.011381	0.010666	0.009940	2.84	3.88
MORGAN STANLEY	61760QLJ1	06/29/18	06/29/23	100.000	VARIES	3.3558			0.011912	0.011636	0.011356	0.011071	2.17	4.14
MORGAN STANLEY	61760QLM4	06/29/18	06/29/23	100.000	VARIES	3.2564			0.009150	0.008600	0.008041	0.008172	1.66	2.99
MORGAN STANLEY	61760QLN2	07/31/18	07/31/23	100.000	VARIES	3.2828				0.008968	0.008424	0.007872	1.35	2.97
Morgan Stanley	61760S126	02/05/14	07/31/19	100.000	0.000	2.4499		0.074087	0.074994	0.075913	0.076843		27.11	16.03
Morgan Stanley	61760S134	02/05/14	01/29/21	100.000	0.000	3.2801		0.102049	0.103722	0.105423	0.107152	0.108910	37.55	38.79
Morgan Stanley	61760S282	03/04/14	02/26/21	100.000	0.000	3.1844		0.098727	0.100299	0.101896	0.103519	0.105167	36.22	37.38
Morgan Stanley	61760S522	04/03/14	03/31/21	100.000	0.000	3.3225		0.103544	0.105265	0.107013	0.108791	0.110598	37.90	39.17
Morgan Stanley	61760S613	03/18/14	09/20/21	100.000	0.000	3.4354		0.107531	0.109378	0.111256	0.113167	0.115111	39.42	40.79
Morgan Stanley	61760S621	03/18/14	07/18/22	100.000	0.000	3.7451		0.117733	0.119938	0.122184	0.124472	0.126802	43.51	45.15
Morgan Stanley	61760S738	05/05/14	10/29/21	100.000	0.000	3.5626		0.111916	0.113910	0.115939	0.118004	0.120106	40.90	42.37

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019		
Morgan Stanley	61760T439	02/21/12	02/21/18	100.000	0.000	4.6585		0.166703							8.34	
Morgan Stanley	61760T488	03/02/12	02/27/18	100.000	0.000	5.0972		0.186621							10.45	
Morgan Stanley	61761H806	12/04/12	07/03/18	100.000	0.000	2.8587		0.090434	0.091726						16.69	
Morgan Stanley	61761JAG4	12/27/12	12/27/19	100.000	0.000	3.0561		0.098795	0.100304	0.101837	0.103393				35.85	36.53
Morgan Stanley	61761JAY5	01/31/13	07/31/20	100.000	0.000	3.2934		0.105970	0.107715	0.109488	0.111291	0.113124			38.99	40.29
Morgan Stanley	61761JB24	07/06/15	07/06/22	100.000	0.000	3.3973		0.100948	0.102663	0.104407	0.106180	0.107984			37.26	38.53
Morgan Stanley	61761JBB4	01/31/13	01/31/33*	100.000	VARIES	4.4963		0.114537							3.44*	
Morgan Stanley	61761JBC2	01/31/13	01/31/33*	100.000	VARIES	4.5027		0.122748							3.68*	
Morgan Stanley	61761JBJ7	01/14/13	01/14/28*	100.000	VARIES	4.1941		0.107465	0.107418						1.61*	
Morgan Stanley	61761JBK4	01/30/13	01/28/33*	100.000	VARIES	4.6735		0.115966	0.115540						3.36*	
Morgan Stanley	61761JBZ1	02/28/13	02/28/33*	100.000	VARIES	4.3577		0.117555							6.82*	
Morgan Stanley	61761JCA5	02/28/13	02/28/33*	100.000	VARIES	4.3508		0.108549							6.30*	
Morgan Stanley	61761JCB3	02/28/13	02/28/33*	100.000	VARIES	4.3518		0.110468							6.41*	
Morgan Stanley	61761JCC1	02/28/13	08/28/20	100.000	0.000	2.9762		0.094428	0.095833	0.097259	0.098707	0.100175			34.60	35.63
Morgan Stanley	61761JCN7	02/21/13	02/18/33*	100.000	VARIES	4.4838		0.114622	0.114336						5.84*	
Morgan Stanley	61761JDB2	02/20/13	02/18/33	100.000	VARIES	4.5201		0.114220	0.113916	0.113605	0.113287	0.113234			40.98	40.79
Morgan Stanley	61761JEU9	04/30/13	04/29/33*	100.000	VARIES	3.9394		0.100188							11.82*	
Morgan Stanley	61761JGF0	05/08/13	05/06/33	100.000	VARIES	3.9967		0.103477	0.103195	0.102906	0.102612	0.102537			37.17	36.97
Morgan Stanley	61761JGH6	05/30/13	05/31/33	100.000	VARIES	4.3438		0.110695	0.109849	0.110205	0.109351	0.109316			40.23	40.04
Morgan Stanley	61761JGS2	05/24/13	05/24/33	100.000	VARIES	4.1821		0.106440	0.106212	0.105980	0.105743	0.105726			38.26	38.10
Morgan Stanley	61761JHD4	06/28/13	06/28/33	100.000	VARIES	5.2916		0.134643	0.134267	0.133880	0.133484	0.133427			48.40	48.12
Morgan Stanley	61761JHJ1	06/28/13	06/28/21	100.000	0.000	4.0232		0.133693	0.136383	0.139126	0.141925	0.144780			48.63	50.61
Morgan Stanley	61761JJB6	06/18/13	06/18/32	100.000	VARIES	4.7373		0.123482	0.123221	0.122954	0.122681	0.122650			44.40	44.21
Morgan Stanley	61761JJF7	06/25/13	06/25/21	100.000	0.000	3.9339		0.130215	0.132776	0.135388	0.138051	0.140766			47.37	49.25
Morgan Stanley	61761JJP5	07/31/13	07/29/33	100.000	VARIES	4.8133		0.123958	0.123684	0.123403	0.123116	0.122822			44.49	44.29
Morgan Stanley	61761JJW0	07/31/13	01/29/21	100.000	0.000	3.5968		0.115211	0.117283	0.119393	0.121540	0.123725			42.48	44.03
Morgan Stanley	61761JJY6	07/15/13	07/15/33	99.000	VARIES	4.8838		0.127192	0.127027	0.126859	0.126686	0.126509			45.70	45.58
Morgan Stanley	61761JKJ7	08/30/13	02/26/21	100.000	0.000	3.7094		0.119308	0.121520	0.123774	0.126070	0.128408			43.91	45.55
Morgan Stanley	61761JKL2	08/30/13	08/30/33	100.000	VARIES	5.0532		0.128833	0.127871	0.128308	0.127336	0.127059			46.78	46.50
Morgan Stanley	61761JKY4	09/30/13	09/30/33	100.000	VARIES	4.8148		0.124439	0.124244	0.124045	0.123840	0.123631			44.73	44.58
Morgan Stanley	61761JLF4	09/30/13	09/30/20	100.000	0.000	3.4026		0.108175	0.110015	0.111887	0.113791	0.115726			39.61	40.97
Morgan Stanley	61761JLU1	09/30/13	09/30/33	100.000	VARIES	4.8742		0.128411	0.128257	0.128099	0.127937	0.127771			46.17	46.06
Morgan Stanley	61761JLY3	10/31/13	10/31/33	100.000	VARIES	4.7082		0.120543	0.120207	0.119863	0.119511	0.119151			43.29	43.04
Morgan Stanley	61761JMC0	10/31/13	10/29/21	100.000	0.000	3.4604		0.110252	0.112159	0.114100	0.116074	0.118082			40.27	41.68
Morgan Stanley	61761JMW6	11/29/13	03/29/22	100.000	0.000	3.7206		0.119040	0.121254	0.123510	0.125808	0.128148			43.66	45.30
Morgan Stanley	61761JMZ9	12/26/13	06/27/22	100.000	0.000	3.9457		0.128157	0.130685	0.133264	0.135893	0.138574			46.61	48.47
Morgan Stanley	61761JNF2	12/26/13	12/27/33	100.000	VARIES	4.7412		0.121955	0.121109	0.121590	0.120737	0.120545			44.36	44.22
Morgan Stanley	61761JQC6	04/30/14	10/30/20	100.000	0.000	3.2667		0.101639	0.103299	0.104987	0.106702	0.108444			37.09	38.31
Morgan Stanley	61761JQT9	05/30/14	11/30/20	100.000	0.000	3.1489		0.096512	0.097496	0.099575	0.100590	0.102174			35.50	36.61
Morgan Stanley	61761JRH4	06/30/14	06/30/21	100.000	0.000	3.0261		0.093376	0.094789	0.096223	0.097679	0.099157			33.87	34.91
Morgan Stanley	61761JUW7	11/25/14	11/25/20	100.000	0.000	3.1262		0.095309	0.096799	0.098312	0.099849	0.101410			34.69	35.78
Morgan Stanley	61761JVF3	12/31/14	12/31/20	100.000	0.000	3.0557		0.092965	0.094385	0.095827	0.097292	0.098778			33.73	34.76

\* Called in 2018; reportable OID is computed to call date.

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
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Morgan Stanley	61761JVY2	01/30/15	01/29/21	100.000	0.000	2.7901		0.083057	0.084216	0.085390	0.086582	0.087790	30.46	31.32
Morgan Stanley	61761JWZ8	02/24/15	02/24/23	100.000	0.000	3.1504		0.094623	0.096113	0.097627	0.099165	0.100727	34.71	35.82
Morgan Stanley	61761JXP9	03/03/15	03/03/25	100.000	0.000	3.5983		0.109275	0.111241	0.113242	0.115280	0.117354	40.16	41.62
Morgan Stanley	61761JZB8	06/03/15	06/03/22	100.000	0.000	3.2133		0.096662	0.098215	0.099793	0.101396	0.103025	35.17	36.30
Morgan Stanley	61761M201	01/04/13	01/02/18	100.000	0.000	2.5385		0.078981						0.08
Morgan Stanley	61761S125	06/04/14	11/29/19	100.000	0.000	2.7571		0.084259	0.085420	0.086598	0.087791		30.62	28.62
Morgan Stanley	61761S331	07/03/14	12/31/21	100.000	0.000	3.3219		0.103534	0.105254	0.107002	0.108780	0.110586	37.59	38.84
Morgan Stanley	61761S562	07/03/14	07/03/19	100.000	0.000	2.3357		0.069563	0.070375	0.071197	0.072029		25.48	13.11
Morgan Stanley	61761S661	08/05/14	04/30/20	100.000	0.000	2.9149		0.088926	0.090222	0.091537	0.092871	0.094225	32.41	33.36
Morgan Stanley	61761S679	08/05/14	01/31/22	100.000	0.000	3.4470		0.103733	0.107269	0.107339	0.110999	0.111071	39.06	40.42
Morgan Stanley	61762E190	05/03/13	08/03/18	100.000	0.000	2.0679		0.062691	0.063339				13.41	
Morgan Stanley	61762E299	06/05/13	05/29/20	100.000	0.000	3.0962		0.098707	0.100235	0.101786	0.103362	0.104962	35.91	37.03
Morgan Stanley	61762GAG9	11/05/13	04/29/19	100.000	0.000	2.4702		0.075665	0.076599	0.077546			27.52	9.15
Morgan Stanley	61762GAM6	11/27/13	05/27/21	100.000	0.000	3.3898		0.107711	0.109537	0.111393	0.113281	0.115201	39.23	40.57
Morgan Stanley	61762GAN4	12/04/13	12/07/20	100.000	0.000	3.3435		0.106078	0.107852	0.109655	0.111488	0.113352	38.59	39.89
Morgan Stanley	61762GAS3	01/03/14	12/31/20	100.000	0.000	3.4768		0.110824	0.112750	0.114710	0.116704	0.118733	40.25	41.66
Morgan Stanley	61762GAT1	12/26/13	06/28/19	100.000	0.000	2.5339		0.077857	0.078843	0.079842			28.21	14.13
Morgan Stanley	61762GBE3	03/11/14	03/04/24	100.000	VARIABLE	3.8517		0.110445	0.110455	0.110337	0.110216	0.110002	39.75	39.66
Morgan Stanley	61762GBF0	03/31/14	03/29/29	100.000	VARIABLE	4.2966		0.126487	0.127192	0.127457	0.127727	0.128004	45.75	45.98
Morgan Stanley	61762GFA7	10/30/15	10/30/23	100.000	0.000	3.5009		0.104236	0.106060	0.107917	0.109806	0.111728	38.08	39.42
Morgan Stanley	61762P146	08/05/13	06/29/18	100.000	0.000	2.9164		0.092021					16.38	
Morgan Stanley	61762P286	08/05/13	08/05/20	100.000	0.000	3.6083		0.115645	0.117731	0.119855	0.122018	0.124219	42.62	44.17
Morgan Stanley	61762P443	09/05/13	08/31/18	100.000	0.000	3.0418		0.094772	0.094645				22.91	
Morgan Stanley	61762P476	08/09/13	08/09/23	100.000	0.000	4.3446		0.143324	0.146437	0.149618	0.152868	0.156189	53.05	55.38
Morgan Stanley	61762P807	10/03/13	09/28/18	100.000	0.000	2.7818		0.086269	0.087468				23.25	
Morgan Stanley	61762W265	11/05/13	04/30/19	100.000	0.000	2.9688		0.092746	0.094122	0.095519			33.81	11.37
Morgan Stanley	61762W505	12/04/13	08/30/19	100.000	0.000	2.9201		0.089402	0.090211	0.092031	0.092865		33.11	22.33
Morgan Stanley	61762W539	11/20/13	11/20/20	100.000	0.000	3.3854		0.107553	0.109373	0.111225	0.113108	0.115022	39.20	40.54
Morgan Stanley	61762W604	12/04/13	12/04/20	100.000	0.000	3.3450		0.106102	0.107877	0.109681	0.111515	0.113380	38.61	39.92
Morgan Stanley	61762W703	01/03/14	12/31/19	100.000	0.000	3.0246		0.094712	0.096144	0.097598	0.099074		34.36	35.30
Morgan Stanley	61764C275	11/05/14	04/29/22	100.000	0.000	3.5062		0.108038	0.109932	0.111859	0.113820	0.115816	39.47	40.87
Morgan Stanley	61764C622	12/03/14	05/31/22	100.000	0.000	3.3216		0.100705	0.101818	0.104078	0.105228	0.106976	37.07	38.29
Morgan Stanley	61764V364	04/06/15	04/05/22	100.000	0.000	2.9611		0.088519	0.089830	0.091160	0.092509	0.093879	32.33	33.29
Morgan Stanley	61764V570	04/01/15	11/07/25	100.000	0.000	3.4095		0.103411	0.105174	0.106967	0.108791	0.110645	37.74	39.04
Morgan Stanley	61764V646	05/05/15	11/03/22	100.000	0.000	3.1620		0.094982	0.096484	0.098009	0.099559	0.101133	34.64	35.74
Morgan Stanley	61764V828	06/03/15	12/05/22	100.000	0.000	3.2131		0.096673	0.098226	0.099805	0.101408	0.103037	35.16	36.30
Morgan Stanley	61765G309	07/06/15	01/05/23	100.000	0.000	3.3974		0.100940	0.102654	0.104398	0.106172	0.107975	37.26	38.53
Morgan Stanley	61765G564	08/05/15	02/03/23	100.000	0.000	3.4449		0.102439	0.104203	0.105998	0.107824	0.109681	37.72	39.03
Morgan Stanley	61765G804	09/03/15	03/03/23	100.000	0.000	3.4969		0.104109	0.105930	0.107782	0.109666	0.111584	38.24	39.59
Morgan Stanley	61765R271	09/18/15	03/20/23	100.000	0.000	3.6136		0.107854	0.109803	0.111787	0.113807	0.115863	39.58	41.02
Morgan Stanley	61765R438	10/05/15	04/04/23	100.000	0.000	3.3207		0.098512	0.100148	0.101811	0.103501	0.105220	36.05	37.25
Morgan Stanley	61765R669	11/04/15	05/05/23	100.000	0.000	3.3210		0.097995	0.097998	0.101277	0.101280	0.104093	35.96	37.13

## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Morgan Stanley	61765U175	12/03/15	06/02/23	100.000	0.000	3.3916		0.100756	0.102465	0.104202	0.105969	0.107766	36.68	37.93
Morgan Stanley	61765U217	12/03/15	12/10/20	100.000	0.000	2.7611		0.081064	0.082183	0.083318	0.084468	0.085634	29.43	30.25
Morgan Stanley	61765U381	01/05/16	07/06/23	100.000	0.000	3.3685	68.70	0.098386	0.100043	0.101728	0.103442	0.105184	36.30	37.54
Morgan Stanley	61765U407	01/05/16	07/06/21	100.000	0.000	2.9924	60.86	0.086916	0.088216	0.089536	0.090876	0.092235	31.98	32.95
Morgan Stanley	61765U597	02/03/16	08/03/21	100.000	0.000	3.0506	59.58	0.088675	0.090027	0.091400	0.092794	0.094210	32.57	33.57
Morgan Stanley	61765U787	03/03/16	09/02/21	100.000	0.000	3.1367	58.56	0.091286	0.092718	0.094172	0.095649	0.097149	33.46	34.52
Morgan Stanley	61765U803	03/03/16	09/01/23	100.000	0.000	3.5888	67.21	0.105132	0.107018	0.108939	0.110894	0.112883	38.64	40.04
Morgan Stanley	61766B135	04/05/16	10/04/23	100.000	0.000	3.0621	54.30	0.089019	0.090382	0.091766	0.093171	0.094597	32.53	33.53
Morgan Stanley	61766B168	04/05/16	10/04/23	100.000	0.000	3.0621	54.30	0.089019	0.090382	0.091766	0.093171	0.094597	32.53	33.53
Morgan Stanley	61766B176	04/05/16	10/05/21	100.000	0.000	2.6206	46.34	0.075695	0.076687	0.077692	0.078710	0.079741	27.60	28.33
Morgan Stanley	61766B259	05/04/16	11/03/23	100.000	0.000	3.0362	51.27	0.088232	0.089572	0.090932	0.092312	0.093714	32.16	33.15
Morgan Stanley	61766B309	05/04/16	11/03/21	100.000	0.000	2.5128	42.30	0.072458	0.073368	0.074290	0.075223	0.076168	26.35	27.02
Morgan Stanley	61766B366	06/03/16	12/05/23	100.000	0.000	3.0194	48.44	0.087745	0.089069	0.090414	0.091779	0.093165	31.90	32.87
Morgan Stanley	61766B408	06/03/16	12/03/21	100.000	0.000	2.6240	42.00	0.075796	0.076790	0.077798	0.078818	0.079852	27.52	28.25
Morgan Stanley	61766B564	07/06/16	01/03/24	100.000	0.000	2.7558	41.52	0.078655	0.079739	0.080838	0.081952	0.083081	28.90	29.70
Morgan Stanley	61766B598	07/06/16	01/04/22	100.000	0.000	2.5838	38.89	0.073628	0.074579	0.075543	0.076519	0.077507	27.02	27.72
Morgan Stanley	61766F250	11/03/16	05/03/24	100.000	0.000	2.9896	35.08	0.085545	0.086824	0.088122	0.089439	0.090776	31.18	32.11
Morgan Stanley	61766F466	12/05/16	06/05/24	100.000	0.000	3.5039	37.97	0.100771	0.102536	0.104332	0.106160	0.108020	36.69	37.98
Morgan Stanley	61766F839	02/03/17	02/03/22	100.000	0.000	3.0758	28.22	0.086752	0.088086	0.089441	0.090816	0.092213	31.87	32.86
Morgan Stanley Finance	61766V313	03/01/17	02/27/20	100.000	0.000	2.4916	20.87	0.070054	0.070926	0.071810	0.072705	0.073610	25.59	26.24
Morgan Stanley	61766V578	04/05/17	10/04/23	100.000	0.000	3.3161	24.63	0.093634	0.095186	0.096765	0.098369	0.100000	34.26	35.41
Morgan Stanley Finance	61766V867	05/03/17	11/03/23	100.000	0.000	3.2047	21.27	0.090447	0.091896	0.093369	0.094865	0.096385	32.99	34.06
Morgan Stanley Finance	61766W352	06/05/17	12/05/23	100.000	0.000	3.0702	17.60	0.086593	0.087922	0.089272	0.090642	0.092034	31.48	32.46
MORGAN STANLEY FINANCE L	61766X459	09/06/17	03/05/24	100.000	0.000	3.0212	9.65	0.083922	0.085183	0.086469	0.087776	0.089102	30.73	31.67
MORGAN STANLEY FINANCE L	61766X483	09/06/17	09/06/23	100.000	0.000	2.9385	9.39	0.081625	0.082825	0.084042	0.085276	0.086529	29.88	30.76
MORGAN STANLEY FINANCE L	61766X822	10/04/17	10/04/23	100.000	0.000	2.9409	7.11	0.081693	0.082894	0.084113	0.085350	0.086605	29.84	30.72
MORGAN STANLEY FINANCE L	61766X848	10/04/17	10/04/23	100.000	0.000	2.9409	7.11	0.081693	0.082894	0.084113	0.085350	0.086605	29.84	30.72
Morgan Stanley	61766YAB7	05/25/16	05/25/26	100.000	VARIABLE	2.2927	5.74	0.009150	0.008707	0.008806	0.008907	0.009010	3.20	3.20
Morgan Stanley	61766YAD3	05/25/16	05/25/23	100.000	VARIABLE	1.9635	4.63	0.007675	0.007480	0.007554	0.007628	0.007703	2.72	2.74
Morgan Stanley	61766YAN1	09/30/16	09/30/26	100.000	VARIABLE	2.2435	4.31	0.009084	0.008678	0.008268	0.008360	0.008454	3.12	3.01
Morgan Stanley Finance	61766YBG5	04/28/17	04/28/32	100.000	VARIABLE	3.9156	26.32	0.107090	0.105380	0.104867	0.104343	0.103810	38.10	37.59
MORGAN STANLEY FINANCE L	61766YCN9	03/21/18	03/25/20	100.000	0.000	2.2785		0.063293	0.063309	0.064030	0.064759	0.065497	17.80	23.32
MORGAN STANLEY FINANCE L	61766YCP4	04/04/18	04/02/20	100.000	0.000	2.5359		0.070441	0.071324	0.071324	0.072228	0.073144	18.89	26.00
Morgan Stanley	61767BAA8	02/22/16	02/23/26	100.000	VARIABLE	3.7844	70.47	0.105581	0.105739	0.105901	0.106065	0.106232	38.08	38.20
MORGAN STANLEY FINANCE L	61768C2K2	05/30/18	05/29/26	100.000	0.000	4.0544			0.112622	0.114893	0.117222	0.119598	23.84	41.93
MORGAN STANLEY FINANCE L	61768C2X4	05/23/18	05/20/21	100.000	0.000	3.6531			0.101474	0.103297	0.105184	0.107105	22.20	37.68
MORGAN STANLEY FINANCE L	61768C3B1	05/31/18	12/04/25	100.000	0.000	3.8523		0.107008	0.107054	0.109116	0.111218	0.113360	22.64	39.77
MORGAN STANLEY FINANCE L	61768C3D7	06/04/18	06/04/21	100.000	0.000	3.3961			0.094336	0.095938	0.097567	0.099223	19.57	34.92
MORGAN STANLEY FINANCE L	61768C3H8	06/29/18	07/01/25	100.000	0.000	4.0272		0.111867	0.111892	0.114145	0.116443		20.36	41.51
MORGAN STANLEY FINANCE L	61768C3L9	06/29/18	07/01/25	100.000	0.000	4.0272		0.111867	0.111892	0.114145	0.116443		20.36	41.51
MORGAN STANLEY FINANCE L	61768C4D6	06/05/18	06/04/21	100.000	0.000	3.3960			0.094334	0.095927	0.097556	0.099213	19.48	34.92
MORGAN STANLEY FINANCE L	61768C4E4	06/20/18	06/18/21	100.000	0.000	3.4825			0.096737	0.098402	0.100116	0.101859	18.50	35.78



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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019	
MORGAN STANLEY FINANCE L	61768C4F1	06/20/18	06/18/21	100.000	0.000	3.4825				0.096737	0.098402	0.100116	0.101859	18.50	35.78
MORGAN STANLEY FINANCE L	61768C4L8	06/29/18	12/31/25	100.000	0.000	4.0816			0.113391	0.115705	0.118066	0.120475	20.64	42.08	
MORGAN STANLEY FINANCE L	61768C4M6	06/29/18	12/31/25	100.000	0.000	4.0816			0.113391	0.115705	0.118066	0.120475	20.64	42.08	
MORGAN STANLEY FINANCE L	61768C4Q7	06/29/18	06/30/23	100.000	0.000	3.7636			0.104555	0.106523	0.108527	0.110570	19.03	38.71	
MORGAN STANLEY FINANCE L	61768C4T1	06/27/18	07/21/20	100.000	0.000	3.3557			0.093215	0.093423	0.094991	0.096584	17.18	34.42	
MORGAN STANLEY FINANCE L	61768C5E3	06/20/18	06/18/21	100.000	0.000	3.4825			0.096737	0.098402	0.100116	0.101859	18.50	35.78	
MORGAN STANLEY FINANCE L	61768C5F0	06/28/18	06/30/21	100.000	0.000	3.4856		0.096822	0.096841	0.098529	0.100246	0.101993	17.72	35.78	
Morgan Stanley Finance L	61768C5S2	07/31/18	07/31/25	100.000	0.000	4.0045			0.111236	0.113463	0.115735	0.115735	16.80	41.13	
Morgan Stanley Finance L	61768C6D4	07/31/18	07/31/25	100.000	0.000	4.0045			0.111236	0.113463	0.115735	0.115735	16.80	41.13	
MORGAN STANLEY FINANCE L	61768C6S1	07/31/18	07/31/25	100.000	0.000	4.0045			0.111236	0.113463	0.115735	0.115735	16.80	41.13	
Morgan Stanley Finance L	61768C6U6	07/31/18	01/29/26	100.000	0.000	4.0579			0.112720	0.114995	0.117328	0.117328	17.02	41.69	
MORGAN STANLEY FINANCE L	61768C7D3	07/17/18	07/17/23	100.000	2.500	3.7523			0.104232	0.106187	0.105574	0.105574	17.09	38.10	
MORGAN STANLEY FINANCE L	61768C7J0	07/18/18	07/16/21	100.000	0.000	3.4782			0.096617	0.098278	0.099988	0.099988	15.75	35.64	
MORGAN STANLEY FINANCE L	61768CA56	02/07/18	02/04/21	100.000	0.000	2.9301			0.081391	0.082564	0.083773	0.085000	26.54	30.30	
Morgan Stanley	61768CAV9	10/31/16	10/31/23	100.000	0.000	2.9263	34.58	0.083682	0.084906	0.086148	0.087409	0.088688	30.50	31.40	
MORGAN STANLEY FINANCE L	61768CB63	03/05/18	03/04/21	100.000	0.000	3.1415			0.087263	0.088626	0.090018	0.091432	25.99	32.48	
MORGAN STANLEY FINANCE L	61768CB89	02/28/18	03/03/26	100.000	0.000	3.7712		0.104755	0.104810	0.106787	0.108800	0.110852	31.99	39.29	
MORGAN STANLEY FINANCE L	61768CE78	03/02/18	03/04/21	100.000	0.000	3.1690		0.088027	0.088042	0.089437	0.090854	0.092294	26.49	32.79	
MORGAN STANLEY FINANCE L	61768CG27	02/28/18	02/24/21	100.000	0.000	3.0750			0.085416	0.086700	0.088033	0.089386	26.04	31.79	
MORGAN STANLEY FINANCE L	61768CH42	03/29/18	03/31/25	100.000	0.000	3.8850		0.107917	0.107929	0.110026	0.112163	0.114342	29.55	40.39	
MORGAN STANLEY FINANCE L	61768CH75	03/14/18	03/12/21	100.000	0.000	3.2612			0.090589	0.092049	0.093550	0.095076	26.16	33.74	
MORGAN STANLEY FINANCE L	61768CH91	03/29/18	10/01/25	100.000	0.000	3.9182		0.108840	0.108864	0.110997	0.113171	0.115388	29.80	40.75	
MORGAN STANLEY FINANCE L	61768CL47	03/29/18	03/30/23	100.000	0.000	3.6383			0.101075	0.102914	0.104786	0.106692	27.66	37.73	
MORGAN STANLEY FINANCE L	61768CM38	03/28/18	03/26/21	100.000	0.000	3.4041			0.094557	0.096149	0.097785	0.099449	25.97	35.22	
MORGAN STANLEY FINANCE L	61768CMZ7	07/31/17	07/29/22	100.000	0.000	2.8125	11.80	0.078126	0.079219	0.080333	0.081463	0.082608	28.66	29.47	
MORGAN STANLEY FINANCE L	61768CN45	03/29/18	07/01/21	100.000	0.000	3.4534		0.095928	0.096775	0.098446	0.100146	0.100146	26.24	35.75	
MORGAN STANLEY FINANCE L	61768CN52	03/28/18	03/26/21	100.000	0.000	3.4041			0.094557	0.096149	0.097785	0.099449	25.97	35.22	
MORGAN STANLEY FINANCE L	61768CNA1	07/31/17	07/29/22	100.000	0.000	2.8126	11.80	0.078129	0.079221	0.080335	0.081465	0.082611	28.66	29.47	
MORGAN STANLEY FINANCE L	61768CNB9	08/01/17	02/01/22	100.000	0.000	2.7076	11.28	0.075211	0.076229	0.077261	0.078307	0.079367	27.57	28.32	
MORGAN STANLEY FINANCE L	61768CPE1	08/16/17	08/14/20	100.000	0.000	2.3995	9.00	0.066652	0.067443	0.068252	0.069071	0.069900	24.36	24.94	
MORGAN STANLEY FINANCE L	61768CPJ0	08/28/17	08/28/24	100.000	0.000	3.1530	10.77	0.087583	0.088963	0.090366	0.091790	0.093238	32.12	33.14	
MORGAN STANLEY FINANCE L	61768CQ34	04/30/18	04/30/25	100.000	0.000	4.0890			0.113584	0.115906	0.118276	0.120694	27.52	42.44	
MORGAN STANLEY FINANCE L	61768CQ42	05/03/18	05/04/23	100.000	0.000	3.7552			0.104322	0.106281	0.108276	0.110309	24.94	38.85	
MORGAN STANLEY FINANCE L	61768CQ75	04/05/18	04/01/21	100.000	0.000	3.3668			0.093521	0.095060	0.096661	0.098288	25.02	34.80	
MORGAN STANLEY FINANCE L	61768CQT7	09/29/17	03/31/23	100.000	0.000	2.8669	7.33	0.079643	0.080785	0.081943	0.083117	0.084309	29.09	29.93	
MORGAN STANLEY FINANCE L	61768CR25	04/03/18	04/02/20	100.000	0.000	3.1952			0.088754	0.090164	0.091605	0.093068	23.91	32.98	
MORGAN STANLEY FINANCE L	61768CR33	04/03/18	04/02/20	100.000	0.000	3.1952			0.088754	0.090164	0.091605	0.093068	23.91	32.98	
MORGAN STANLEY FINANCE L	61768CR58	04/18/18	04/16/21	100.000	0.000	3.3291			0.092474	0.093997	0.095561	0.097152	23.51	34.36	
MORGAN STANLEY FINANCE L	61768CR66	04/18/18	04/16/21	100.000	0.000	3.3291			0.092474	0.093997	0.095561	0.097152	23.51	34.36	
MORGAN STANLEY FINANCE L	61768CR74	04/18/18	04/16/21	100.000	0.000	3.3291			0.092474	0.093997	0.095561	0.097152	23.51	34.36	
MORGAN STANLEY FINANCE L	61768CR82	04/04/18	07/08/21	100.000	0.000	3.3930			0.094250	0.095085	0.096698	0.098338	25.31	35.08	
MORGAN STANLEY FINANCE L	61768CRZ2	10/31/17	10/31/23	100.000	0.000	2.9977	5.08	0.083270	0.084518	0.085785	0.087071	0.088376	30.36	31.27	

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MORGAN STANLEY FINANCE L	61768CS81	04/30/18	10/30/25	100.000	0.000	4.1226											
MORGAN STANLEY FINANCE L	61768CSH1	10/30/17	10/28/32	100.000	0.000	3.7753	6.40	0.104870	0.114515	0.116876	0.119285	0.121744	27.74	42.81			
MORGAN STANLEY FINANCE L	61768CSS7	10/31/17	10/31/22	100.000	0.000	2.8463	4.82	0.079064	0.080189	0.081330	0.082488	0.083662	28.80	29.63			
MORGAN STANLEY FINANCE L	61768CTF4	11/30/17	05/30/25	100.000	0.000	3.2698											
MORGAN STANLEY FINANCE L	61768CTQ0	11/30/17	12/03/25	100.000	0.000	3.2697	2.82	0.090850	0.092335	0.093845	0.095379	0.096939	33.06	34.15			
MORGAN STANLEY FINANCE L	61768CUZ8	12/27/17	12/27/24	100.000	0.000	3.2580	0.36	0.090499	0.091973	0.093471	0.094994	0.096541	32.86	33.94			
MORGAN STANLEY FINANCE L	61768CV46	04/25/18	04/26/21	100.000	0.000	3.4324			0.095354	0.096991	0.098655	0.100348	23.56	35.43			
MORGAN STANLEY FINANCE L	61768CV53	04/30/18	04/29/21	100.000	0.000	3.4816			0.096712	0.098386	0.100099	0.101841	23.41	35.94			
MORGAN STANLEY FINANCE L	61768CVH7	12/27/17	06/26/25	100.000	0.000	3.3049	0.37	0.091802	0.093310	0.094852	0.096419	0.098013	33.34	34.44			
MORGAN STANLEY FINANCE L	61768CVP9	12/29/17	06/30/23	100.000	0.000	3.0395	0.17	0.084438	0.085721	0.087024	0.088346	0.089689	30.63	31.57			
MORGAN STANLEY FINANCE L	61768CVQ7	12/29/17	06/30/23	100.000	0.000	3.0395	0.17	0.084438	0.085721	0.087024	0.088346	0.089689	30.63	31.57			
MORGAN STANLEY FINANCE L	61768CVR5	12/08/17	06/10/24	100.000	0.000	3.1083	1.99	0.086356	0.087698	0.089061	0.090445	0.091850	31.39	32.37			
MORGAN STANLEY FINANCE L	61768CWB9	12/13/17	12/09/20	100.000	0.000	2.6001	1.30	0.072224	0.073142	0.074093	0.075056	0.076032	26.21	26.89			
MORGAN STANLEY FINANCE L	61768CWE3	12/29/17	12/31/25	100.000	0.000	3.3131	0.18	0.092039	0.093564	0.095114	0.096689	0.098291	33.41	34.53			
MORGAN STANLEY FINANCE L	61768CWL7	12/18/17	06/18/25	100.000	0.000	3.2094	1.16	0.089150	0.090581	0.092035	0.093511	0.095012	32.39	33.44			
MORGAN STANLEY FINANCE L	61768CWM5	12/20/17	12/16/20	100.000	0.000	2.5926	0.79	0.072016	0.072929	0.073875	0.074832	0.075802	26.12	26.80			
MORGAN STANLEY FINANCE L	61768CX28	05/30/18	05/30/25	100.000	0.000	3.9488			0.109688	0.111854	0.114062	0.116314	23.21	40.80			
MORGAN STANLEY FINANCE L	61768CX69	05/30/18	05/30/25	100.000	0.000	3.9488			0.109688	0.111854	0.114062	0.116314	23.21	40.80			
MORGAN STANLEY FINANCE L	61768CX77	06/05/18	06/05/23	100.000	0.000	3.7067			0.102964	0.104873	0.106816	0.108796	21.26	38.21			
MORGAN STANLEY FINANCE L	61768CXC6	01/31/18	01/30/25	100.000	0.000	3.4110			0.094749	0.096365	0.098009	0.099680	31.61	35.49			
MORGAN STANLEY FINANCE L	61768CXJ1	01/31/18	07/31/23	100.000	0.000	3.3080			0.091889	0.093408	0.094953	0.096524	30.64	34.38			
MORGAN STANLEY FINANCE L	61768CXP7	01/31/18	07/31/25	100.000	0.000	3.4534			0.095926	0.097583	0.099268	0.100982	32.00	35.95			
MORGAN STANLEY FINANCE L	61768CXW2	01/31/18	07/31/25	100.000	0.000	3.4534			0.095926	0.097583	0.099268	0.100982	32.00	35.95			
MORGAN STANLEY FINANCE L	61768CXY8	01/31/18	02/01/24	100.000	0.000	3.3672			0.093541	0.095116	0.096717	0.098345	31.20	35.01			
MORGAN STANLEY FINANCE L	61768CY35	05/23/18	05/21/21	100.000	0.000	3.6531			0.101475	0.103308	0.105195	0.107116	22.19	37.68			
MORGAN STANLEY FINANCE L	61768CY43	05/23/18	05/21/21	100.000	0.000	3.6531			0.101475	0.103308	0.105195	0.107116	22.19	37.68			
MORGAN STANLEY FINANCE L	61768CY92	05/30/18	05/27/21	100.000	0.000	3.4134			0.094817	0.096409	0.098054	0.099728	20.06	35.12			
MORGAN STANLEY FINANCE L	61768CYW1	01/31/18	01/31/23	100.000	0.000	3.2187			0.089409	0.090848	0.092310	0.093795	29.81	33.41			
MORGAN STANLEY FINANCE L	61768CZ59	05/31/18	11/30/23	100.000	0.000	3.6409			0.101137	0.102978	0.104853	0.106762	21.40	37.53			
MORGAN STANLEY FINANCE L	61768CZ91	05/30/18	11/28/25	100.000	0.000	4.0016			0.111156	0.113356	0.115624	0.117937	23.53	41.37			
MORGAN STANLEY FINANCE L	61768CZF7	02/28/18	02/27/25	100.000	0.000	3.6613			0.101703	0.103554	0.105450	0.107380	31.05	38.10			
MORGAN STANLEY FINANCE L	61768CZL4	02/07/18	02/05/21	100.000	0.000	2.9301			0.081392	0.082571	0.083781	0.085008	26.54	30.30			
MORGAN STANLEY FINANCE L	61768CZX8	02/28/18	08/28/25	100.000	0.000	3.7208			0.103357	0.105279	0.107238	0.109233	31.55	38.74			
MORGAN STANLEY FINANCE L	61768DEU5	09/18/18	03/17/20	100.000	0.000	3.1943			0.088731	0.090140	0.091580	9.14	32.49				
MORGAN STANLEY FINANCE L	61768J441	11/03/17	11/03/23	100.000	0.000	2.9727	4.79	0.082575	0.083802	0.085048	0.086312	0.087595	30.09	30.99			
MORGAN STANLEY FINANCE L	61768J458	11/03/17	11/05/24	100.000	0.000	3.0987	4.99	0.086090	0.087424	0.088778	0.090154	0.091550	31.38	32.36			
MORGAN STANLEY FINANCE L	61768J854	12/05/17	09/03/21	100.000	0.000	2.7004	1.95	0.075011	0.075506	0.076525	0.077559	0.078606	27.27	27.98			
MORGAN STANLEY FINANCE L	61768J870	12/05/17	12/04/24	100.000	0.000	3.1714	2.29	0.088095	0.089484	0.090903	0.092345	0.093809	32.04	33.06			
MORGAN STANLEY FINANCE L	61768K562	01/03/18	01/04/22	100.000	0.000	2.8170			0.078255	0.079357	0.080475	0.081609	28.21	29.17			
MORGAN STANLEY FINANCE L	61768M576	03/05/18	03/05/25	100.000	0.000	3.7266			0.103518	0.105447	0.107412	0.109413	30.87	38.77			

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MORGAN STANLEY FINANCE L	61768M584	03/05/18	03/03/23	100.000	0.000	3.4611				0.096142	0.097788	0.099480	0.101202	28.65	35.91	
MORGAN STANLEY FINANCE L	61768M592	03/05/18	03/03/22	100.000	0.000	3.3336				0.092600	0.094126	0.095695	0.097290	27.59	34.54	
MORGAN STANLEY FINANCE L	61768P124	04/04/18	04/05/22	100.000	0.000	3.4793				0.096658	0.098339	0.100050	0.101791	25.95	36.01	
MORGAN STANLEY FINANCE L	61768P157	04/05/18	04/03/25	100.000	0.000	3.8093				0.105812	0.107805	0.109859	0.111951	28.32	39.54	
MORGAN STANLEY FINANCE L	61768P173	04/05/18	04/07/21	100.000	0.000	3.3669			0.093524	0.093541	0.095116	0.096717	0.098345	25.01	34.80	
MORGAN STANLEY FINANCE L	61768P355	03/21/18	03/19/20	100.000	0.000	3.2107				0.089186	0.090602	0.092057	0.093535	25.12	33.18	
MORGAN STANLEY FINANCE L	61768P496	04/04/18	04/01/21	100.000	0.000	3.3669				0.093525	0.095074	0.096674	0.098302	25.11	34.81	
MORGAN STANLEY FINANCE L	61768P702	05/03/18	05/05/21	100.000	0.000	3.4039			0.094552	0.094570	0.096179	0.097816	0.099481	22.60	35.10	
MORGAN STANLEY FINANCE L	61768Q452	06/05/18	06/03/20	100.000	0.000	3.2069				0.089080	0.090493	0.091944	0.093418	18.39	32.92	
MORGAN STANLEY FINANCE L	61768Q601	07/05/18	07/05/22	100.000	0.000	3.6810					0.102249	0.104131	0.106047	18.00	37.82	
MORGAN STANLEY FINANCE L	61768Q619	07/05/18	07/05/22	100.000	0.000	3.6810					0.102249	0.104131	0.106047	18.00	37.82	
MORGAN STANLEY FINANCE L	61768R161	07/18/18	08/05/20	100.000	0.000	3.3434				0.092871	0.093018	0.094573	0.096154	15.16	34.22	
MORGAN STANLEY FINANCE L	61768R187	08/03/18	08/04/21	100.000	0.000	3.5287					0.098029	0.099758	0.101518	14.51	36.11	
MORGAN STANLEY FINANCE L	61768R757	09/19/18	10/05/20	100.000	0.000	3.3940					0.094277	0.094419	0.096021	0.097650	9.63	34.56
Morris CNTY Improv Auth	618027AW6	02/18/10	08/15/18	100.000	VARIABLES	N/A			0.124462	0.124450				27.88		
Morris CNTY Improv Auth	618027AX4	02/18/10	08/15/19	100.000	VARIABLES	N/A			0.127295	0.127284				45.82	28.51	
Morris CNTY Improv Auth	618027AY2	02/18/10	08/15/20	100.000	VARIABLES	N/A			0.130110	0.130100	0.130089	0.130078	0.130067	46.83	46.83	
Morris CNTY Improv Auth	618027AZ9	02/18/10	08/15/21	100.000	VARIABLES	N/A			0.132913	0.132903	0.132892	0.132882	0.132871	47.84	47.84	
Morris CNTY Improv Auth	618027BA3	02/18/10	08/15/22	100.000	VARIABLES	N/A			0.135718	0.135709	0.135699	0.135689	0.135679	48.85	48.85	
Morris CNTY Improv Auth	618027BB1	02/18/10	08/15/23	100.000	VARIABLES	N/A			0.138524	0.138515	0.138506	0.138497	0.138487	49.86	49.86	
Morris CNTY Improv Auth	618027BC9	02/18/10	08/15/24	100.000	VARIABLES	N/A			0.141322	0.141313	0.141304	0.141295	0.141285	50.87	50.87	
Morris CNTY Improv Auth	618027BD7	02/18/10	08/15/25	100.000	VARIABLES	N/A			0.144118	0.144110	0.144101	0.144092	0.144083	51.88	51.87	
Multnomah County, OR	625506HN3	12/08/99	06/01/20	21.112	0.000	7.7401	621.30		0.177824	0.184706	0.191854	0.199279	0.206991	65.68	70.86	
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7401	575.86		0.164820	0.171199	0.177825	0.184706	0.191855	60.87	65.68	
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7401	533.75		0.152767	0.158680	0.164820	0.171199	0.177825	56.42	60.87	
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7400	494.72		0.141595	0.147074	0.152766	0.158678	0.164819	52.30	56.42	
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	458.54		0.131239	0.136318	0.141594	0.147073	0.152765	48.47	52.30	
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7401	425.01		0.121643	0.126351	0.131241	0.136320	0.141595	44.93	48.47	
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	393.93		0.112747	0.117111	0.121643	0.126351	0.131240	41.64	44.93	
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	365.12		0.104503	0.108547	0.112748	0.117111	0.121643	38.60	41.64	
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7400	338.42		0.096860	0.100609	0.104502	0.108546	0.112747	35.77	38.60	
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7400	313.67		0.089777	0.093251	0.096860	0.100609	0.104502	33.16	35.77	
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	290.73		0.083212	0.086432	0.089777	0.093252	0.096861	30.73	33.16	
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	73.63		0.021531	0.021619	0.021707	0.021795	0.021884	7.77	7.83	
National Rural Utilities	637432LG8	02/06/08	12/15/18	91.459	0.000	0.8239	77.58		0.022699	0.022792				7.83		
National Rural Utilities	637432LH6	02/06/08	12/15/19	90.603	0.000	0.8339	77.83		0.022782	0.022877	0.022972	0.023068		8.22	7.92	
National Rural Utilities	637432LJ2	02/06/08	12/15/20	90.083	0.000	0.8139	75.45		0.022063	0.022153	0.022243	0.022334	0.022424	7.96	8.03	
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8239	75.69		0.022145	0.022236	0.022328	0.022420	0.022512	7.99	8.06	
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8539	77.57		0.022730	0.022827	0.022925	0.023022	0.023121	8.20	8.27	
Natixis US MTN LLC	63873HJP0	12/27/13	12/27/21	100.000	0.000	3.3519			0.106350	0.108132	0.109944	0.111787	0.113661	38.62	39.93	
Natixis US MTN LLC	63873HJR6	09/09/14	09/09/24	100.000	VARIABLES	3.2415			0.084007	0.083817	0.083624	0.083748	0.083875	30.17	30.16	
Natixis US MTN LLC	63873HJT2	12/27/13	12/27/33	100.000	VARIABLES	4.8026			0.115680	0.115715	0.115752	0.116260	0.116781	41.65	41.77	

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Natixis US MTN LLC	63873HJU9	04/30/14	04/30/34	100.000	VARIABLE	4.2419		0.102631	0.102393	0.102150	0.101902	0.102036	36.88	36.72
Natixis US MTN LLC	63873HKA1	07/31/13	07/31/28	100.000	VARIABLE	4.2606		0.103093	0.103529	0.103973	0.104427	0.104891	37.32	37.65
Natixis US MTN LLC	63873HRC7	04/30/14	04/30/34	100.000	VARIABLE	4.2409		0.102935	0.102702	0.102464	0.102221	0.102387	36.99	36.84
Natixis US MTN LLC	63873HKX1	01/30/14	01/31/22	100.000	0.000	3.4392		0.105314	0.108901	0.108967	0.112678	0.112747	39.65	41.03
Natixis US Medium Term	63873HLN2	08/29/13	08/29/33	100.000	VARIABLE	4.5781		0.112219	0.113064	0.112679	0.113857	0.113185	41.17	41.41
Natixis US MTN LLC	63873HLS1	09/30/13	09/30/28	100.000	VARIABLE	4.4223		0.111137	0.111167	0.111198	0.111622	0.112055	40.02	40.19
Natixis US Medium	63873HLU6	07/31/14	07/31/34	100.000	VARIABLE	3.9932		0.102990	0.103186	0.103385	0.103588	0.103796	37.17	37.32
Natixis US MTN LLC	63873HLX0	02/28/14	02/28/29	100.000	VARIABLE	4.1177		0.101726	0.100019	0.101626	0.099918	0.101384	36.80	36.75
Natixis US MTN LLC	63873HME1	10/31/13	10/31/33	100.000	VARIABLE	4.5708		0.107313	0.106562	0.105792	0.105940	0.106092	38.40	38.13
Natixis US MTN LLC	63873HMF8	03/31/14	03/31/34	100.000	VARIABLE	4.1471		0.099771	0.099310	0.098839	0.098359	0.098466	35.75	35.46
Natixis US MTN LLC	63873HMW1	11/27/13	11/27/33	100.000	VARIABLE	4.5649		0.111020	0.110774	0.110521	0.110928	0.111344	39.91	39.89
NJ Econ Dev Auth	64578JAD8	12/22/05	07/01/18	50.436	0.000	5.5400	468.69	0.149741					26.95	
NJ Econ Dev Auth	64578JAE6	12/22/05	07/01/19	47.535	0.000	5.5749	445.48	0.142598		0.146573	0.150658		52.05	27.12
NJ Econ Dev Auth	64578JAJ5	09/07/07	07/01/18	51.284	0.000	6.2689	456.77	0.168845					30.39	
NJ Econ Dev Auth	64578JAK2	09/07/07	07/01/19	47.828	0.000	6.3391	432.36	0.160351	0.165433	0.170677			58.64	30.72
NJ Econ Dev Auth	64578JAL0	09/07/07	07/01/20	44.269	0.000	6.4592	410.37	0.153058	0.158001	0.163104	0.168371		55.99	59.67
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5093	386.51	0.144498	0.149201	0.154057	0.159071		52.87	56.36
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4993	362.30	0.135384	0.139783	0.144326	0.149016		49.53	52.80
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5093	340.03	0.127123	0.131261	0.135533	0.139944		46.51	49.59
New Jersey Economic	645913AW4	06/30/97	02/15/18	21.450	0.000	7.6043	776.55	0.203495					8.95	
New Jersey Economic	645913AX2	06/30/97	02/15/19	19.886	0.000	7.6095	720.86	0.188974	0.196164	0.203628			71.32	8.96
New Jersey Economic	645913AY0	06/30/97	02/15/20	18.435	0.000	7.6145	669.10	0.175468	0.182149	0.189084	0.196283	0.203756	66.22	71.36
New Jersey Economic	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6195	621.00	0.162913	0.169120	0.175563	0.182251	0.189195	61.49	66.26
New Jersey Economic	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6245	576.30	0.151241	0.157007	0.162993	0.169206	0.175657	57.08	61.52
New Jersey Economic	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6295	534.76	0.140392	0.145748	0.151308	0.157080	0.163072	52.99	57.11
New Jersey Economic	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6347	496.17	0.130311	0.135285	0.140449	0.145811	0.151377	49.19	53.01
New Jersey Economic	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6398	460.32	0.120940	0.125560	0.130356	0.135336	0.140505	45.65	49.20
New Jersey Economic	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6447	427.02	0.112231	0.116521	0.120975	0.125599	0.130400	42.36	45.66
NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	51.34	0.022889	0.023720	0.024580	0.025472	0.026397	8.57	9.20
Newark, NJ	6503667S0	04/10/03	04/01/22	30.037	0.000	6.4399	463.58	0.134495	0.138826	0.143296	0.147910	0.152672	49.99	53.26
Newark, NJ	6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	435.64	0.126620	0.130716	0.134945	0.139310	0.143817	47.07	50.16
Newark, NJ	6503667U5	04/10/03	04/01/24	26.193	0.000	6.4900	409.02	0.119027	0.122889	0.126877	0.130994	0.135245	44.25	47.17
Newark, NJ	6503667V3	04/10/03	04/01/25	24.468	0.000	6.5100	383.88	0.111844	0.115484	0.119243	0.123125	0.127132	41.58	44.34
Newark, NJ	6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	360.13	0.105052	0.108482	0.112024	0.115682	0.119459	39.06	41.66
Newark, NJ	6503667X9	04/10/03	04/01/27	21.327	0.000	6.5499	337.73	0.098634	0.101864	0.105200	0.108646	0.112204	36.68	39.12
Newark, NJ	6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	316.62	0.092525	0.095560	0.098695	0.101932	0.105275	34.41	36.70
Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	296.77	0.086777	0.089628	0.092572	0.095613	0.098754	32.27	34.43
Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5800	278.11	0.081370	0.084047	0.086813	0.089669	0.092619	30.27	32.29
Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5901	260.57	0.076286	0.078799	0.081396	0.084078	0.086848	28.38	30.28
Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5900	244.22	0.071496	0.073852	0.076285	0.078799	0.081395	26.59	28.38
Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	228.89	0.067008	0.069216	0.071496	0.073852	0.076285	24.92	26.59
City of Newark, NJ	650367KC8	01/29/13	07/15/18	97.007	2.340	2.9372	26.76	0.016111	0.016348				3.17	

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City of Newark, NJ	650367KJ3	01/29/13	04/01/18	97.000	2.308	2.9373	28.45	0.017229						1.55	
City of Newark, NJ	650367KK0	01/29/13	04/01/19	97.003	2.698	3.2375	23.42	0.014282	0.014513	0.014748				5.23	1.33
City of Newark, NJ	650367KL8	01/29/13	04/01/20	97.004	3.057	3.5335	19.75	0.012126	0.012340	0.012558	0.012780	0.013006		4.44	4.60
City of Newark, NJ	650367KM6	01/29/13	04/01/21	97.005	3.305	3.7336	16.95	0.010459	0.010654	0.010853	0.011056	0.011262		3.84	3.98
Nomura America Finance	655365AA2	12/31/13	12/31/33	100.000	VARIES	4.5379		0.098781	0.098237	0.097681	0.097112	0.096530		35.46	35.06
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIES	5.5492		0.122240	0.122762	0.123298	0.124408	0.125548		44.14	44.67
Nomura America Finance	65539AAL4	12/22/10	12/22/25	100.000	VARIES	5.9587		0.130273	0.130186	0.131260	0.132366	0.133505		46.89	47.47
Nomura America Finance	65539AAX8	06/29/11	06/29/21	100.000	VARIES	2.3555		0.015590	0.015774	0.015960	0.016148	0.016338		5.65	5.78
Nomura America Finance	65539ABB5	02/28/14	02/28/34	100.000	VARIES	4.5092		0.101076	0.096227	0.097275	0.095139	0.095616		35.53	34.91
Nomura America Finance	65539ABC3	05/30/14	05/30/34	100.000	VARIES	3.7543		0.091232	0.090589	0.090551	0.090511	0.090471		32.71	32.59
Nomura America Finance	65539ABE9	07/29/14	07/29/34	100.000	VARIES	4.2954		0.091383	0.086956	0.082435	0.081898	0.081349		30.74	29.41
Nomura America Finance	65539ABL3	12/24/14	12/24/34	100.000	VARIES	2.8015		0.070716	0.070967	0.071222	0.071609	0.072002		25.51	25.72
Nomura America Finance	65539ABR0	02/19/15	02/19/20*	110.000	0.125	2.3793		0.076919	0.077792					3.92*	
Nomura America Finance	65539ABS8	02/25/15	02/25/20	100.000	VARIES	1.9120		0.011816	0.011743	0.011669	0.011595	0.011520		4.22	4.17
Nomura America Finance	65539ABY5	06/30/15	06/30/22	105.000	0.000	3.5000		0.111333	0.113281	0.115263	0.117281	0.119333		40.43	41.86
Nomura America Finance	65539ACG3	01/22/16	01/22/23	103.000	0.125	3.0300	61.89	0.090532	0.091851	0.093190	0.094549	0.095929		33.25	34.23
Novellus Systems, Inc.	670008AC5	05/10/11	05/15/41	100.000	VARIES	8.1005		0.328051	0.338385	0.349137	0.360324	0.371965		120.93	128.75
Novellus Systems, Inc.	670008AD3	05/10/11	05/15/41	100.000	VARIES	8.1005		0.328051	0.338385	0.349137	0.360324	0.371965		120.93	128.75
NUTRIEN LTD	67077MAD0	04/10/18	04/01/25	94.730	3.000	3.8693		0.018483	0.018823	0.019187	0.019558			4.85	6.91
NUTRIEN LTD	67077MAE8	04/10/18	12/15/26	97.410	4.000	4.3616		0.006906	0.006960	0.007112	0.007267	0.007425		1.82	2.59
NUTRIEN LTD	67077MAJ7	04/10/18	10/01/22	98.300	3.150	3.5643		0.009826	0.009993	0.010171	0.010352			2.58	3.66
NUTRIEN LTD	67077MAK4	04/10/18	06/01/23	98.160	3.500	3.8983		0.009072	0.009122	0.009300	0.009481	0.009666		2.38	3.39
NUTRIEN LTD	67077MAL2	04/10/18	03/15/25	96.240	3.375	4.0016		0.013225	0.013453	0.013722	0.013996			3.48	4.95
Nuverra Environmental	67091KAA2	04/15/16	04/15/21	36.385	VARIES	N/A	275.94	0.553418	0.626375	0.682880	0.749733	0.828830		222.20	268.96
Orange County, CA	68428LCA0	01/17/97	09/01/18	19.198	0.000	7.7796	758.57	0.200220	0.208009					49.45	
Orange County, CA	68428LCB8	01/17/97	09/01/19	17.826	0.000	7.7696	702.58	0.185306	0.192504	0.199983	0.207752			69.77	49.39
Orange County, CA	68428LCC6	01/17/97	09/01/20	16.480	0.000	7.7797	651.18	0.171878	0.178564	0.185509	0.192725	0.200222		64.72	69.85
Orange County, CA	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7695	603.23	0.159102	0.165282	0.171703	0.178373	0.185303		59.90	64.65
Oregon Community College	68583RAQ5	04/23/03	06/30/18	40.975	0.000	5.9616	561.47	0.160807						28.78	
Oregon Community College	68583RAR3	04/23/03	06/30/19	37.976	0.000	6.0715	534.58	0.154180	0.158860	0.163683				56.36	29.30
Oregon Community College	68583RAS1	04/23/03	06/30/20	35.297	0.000	6.1515	506.62	0.146857	0.151374	0.156029	0.160829	0.165775		53.69	57.04
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	478.99	0.139462	0.143800	0.148273	0.152885	0.157641		51.00	54.22
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	451.49	0.131787	0.135913	0.140168	0.144556	0.149082		48.19	51.26
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	424.68	0.124039	0.127928	0.131940	0.136077	0.140344		45.36	48.25
Oregon School Boards	686053AR0	10/31/02	06/30/18	40.030	0.000	5.9295	571.07	0.159965						28.63	
Oregon School Boards	686053AS8	10/31/02	06/30/19	37.212	0.000	6.0195	542.92	0.152975	0.157579	0.162322				55.91	29.06
Oregon School Boards	686053AT6	10/31/02	06/30/20	34.591	0.000	6.0995	514.76	0.145800	0.150247	0.154829	0.159551	0.164417		53.30	56.60
Oregon School Boards	686053CH0	04/21/03	06/30/18	40.975	0.000	5.9594	561.48	0.160749						28.77	
Oregon School Boards	686053CJ6	04/21/03	06/30/19	37.976	0.000	6.0693	534.61	0.154130	0.158808	0.163627				56.34	29.29
Oregon School Boards	686053CK3	04/21/03	06/30/20	35.297	0.000	6.1494	506.66	0.146816	0.151330	0.155983	0.160779	0.165722		53.68	57.03
Oregon School Boards	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2194	479.05	0.139427	0.143763	0.148234	0.152843	0.157596		50.98	54.20
Oregon School Boards	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2595	451.55	0.131759	0.135883	0.140135	0.144521	0.149044		48.18	51.25

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Oregon School Boards	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	424.75	0.124016	0.127904	0.131913	0.136048	0.140313	45.35	48.24
Paterson, NJ	7031303Z5	03/30/12	03/15/18	98.496	3.625	3.9104	14.46	0.007776					0.58	
Peoria CNTYS SD #327, IL	712746DU7	05/05/15	12/01/18	100.343	VARIES	1.8911		0.052586	0.052558				17.35	
Peoria CNTYS SD #322, IL	712762CN1	05/14/15	12/01/19	100.000	VARIES	1.9926		0.055359	0.055357	0.055355	0.055353		19.93	18.27
Peoria CNTYS SD #322, IL	712762CP6	05/14/15	12/01/20	100.000	VARIES	2.2423		0.062299	0.062297	0.062294	0.062292	0.062290	22.43	22.43
PEORIA CNTY ILL CMNTY HI	713142DH7	08/09/17	12/01/18	103.417	4.400	1.7218	7.03	0.049728	0.050156				16.49	
Peoria County, SD #325,	713165FH6	09/04/13	12/01/18	111.133	VARIES	2.9368		0.083423	0.082507				27.36	
Peoria County, SD #325,	713165FJ2	09/04/13	12/01/19	110.068	VARIES	3.4365		0.098777	0.097969	0.097146	0.096310		35.37	31.91
Peoria County SD #325, I	713165FK9	09/04/13	12/01/20	108.812	VARIES	3.8365		0.110799	0.110127	0.109442	0.108744	0.108033	39.73	39.23
Peoria County SD #325, I	713165FL7	09/04/13	12/01/21	107.288	VARIES	4.1865		0.120803	0.120279	0.119744	0.119198	0.118641	43.36	42.98
Peoria County, IL	713168AZ5	10/05/11	12/01/18	106.114	VARIES	4.4856		0.125823	0.125219				41.41	
Peoria County, IL	713168BA9	10/05/11	12/01/19	106.753	VARIES	4.7356		0.134064	0.133456	0.132834	0.132197		48.12	43.72
Peoria County, IL	713168BB7	10/05/11	12/01/20	105.512	VARIES	4.9860		0.141415	0.140959	0.140491	0.140011	0.139520	50.80	50.46
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	470.75	0.121155	0.125208	0.129396	0.133724	0.138196	44.97	48.03
Philadelphia Authority	71781LAW9	02/03/99	04/15/18	28.637	0.000	6.6194	695.12	0.177981					18.51	
Philadelphia Authority	71781LAX7	02/03/99	04/15/19	26.727	0.000	6.6393	652.11	0.167214	0.172765	0.178501			62.05	18.56
Philadelphia Authority	71781LAY5	02/03/99	04/15/20	24.985	0.000	6.6495	611.21	0.156843	0.162057	0.167445	0.173013	0.178765	58.21	62.14
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6495	572.51	0.146911	0.151796	0.156843	0.162057	0.167445	54.52	58.21
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6595	536.43	0.137756	0.142343	0.147082	0.151980	0.157040	51.13	54.59
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	502.54	0.129146	0.133453	0.137903	0.142502	0.147254	47.93	51.18
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	440.76	0.113353	0.117139	0.121051	0.125094	0.129272	42.07	44.93
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	412.70	0.106216	0.109769	0.113441	0.117235	0.121156	39.43	42.11
Piatt and Champaign Coun	719457BU6	02/25/16	12/01/18	102.007	2.750	2.0009	37.57	0.055990	0.055785				18.44	
Piatt and Champaign Coun	719457BV4	02/25/16	12/01/19	102.692	3.000	2.2507	42.56	0.063431	0.063207	0.062980	0.062751		22.78	20.74
Piatt and Champaign Coun	719457BW2	02/25/16	12/01/20	102.231	3.000	2.5007	47.15	0.070460	0.070299	0.070136	0.069971	0.069803	25.33	25.21
Piatt and Champaign Coun	719457BX0	02/25/16	12/01/21	102.646	3.250	2.7507	52.08	0.077845	0.077674	0.077500	0.077325	0.077147	27.98	27.86
Pike & Calhoun CNTYS, IL	721068BF0	08/08/13	12/01/23	111.543	VARIES	4.3459		0.125572	0.124849	0.124111	0.123357	0.122587	45.03	44.50
Pike & Calhoun CNTYS, IL	721068BG8	08/08/13	12/01/24	110.329	VARIES	4.5669		0.129164	0.128495	0.127810	0.127111	0.126396	46.34	45.84
Pike & Calhoun CNTYS, IL	721068BH6	08/08/13	12/01/25	109.132	VARIES	4.7572		0.132698	0.132086	0.131460	0.130819	0.130164	47.62	47.17
Pike & Calhoun CNTYS, IL	721068BJ2	08/08/13	12/01/26	108.343	VARIES	4.8857		0.135026	0.134454	0.133868	0.133270	0.132657	48.47	48.05
Pike & Calhoun CNTYS, IL	721068BK9	08/08/13	12/01/27	106.399	VARIES	5.1092		0.140752	0.140290	0.139815	0.139329	0.138832	50.56	50.22
Pike & Calhoun CNTYS, IL	721068BL7	08/08/13	12/01/28	106.016	VARIES	5.1714		0.141879	0.141440	0.140989	0.140527	0.140054	50.97	50.64
Pike & Calhoun CNTYS, IL	721068BM5	08/08/13	12/01/29	104.498	VARIES	5.3285		0.146341	0.145998	0.145646	0.145285	0.144915	52.60	52.35
Playboy Enterprises, Inc	728117AA0	03/15/05	03/15/25	100.000	VARIES	7.7501		0.419332	0.431859	0.444854	0.458334	0.472316	155.92	165.48
Playboy Enterprises, Inc	728117AB8	03/15/05	03/15/25	100.000	VARIES	7.7501		0.419332	0.431859	0.444854	0.458334	0.472316	155.92	165.48
Presidio Independent	741020EC1	05/14/98	02/15/18	24.728	0.000	7.1994	744.23	0.193034					8.49	
Presidio Independent	741020ED9	05/14/98	02/15/19	22.810	0.000	7.2493	695.20	0.180970	0.187529	0.194327			68.15	8.55
Presidio Independent	741020EE7	05/14/98	02/15/20	21.242	0.000	7.2494	647.42	0.168532	0.174640	0.180971	0.187530	0.194328	63.46	68.15
Presidio Independent	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2494	602.92	0.156948	0.162636	0.168531	0.174640	0.180970	59.10	63.46
Presidio Independent	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	561.48	0.146161	0.151459	0.156949	0.162638	0.168533	55.04	59.10
Pride International	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	318.81	0.063661	0.064457	0.065263	0.066079	0.066905	23.33	23.91
Quicksilver Resources In	74837RAA2	11/01/04	11/01/24	98.500	VARIES	6.7503		0.362476	0.372543	0.382934	0.393661	0.404733	133.53	141.10

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Quicksilver Resources In	74837RAB0	11/01/04	11/01/24	98.500	VARIABLE	6.7503		0.362476	0.372543	0.382934	0.393661	0.404733	133.53	141.10
Randolph & Perry CNTYS	752368AY6	05/16/13	12/01/18	106.586	VARIABLE	2.4855		0.069899	0.069473				22.99	
Randolph & Perry CNTYS	752368AZ3	05/16/13	12/01/19	107.293	VARIABLE	2.7850		0.079178	0.078733	0.078282	0.077825		28.40	25.75
Randolph & Perry CNTYS	752368BA7	05/16/13	12/01/20	107.856	VARIABLE	3.0845		0.088521	0.088066	0.087603	0.087134	0.086657	31.76	31.42
Randolph & Perry CNTYS	752368BB5	05/16/13	12/01/21	108.667	VARIABLE	3.3340		0.096624	0.096151	0.095670	0.095181	0.094684	34.67	34.32
Randolph & Perry CNTYS	752368BC3	05/16/13	12/01/22	107.818	VARIABLE	3.5344		0.102487	0.102089	0.101685	0.101273	0.100853	36.80	36.51
Randolph County, IL	752535DL5	01/30/13	12/01/18	85.511	0.000	2.6997	120.62	0.073008	0.073994				24.27	
Randolph County, IL	752535DM3	01/30/13	12/01/19	81.034	0.000	3.0997	132.42	0.080966	0.082221	0.083495	0.084789		29.45	27.79
Randolph County, IL	752535DN1	01/30/13	12/01/20	76.487	0.000	3.4497	140.20	0.086480	0.087972	0.089489	0.091033	0.092603	31.49	32.59
Randolph County, IL	752535DP6	01/30/13	12/01/21	72.328	0.000	3.6997	142.99	0.088752	0.090394	0.092066	0.093769	0.095504	32.35	33.55
Randolph County, IL	752535DQ4	01/30/13	12/01/22	68.391	0.000	3.8997	143.16	0.089302	0.091044	0.092819	0.094629	0.096474	32.57	33.85
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIABLE	8.7500		0.592404	0.614267	0.637056	0.660812	0.685576	221.93	238.76
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIABLE	8.7500		0.592404	0.614267	0.637056	0.660812	0.685576	221.93	238.76
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8184		1.272921	1.332683	1.395380	1.461154	1.530158	481.99	528.46
City of Reno, NV	759830AQ5	09/22/16	06/01/20	99.117	2.000	2.2506	2.97	0.006581	0.006655	0.006730	0.006806	0.006883	2.39	2.44
City of Reno, NV	759830AR3	09/22/16	06/01/21	98.102	2.000	2.4304	4.95	0.010987	0.011121	0.011256	0.011393	0.011531	3.99	4.08
City of Reno, NV	759830AS1	09/22/16	06/01/22	98.689	2.500	2.7504	2.76	0.006151	0.006235	0.006321	0.006408	0.006496	2.23	2.30
City of Reno, NV	759830AT9	09/22/16	06/01/25	97.746	3.000	3.3004	2.92	0.006528	0.006635	0.006745	0.006856	0.006969	2.38	2.45
Rock Island Counties, IL	772283DA2	10/02/15	12/01/18	105.489	VARIABLE	1.9915		0.055686	0.054899				18.46	
ROCKFORD ILL PK DIST	773182WJ5	06/06/18	12/15/19	100.000	2.910	2.8948		0.080411	0.080470	0.081634	0.080417		16.51	27.86
Royal Bank of Canada	78008HUA6	01/28/10	01/28/20	100.000	VARIABLE	4.5517		0.132182	0.131084	0.129961	0.128813	0.127639	47.05	46.22
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIABLE	4.1703		0.116435	0.116355	0.116274	0.116191	0.116106	41.89	41.83
Royal Bank of Canada	78008KYV9	01/27/11	01/27/31	100.000	VARIABLE	4.9792		0.133813	0.133931	0.134053	0.134178	0.134306	48.23	48.32
Royal Bank of Canada	78008SJY3	11/05/12	11/04/19	100.000	0.000	0.6002		0.017180	0.017232	0.017284	0.017335		6.20	5.25
Royal Bank of Canada	78008SMC7	11/05/12	11/04/19	100.000	0.000	0.6002		0.017180	0.017232	0.017284	0.017335		6.20	5.25
Royal Bank of Canada	78008SVM5	02/04/13	02/04/20	100.000	0.000	2.2565		0.069340	0.070122	0.070914	0.071714	0.072523	25.33	25.91
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIABLE	4.0300		0.108329	0.108426	0.108526	0.108627	0.108730	39.04	39.11
Royal Bank of Canada	78008TR89	02/17/12	02/17/33*	100.000	3.570	3.5700		0.099167					4.66*	
ABN AMRO BANK N.V.	78009KAB8	01/13/05	01/13/20	100.000	VARIABLE	4.7502	610.30	0.132966	0.132789	0.132587	0.132379	0.132167	47.77	47.62
Royal Bank of Scotland	78009KLF7	08/11/10	08/11/20	100.000	VARIABLE	4.9855		0.141659	0.141382	0.141098	0.140807	0.140508	50.87	50.66
Royal Bank of Scotland	78009KME9	09/16/10	09/16/20	100.000	VARIABLE	3.6714		0.022376	0.022787	0.023205	0.023631	0.024065	8.22	8.52
Royal Bank of Scotland	78009KMG4	09/30/10	09/28/18	100.000	VARIABLE	2.6928		0.018534	0.018681				5.03	
Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIABLE	5.5209		0.147877	0.148024	0.148175	0.148330	0.148489	53.28	53.39
Royal Bank of Scotland	78009KNR9	11/16/10	11/16/20	100.000	VARIABLE	4.5134		0.129335	0.129120	0.128899	0.128047	0.127175	46.50	46.17
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIABLE	5.3208		0.139064	0.139361	0.139666	0.139980	0.140301	50.13	50.35
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIABLE	5.7104		0.151898	0.152076	0.152259	0.152447	0.152640	54.72	54.85
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIABLE	5.4494		0.143267	0.143474	0.143687	0.143905	0.144130	51.67	51.82
Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIABLE	5.5247		0.153132	0.153175	0.153220	0.153266	0.153313	55.14	55.18
Royal Bank of Scotland	78009KRY0	03/31/11	03/31/18	100.000	VARIABLE	4.3799		0.121594					10.82	
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIABLE	4.4729		0.125579	0.125451	0.125319	0.125185	0.124965	45.18	45.08
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIABLE	2.5505		0.015265	0.015459	0.015656	0.015856	0.016058	5.54	5.68
Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIABLE	2.8322		0.020657	0.020949	0.021246	0.021547	0.021852	7.58	7.80

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Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIABLES	4.7435		0.123004	0.124509	0.126049	0.127590	0.129166	44.93	46.04
Royal Bank of Canada	78009Q489	09/26/13	09/26/22	100.000	0.000	3.5770		0.114501	0.116549	0.118633	0.120755	0.122914	41.98	43.50
Royal Bank of Canada	78010UDH7	12/30/13	12/30/20	100.000	VARIABLES	1.1631		0.007141	0.007183	0.007225	0.007267	0.007309	2.58	2.61
Royal Bank of Canada	78010UDK0	01/30/14	01/30/19	100.000	VARIABLES	0.9099		0.007534	0.007568	0.007602			2.73	0.22
Royal Bank of Canada	78010UDR5	01/30/14	01/30/19	100.000	2.250	2.2500		0.062500	0.062500	0.062500			22.50	1.81
Royal Bank of Canada	78010UDU8	02/28/14	02/28/34	100.000	VARIABLES	4.0700		0.099488	0.098140	0.100052	0.098706	0.100085	36.13	36.28
Royal Bank of Canada	78010UVX2	06/30/14	06/30/29	100.000	VARIABLES	3.5597		0.095943	0.096047	0.096154	0.096262	0.096372	34.56	34.64
Royal Bank of Canada	78010UWN3	09/29/14	09/29/34	100.000	VARIABLES	3.6300		0.095786	0.095895	0.096005	0.096118	0.096233	34.52	34.60
Royal Bank of Canada	78010UWR4	11/28/14	11/28/34	100.000	VARIABLES	3.3500		0.088167	0.088275	0.088384	0.088496	0.088609	31.77	31.85
Royal Bank of Canada	78010UWU7	12/23/14	12/23/24	100.000	VARIABLES	2.8500		0.078434	0.078482	0.078530	0.078579	0.078629	28.25	28.28
Royal Bank of Canada	78012KDH7	06/29/15	06/29/35	100.000	VARIABLES	3.4100		0.086934	0.087099	0.087266	0.087436	0.087609	31.33	31.45
ROYAL BANK OF CANADA	78012KP84	05/18/17	02/21/23	100.000	0.000	2.4412	15.18	0.068238	0.069071	0.069914	0.070767	0.071631	24.93	25.55
ROYAL BANK OF CANADA	78012KT64	05/31/17	06/01/23	100.000	0.000	2.5535	14.99	0.071840	0.072757	0.073686	0.074627	0.075580	26.08	26.75
ROYAL BANK OF CANADA	78013GJR7	10/18/17	10/18/23	100.000	0.000	2.1352	4.33	0.059312	0.059945	0.060585	0.061232	0.061885	21.56	22.02
ROYAL BK CDA	78013GSS5	03/21/18	03/23/48	100.000	VARIABLES	3.5194		0.097221	0.095650	0.097235	0.095649		27.52	35.20
ROYAL BANK OF CANADA	78013Q152	02/05/18	02/03/21	100.000	0.000	2.7735		0.077043	0.078100	0.079183	0.079183	0.080281	25.27	28.63
ROYAL BANK OF CANADA	78013XBL1	12/29/17	12/30/22	100.000	0.000	2.7655	0.15	0.076824	0.077887	0.078964	0.080055	0.081162	27.85	28.63
ROYAL BANK OF CANADA	78013XCS5	01/31/18	01/31/23	100.000	0.000	3.0653			0.085148	0.086453	0.087778	0.089123	28.38	31.76
ROYAL BANK OF CANADA	78013XF45	09/28/18	09/29/22	100.000	0.000	3.5421			0.098403	0.100145	0.101919		9.15	36.06
ROYAL BANK OF CANADA	78013XF52	09/28/18	09/29/22	100.000	0.000	3.5746			0.099304	0.101079	0.102886		9.24	36.40
ROYAL BANK OF CANADA	78013XFK9	02/28/18	02/28/23	100.000	0.000	3.2254			0.089594	0.091039	0.092507	0.093999	27.32	33.40
ROYAL BANK OF CANADA	78013XGY8	03/29/18	03/30/23	100.000	0.000	3.2987			0.091639	0.093151	0.094687	0.096249	25.06	34.09
ROYAL BANK OF CANADA	78013XJD1	04/30/18	07/28/22	100.000	0.000	3.5027			0.097296	0.098129	0.099848	0.101597	23.58	36.17
ROYAL BANK OF CANADA	78013XJZ2	05/31/18	06/03/22	100.000	0.000	3.1800		0.088334	0.088357	0.089762	0.091190	0.092639	18.68	32.65
ROYAL BANK OF CANADA	78013XKR8	05/31/18	06/03/22	100.000	0.000	3.1798		0.088328	0.088351	0.089756	0.091183	0.092633	18.68	32.65
ROYAL BANK OF CANADA	78013XLY2	06/29/18	06/30/22	100.000	0.000	3.4324			0.095353	0.096989	0.098654	0.100347	17.36	35.22
ROYAL BANK OF CANADA	78013XMP0	06/29/18	06/30/22	100.000	0.000	3.3884			0.094132	0.095727	0.097348	0.098998	17.13	34.76
ROYAL BANK OF CANADA	78013XNY0	07/31/18	07/29/22	100.000	0.000	3.5199				0.097775	0.099486	0.101237	14.76	36.03
ROYAL BANK OF CANADA	78013XPT9	07/31/18	07/31/22	100.000	0.000	3.5174			0.097707	0.099425	0.101174		14.75	36.01
ROYAL BANK OF CANADA	78013XRF7	08/31/18	08/31/22	100.000	0.000	3.4339			0.095386	0.097006	0.098690		11.54	35.03
ROYAL BANK OF CANADA	78013XSJ8	08/31/18	09/01/22	100.000	0.000	3.4206				0.095026	0.096651	0.098304	11.50	34.90
ROYAL BANK OF CANADA	78014RAA8	03/20/18	03/20/25	100.000	VARIABLES	3.4379			0.095497	0.094751	0.093992	0.094106	26.76	33.91
ROYAL BANK OF CANADA	78014RAE0	04/13/18	04/13/28	100.000	VARIABLES	3.5146			0.097627	0.096414	0.095179	0.093923	25.09	34.29
SG Structured Prods, Inc	78423A2D3	07/29/11	07/29/31	100.000	VARIABLES	3.8136		0.077505	0.077008	0.076500	0.075921	0.075331	27.66	27.26
SG Structured Prods, Inc	78423A2E1	07/29/11	07/29/31	100.000	VARIABLES	3.8227		0.079812	0.079106	0.078386	0.077652	0.076904	28.39	27.86
SG Structured Prods, Inc	78423A2P6	07/29/11	07/29/31	100.000	VARIABLES	3.8133		0.079251	0.078540	0.077817	0.077025	0.076218	28.18	27.63
SG Structured Prods, Inc	78423A3B6	08/31/11	08/29/31	100.000	VARIABLES	3.8090		0.078528	0.078259	0.077121	0.076677	0.074969	28.44	27.80
SG Structured Prods, Inc	78423AC42	12/31/10	12/31/30	100.000	VARIABLES	4.1616		0.092300	0.090956	0.089584	0.088183	0.086754	32.98	32.00
SG Structured Prods, Inc	78423AD90	01/31/11	01/31/31	100.000	VARIABLES	4.1899		0.090114	0.089190	0.088246	0.087282	0.086298	31.99	31.30
SG Structured Prods, Inc	78423AE99	02/25/11	02/25/26	100.000	VARIABLES	4.0468		0.095137	0.095184	0.095679	0.096184	0.096699	34.33	34.66
SG Structured Prods, Inc	78423AF80	02/28/11	02/28/31	100.000	VARIABLES	4.1578		0.092895	0.090577	0.091160	0.088752	0.088775	33.27	32.54
SG Structured Prods, Inc	78423AG63	03/18/11	03/18/21	100.000	VARIABLES	4.1694		0.115665	0.115766	0.115824	0.115884	0.115892	41.67	41.71



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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
SG Structured Prods, Inc	78423AJ45	03/31/11	03/31/26	100.000	VARIABLES	3.9820		0.091687	0.092126	0.092573	0.093030	0.093805	33.17	33.52
SG Structured Prods, Inc	78423AL75	03/31/11	03/31/31	100.000	VARIABLES	4.2878		0.097618	0.097065	0.096447	0.095816	0.095171	34.94	34.49
SG Structured Prods, Inc	78423AP48	04/29/11	04/29/31	100.000	VARIABLES	4.1591		0.093208	0.092649	0.091905	0.091146	0.090370	33.37	32.85
SG Structured Prods, Inc	78423AR20	04/29/11	04/30/26	100.000	VARIABLES	4.1342		0.099371	0.099443	0.099923	0.100414	0.100914	35.82	36.12
SG Structured Prods, Inc	78423AT93	05/31/11	05/30/31	100.000	VARIABLES	4.0970		0.092651	0.090563	0.091321	0.089086	0.089296	33.39	32.86
SG Structured Prods, Inc	78423AU26	05/31/11	05/30/23	100.000	VARIABLES	4.1100		0.111234	0.109544	0.111526	0.109874	0.111254	40.30	40.39
SG Structured Prods, Inc	78423AU75	05/31/11	05/30/31	100.000	VARIABLES	4.0953		0.088736	0.086781	0.087696	0.085742	0.086143	32.00	31.60
SG Structured Prods, Inc	78423AU83	05/31/11	05/29/26	100.000	VARIABLES	4.1202		0.098504	0.097082	0.098882	0.097828	0.099479	35.70	35.92
SG Structured Prods, Inc	78423AW65	06/30/11	06/30/31	100.000	VARIABLES	4.0040		0.084900	0.084305	0.083642	0.082967	0.082278	30.46	29.99
SG Structured Prods, Inc	78423AW73	06/30/11	06/30/31	100.000	VARIABLES	4.0073		0.087184	0.085107	0.085658	0.083400	0.083427	31.44	30.85
SG Structured Prods, Inc	78423AW81	06/30/11	06/30/23	100.000	VARIABLES	3.9769		0.109909	0.110106	0.110216	0.110328	0.110442	39.60	39.70
SG Structured Prods, Inc	78423AW99	06/30/11	06/30/26	100.000	VARIABLES	3.9854		0.095041	0.093250	0.095191	0.094035	0.095478	34.36	34.53
SG Structured Products, Inc	78423AYJ5	08/31/10	08/29/25	100.000	0.000	3.6972		0.075354	0.077169	0.078166	0.080048	0.080642	28.19	29.18
SG Structured Prods, Inc	78423EBE3	06/29/12	06/30/32	100.000	VARIABLES	2.6184		0.061598	0.061587	0.061577	0.061566	0.061686	22.17	22.17
SG Structured Prods, Inc	78423EBR4	07/31/12	07/30/32	100.000	VARIABLES	2.2858		0.052833	0.053740	0.052894	0.053802	0.052957	19.46	19.48
SG Structured Prods, Inc	78423ECC6	07/31/12	07/30/32	100.000	VARIABLES	4.6280		0.118904	0.119079	0.119257	0.119440	0.119626	42.89	43.02
SG Structured Prods, Inc	78423ECE2	08/31/12	08/31/32	100.000	VARIABLES	2.2189		0.051594	0.050828	0.051748	0.050981	0.051619	18.71	18.73
SG Structured Prods, Inc	78423ECF9	08/31/12	08/31/27	100.000	VARIABLES	2.2060		0.055334	0.054317	0.055100	0.054227	0.054848	19.98	19.92
SG Structured Prods, Inc	78423ECS1	08/31/12	08/31/32	100.000	VARIABLES	4.5638		0.117259	0.115492	0.117557	0.115792	0.117221	42.51	42.54
SG Structured Prods, Inc	78423EDB7	09/28/12	09/30/32	100.000	VARIABLES	4.0173		0.104465	0.104606	0.104750	0.104897	0.105046	37.66	37.76
SG Structured Prods, Inc	78423EDJ0	09/28/12	09/30/32	100.000	VARIABLES	2.1721		0.050540	0.050710	0.050883	0.051057	0.051233	18.26	18.38
SG Structured Prods, Inc	78423EDN1	10/31/12	10/29/27	100.000	VARIABLES	2.3465		0.057941	0.058202	0.058467	0.058735	0.059006	20.94	21.13
SG Structured Prods, Inc	78423EDQ4	10/31/12	10/29/32	100.000	VARIABLES	3.5854		0.092926	0.093092	0.093261	0.093434	0.093609	33.50	33.63
SG Structured Prods, Inc	78423EEA8	12/31/12	12/31/32	100.000	VARIABLES	2.3864		0.057058	0.057008	0.056957	0.056906	0.056854	20.53	20.50
SG Structured Prods, Inc	78423EEJ9	10/31/12	10/29/32	100.000	VARIABLES	2.3463		0.057486	0.057659	0.057835	0.058013	0.058192	20.75	20.87
SG Structured Prods, Inc	78423EES9	11/30/12	11/30/32	100.000	VARIABLES	2.3877		0.058492	0.058547	0.058603	0.058659	0.058716	21.07	21.11
SG Structured Prods, Inc	78423EJF2	11/27/13	11/27/23	100.000	VARIABLES	3.9019		0.101177	0.101663	0.102159	0.102665	0.103180	36.54	36.90
SG Structured Prods, Inc	78423EJG0	12/18/13	12/18/23	100.000	VARIABLES	3.8787		0.100996	0.101487	0.101989	0.102500	0.103020	36.46	36.82
SM Energy Company	78454LAM2	08/09/16	07/01/21	86.000	1.500	4.7379	36.69	0.076345	0.078153	0.080005	0.081900		27.81	29.14
St. Clair CNTY SD #187,	788550JQ5	06/20/12	01/01/21	107.017	5.500	4.5004		0.128481	0.127934	0.127375	0.126804		46.15	45.75
St. Clair County, IL	788550JU6	06/25/15	01/01/21	79.080	0.000	4.3001	89.37	0.104553	0.105060	0.109097	0.109626		38.26	39.92
St. Clair County, IL	788550JV4	06/25/15	01/01/22	74.588	0.000	4.5500	89.42	0.104990	0.105628	0.109821	0.110488		38.44	40.21
St. Clair County, IL	788550JW2	06/25/15	01/01/23	70.267	0.000	4.7499	88.12	0.103763	0.104495	0.108750	0.109518		38.01	39.83
St. Clair County, IL	788550JX0	06/25/15	01/01/24	65.665	0.000	5.0000	86.91	0.102701	0.103553	0.107901	0.108795		37.64	39.55
St. Clair County, IL	788553GR0	04/13/17	12/01/22	99.225	2.850	3.0005	0.92	0.003603	0.003657	0.003712	0.003768	0.003824	1.31	1.35
St. Clair County, IL	788553GS8	04/13/17	12/01/23	101.777	3.500	3.2006	23.34	0.090348	0.090238	0.090126	0.090012	0.089897	32.50	32.42
St. Clair County, IL	788553GT6	04/13/17	12/01/26	102.645	4.000	3.6716	27.00	0.104535	0.104415	0.104292	0.104166	0.104039	37.60	37.51
St. Clair County, IL	788553GU3	04/13/17	12/01/27	101.642	4.000	3.8108	27.75	0.107507	0.107438	0.107368	0.107297	0.107224	38.69	38.64
San Luis Obispo County	798703AQ7	07/02/03	09/01/18	45.439	0.000	5.2696	511.60	0.138958	0.142619				34.01	
San Luis Obispo County	798703AR5	07/02/03	09/01/19	42.462	0.000	5.3696	490.93	0.134157	0.137758	0.141457	0.145255		49.82	34.63
San Luis Obispo County	798703AS3	07/02/03	09/01/20	39.603	0.000	5.4696	470.02	0.129225	0.132759	0.136390	0.140120	0.143952	48.02	50.68

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5396	447.90	0.123666	0.127092	0.130612	0.134229	0.137947	45.97	48.55
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5996	425.88	0.118013	0.121317	0.124714	0.128205	0.131795	43.88	46.38
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	403.95	0.112210	0.115374	0.118627	0.121972	0.125412	41.74	44.12
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6797	382.84	0.106601	0.109629	0.112742	0.115944	0.119236	39.66	41.94
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	362.26	0.100993	0.103871	0.106831	0.109876	0.113007	37.58	39.75
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7298	342.75	0.095725	0.098467	0.101288	0.104190	0.107175	35.62	37.69
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7298	323.92	0.090467	0.093059	0.095725	0.098467	0.101288	33.67	35.62
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7297	306.13	0.085498	0.087947	0.090467	0.093058	0.095724	31.82	33.67
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7298	289.31	0.080802	0.083117	0.085498	0.087948	0.090467	30.07	31.82
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	273.42	0.076364	0.078552	0.080803	0.083117	0.085499	28.42	30.07
Santa Monica School, CA	802498PT6	10/11/16	07/01/32	95.746	3.000	3.3503	2.57	0.006010	0.006110	0.006213	0.006317		2.18	2.26
SEACOR HOLDINGS INC	81170YAA7	11/13/13	11/15/28	100.000	3.000	8.2500	376.62	0.284933	0.293249	0.301908	0.310925	0.320313	104.85	111.16
Seacor Holdings, Inc.	81170YAB5	11/13/13	11/15/28	100.000	VARIES	8.2503		0.284952	0.293269	0.301929	0.310946	0.320336	104.86	111.16
SEADRILL NEW FINANCE LTD	81173JAA7	07/02/18	07/15/25	44.667	12.000	26.7500			0.222332	0.222332	0.247944	0.276444	39.58	93.58
Seacor Holdings, Inc.	811904AL5	12/11/12	12/15/27	100.000	VARIES	7.1504		0.253136	0.259704	0.266506	0.273318	0.280374	92.53	97.39
Seacor Holdings, Inc.	811904AM3	12/11/12	12/15/27	100.000	VARIES	7.1504		0.253136	0.259704	0.266506	0.273318	0.280374	92.53	97.39
SEACOR HOLDINGS INC	811904AN1	05/15/18	05/15/30	100.000	3.250	7.6251			0.211810	0.216443	0.221253	0.226247	48.08	79.24
Sears Holdings Corp.	812350AF3	11/21/14	12/15/19	82.600	8.000	12.7676	93.77	0.103394	0.109994	0.117016	0.124486		38.63	41.60
Shelby Christian CNTYS,	821510AY0	02/24/16	12/01/18	105.242	3.750	1.8015	34.69	0.051003	0.050524				16.74	
Shelby Christian CNTYS,	821510AZ7	02/24/16	12/01/19	105.947	3.750	2.1010	40.82	0.060237	0.059775	0.059309	0.058838		21.57	19.49
Shelby Christian CNTYS,	821510BA1	02/24/16	12/01/20	106.279	3.750	2.3508	45.90	0.067932	0.067506	0.067075	0.066639	0.066198	24.35	24.04
Shelby Christian CNTYS,	821510BB9	02/24/16	12/01/21	106.397	3.750	2.5508	49.94	0.074066	0.073682	0.073293	0.072900	0.072501	26.57	26.29
SG Structured Prods, Inc	83367TAN9	09/28/12	09/28/27	100.000	VARIES	4.2451		0.106699	0.106756	0.106814	0.106873	0.106933	38.43	38.47
SG Structured Prods, Inc	83368W2F7	07/28/15	07/28/21	100.000	0.000	3.0305		0.089400	0.090755	0.092130	0.093526	0.094943	32.85	33.85
SG Structured Prods, Inc	83368W2V2	08/31/15	09/03/30	100.000	VARIES	3.4214		0.088464	0.088353	0.088241	0.088798	0.089365	31.80	32.00
SG Structured Prods, Inc	83368WB59	01/30/15	01/30/30	100.000	VARIES	2.8761		0.079847	0.079893	0.080031	0.080171	0.080313	28.78	28.88
SG Structured Prods, Inc	83368WBD2	01/31/13	01/31/33	100.000	VARIES	3.8966		0.103147	0.103775	0.104478	0.105194	0.105925	37.45	37.96
SG Structured Prods, Inc	83368WBG5	01/31/13	01/31/33	100.000	VARIES	3.8943		0.097841	0.097520	0.097763	0.098010	0.098263	35.15	35.31
SG Structured Prods, Inc	83368WBT7	02/28/13	02/28/33	100.000	VARIES	3.4646		0.085494	0.084508	0.086330	0.085344	0.086951	31.13	31.41
SG Structured Prods, Inc	83368WBX8	03/28/13	03/31/33	100.000	VARIES	2.9028		0.072790	0.072918	0.073281	0.073649	0.074023	26.27	26.51
SG Structured Prods, Inc	83368WCB5	04/12/13	04/12/33	100.000	VARIES	3.9684		0.099482	0.099615	0.100063	0.100520	0.100985	35.88	36.18
SG Structured Prods, Inc	83368WCG4	04/30/13	04/29/33	100.000	VARIES	3.9499		0.099729	0.099986	0.100556	0.101137	0.101730	36.00	36.38
SG Structured Prods, Inc	83368WCQ2	04/30/13	05/01/23	100.000	VARIES	1.6708		0.010081	0.010165	0.010250	0.010335	0.010422	3.65	3.72
SG Structured Prods, Inc	83368WCY5	05/03/13	05/03/23	100.000	VARIES	3.1496		0.086780	0.086801	0.086857	0.086914	0.086977	31.25	31.29
SG Structured Prods, Inc	83368WDL2	06/28/13	06/28/33	100.000	VARIES	4.7629		0.132987	0.134542	0.136262	0.138024	0.139828	48.17	49.38
SG Structured Prods, Inc	83368WDM0	06/28/13	06/28/33	100.000	VARIES	4.7593		0.120748	0.121308	0.122162	0.123037	0.123933	43.57	44.14
SG Structured Prods, Inc	83368WDR9	07/31/13	07/31/33	100.000	VARIES	4.5906		0.115060	0.115551	0.116053	0.116567	0.117092	41.66	42.03
SG Structured Prods, Inc	83368WDT5	07/31/13	07/31/33	100.000	VARIES	4.5832		0.115678	0.116589	0.117520	0.118474	0.119449	42.09	42.77
SG Structured Prods, Inc	83368WDV0	07/31/13	07/31/33	100.000	VARIES	4.5941		0.110088	0.110191	0.110296	0.110403	0.110513	39.68	39.76
SG Structured Prods, Inc	83368WDW8	08/30/13	08/31/33	100.000	VARIES	4.6389		0.114993	0.113466	0.115708	0.114639	0.116745	41.78	42.16
SG Structured Prods, Inc	83368WDX6	08/30/13	08/31/33	100.000	VARIES	4.6414		0.119433	0.118195	0.120893	0.119838	0.122103	43.54	44.08
SG Structured Prods, Inc	83368WDZ1	08/30/13	08/31/28	100.000	VARIES	4.5931		0.120293	0.119304	0.122293	0.121264	0.123594	43.97	44.61

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
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SG Structured Prods, Inc	83368WEL1	09/30/13	09/30/33	100.000	VARIES	4.5116		0.114546	0.115214	0.115897	0.116595	0.117309	41.48	41.98
SG Structured Prods, Inc	83368WFA4	10/31/13	10/31/33	100.000	VARIES	4.2945		0.106733	0.107043	0.107359	0.107682	0.108012	38.52	38.75
SG Structured Prods, Inc	83368WFL0	10/31/13	10/31/33	100.000	VARIES	4.2911		0.109928	0.110559	0.111204	0.111863	0.112536	39.77	40.23
SG Structured Prods, Inc	83368WGF2	11/29/13	11/30/33	100.000	VARIES	4.4027		0.111609	0.112075	0.112552	0.113039	0.113537	40.29	40.64
SG Structured Prods, Inc	83368WGM7	11/29/13	11/29/32	90.000	VARIES	4.3778		0.097271	0.098229	0.099209	0.100210	0.101233	35.25	35.96
SG Structured Prods, Inc	83368WGR6	11/29/13	11/29/32	90.000	VARIES	4.3778		0.097269	0.098228	0.099207	0.100208	0.101231	35.25	35.96
SG Structured Prods, Inc	83368WGWZ8	12/30/13	12/30/33	100.000	VARIES	4.4481		0.114411	0.114938	0.115478	0.116203	0.116943	41.28	41.70
SG Structured Prods, Inc	83368WHA2	12/30/13	12/30/32	93.000	VARIES	4.4186		0.104893	0.105937	0.107004	0.108095	0.109209	37.95	38.72
SG Structured Prods, Inc	83368WHD6	12/30/13	12/30/33	100.000	VARIES	4.4457		0.110823	0.110916	0.111012	0.111626	0.112253	39.91	40.08
SG Structured Prods, Inc	83368WHS3	01/31/14	01/31/34	100.000	VARIES	4.0888		0.103691	0.104005	0.104723	0.105456	0.106204	37.54	38.06
SG Structured Prods, Inc	83368WJB8	01/31/14	01/31/33	91.000	VARIES	4.0761		0.094810	0.095414	0.096384	0.097375	0.098385	34.48	35.18
SG Structured Prods, Inc	83368WKA8	02/21/14	02/21/24	100.000	0.000	3.6893		0.116468	0.118616	0.120804	0.123033	0.125302	42.88	44.48
SG Structured Prods, Inc	83368WKB6	02/28/14	02/28/34	91.000	VARIES	4.0373		0.093885	0.093055	0.095784	0.095413	0.097690	34.35	35.13
SG Structured Prods, Inc	83368WKC4	02/28/14	02/28/34	100.000	VARIES	4.0411		0.103854	0.102500	0.104857	0.103808	0.105630	37.78	38.17
SG Structured Prods, Inc	83368WKZ3	03/31/14	03/31/34	100.000	VARIES	4.4731		0.112413	0.111956	0.112227	0.112505	0.112789	40.37	40.50
SG Structured Prods, Inc	83368WL58	04/17/15	04/17/25	100.000	VARIES	2.7151		0.075507	0.075490	0.075465	0.075441	0.075415	27.18	27.16
SG Structured Prods, Inc	83368WLG4	03/31/14	03/31/34	91.000	VARIES	4.4572		0.097905	0.098667	0.099818	0.100994	0.102197	35.56	36.36
SG Structured Prods, Inc	83368WLH2	03/31/14	03/31/34	100.000	VARIES	4.4742		0.109961	0.109043	0.108999	0.108954	0.108908	39.33	39.22
SG Structured Prods, Inc	83368WMW8	05/14/14	05/14/21	100.000	VARIES	2.9301		0.081735	0.081695	0.081634	0.081573	0.081523	29.41	29.37
SG Structured Prods, Inc	83368WNR8	05/22/14	05/22/34	91.000	VARIES	3.6947		0.085170	0.085456	0.085990	0.086533	0.087086	30.74	31.10
SG Structured Prods, Inc	83368WP21	05/20/15	05/21/35	100.000	VARIES	3.3762		0.089207	0.089410	0.089617	0.089827	0.090226	32.17	32.32
SG Structured Prods, Inc	83368WPM7	06/26/14	06/26/34	100.000	VARIES	3.6333		0.093210	0.093291	0.093702	0.094121	0.094547	33.57	33.81
SG Structured Prods, Inc	83368WRU7	08/29/14	08/29/34	100.000	VARIES	3.4030		0.087313	0.088118	0.087966	0.088846	0.088279	32.10	32.31
SG Structured Prods, Inc	83368WSX0	08/29/14	08/29/34	100.000	VARIES	3.4025		0.086782	0.087398	0.087061	0.087724	0.086957	31.82	31.88
SG Structured Prods, Inc	83368WTC5	09/30/14	09/30/29	100.000	VARIES	3.5292		0.096407	0.096498	0.096590	0.096684	0.096780	34.74	34.81
SG Structured Prods, Inc	83368WTS0	09/30/14	09/30/24	100.000	VARIES	3.2998		0.087712	0.087988	0.088268	0.088580	0.088896	31.68	31.89
SG Structured Prods, Inc	83368WU58	06/30/15	06/30/35	100.000	VARIES	3.7086		0.094616	0.094153	0.094461	0.094774	0.095093	33.98	34.06
SG Structured Prods, Inc	83368WUJ8	09/30/14	09/30/34	100.000	VARIES	3.5842		0.092874	0.093150	0.093430	0.093716	0.094007	33.53	33.74
SG Structured Prods, Inc	83368WUL3	09/30/14	09/30/34	100.000	VARIES	3.5616		0.091976	0.092250	0.092530	0.092947	0.093371	33.21	33.46
SG Structured Prods, Inc	83368WVM0	10/31/14	10/31/34	100.000	VARIES	3.4502		0.089480	0.089953	0.090435	0.090925	0.091424	32.36	32.71
SG Structured Prods, Inc	83368WVN6	11/26/14	11/26/34	100.000	VARIES	3.3123		0.085535	0.085869	0.086209	0.086646	0.087090	30.88	31.14
SG Structured Prods, Inc	83368WXV8	11/14/14	11/16/21	100.000	0.000	2.6926		0.081054	0.082146	0.083252	0.084372	0.085508	29.47	30.27
SG Structured Prods, Inc	83368WZJ3	12/31/14	12/31/34	100.000	VARIES	3.0162		0.080736	0.081261	0.081794	0.082292	0.082798	29.16	29.54
SG Structured Prods, Inc	83368WZV6	12/16/14	11/16/21	101.640	0.000	2.4786		0.075192	0.076124	0.077067	0.078022	0.078989	27.32	28.00
SG Structured Prods, Inc	83369ECH1	10/30/15	11/01/27	100.000	VARIES	3.1962		0.086679	0.086557	0.086433	0.086307	0.086179	31.17	31.08
SOCIETE GENERALE MEDIUM	83369EE30	10/19/17	10/19/20	100.000	VARIES	1.9157	3.83	0.053215	0.053724	0.054239	0.054759	0.055283	19.32	19.69
SG Structured Prods, Inc	83369EEM8	01/29/16	01/29/36	100.000	VARIES	3.1196	58.06	0.082036	0.081893	0.081747	0.081600	0.081845	29.46	29.42
SOCIETE GENERALE MEDIUM	83369EG95	11/15/17	11/14/22	100.000	VARIES	2.7307	3.49	0.075853	0.076882	0.077932	0.078996	0.080075	27.59	28.35
SG Structured Prods, Inc	83369EGC8	02/26/16	02/26/21	100.000	VARIES	1.8853	5.44	0.007998	0.007882	0.007957	0.008032	0.008108	2.85	2.90
SG Structured Prods, Inc	83369EGU8	03/23/16	03/23/26	100.000	VARIES	1.6326	17.36	0.026367	0.025866	0.025360	0.024851	0.025054	9.30	9.01
SG Structured Prods, Inc	83369EKC3	06/24/16	06/26/23	100.000	0.000	1.8500	28.38	0.052834	0.053323	0.053816	0.054314	0.054817	19.11	19.47
SOCIETE GENERALE SA	83369ER51	01/31/18	07/31/23	100.000	0.000	3.1299			0.086943	0.088304	0.089686	0.091089	28.98	32.46

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SG Structured Prods, Inc	83369EUT5	03/31/17	03/31/37	100.000	VARIES	3.2302	24.12	0.087587	0.085412	0.085843	0.086280	0.086725	30.98	31.06
SOCIETE GENERALE MEDIUM	83369EZS2	08/30/17	08/30/29	100.000	VARIES	2.7704	9.31	0.076956	0.076508	0.076182	0.075943	0.075747	27.53	27.33
SOCIETE GENERALE SA	83369F3A3	01/31/18	01/28/21	100.000	0.000	2.8909			0.080303	0.081451	0.082628	0.083822	26.76	29.90
SOCIETE GENERALE SA	83369F3F2	01/31/18	01/30/25	100.000	0.000	3.2105			0.089181	0.090613	0.092067	0.093545	29.74	33.33
SOCIETE GENERALE SA	83369F3S4	02/28/18	02/27/25	100.000	0.000	3.2782			0.091061	0.092546	0.094063	0.095604	27.78	33.97
Societe Generale	83369F3V7	02/05/18	02/03/21	100.000	0.000	2.6909			0.074747	0.075741	0.076760	0.077793	24.51	27.75
SOCIETE GENERALE SA	83369F4R5	03/02/18	03/04/25	100.000	0.000	3.3609		0.093358	0.093376	0.094945	0.096540	0.098163	28.10	34.84
SOCIETE GENERALE SA	83369F5A1	03/09/18	05/07/19	100.000	0.000	2.6417		0.073380	0.073692	0.074666			21.55	9.41
SOCIETE GENERALE SA	83369F5J2	03/28/18	03/26/20	100.000	0.000	3.0528			0.084801	0.086081	0.087395	0.088729	23.27	31.48
SOCIETE GENERALE SA	83369F5K9	03/28/18	03/26/21	100.000	0.000	3.1620			0.087834	0.089208	0.090618	0.092051	24.11	32.64
SOCIETE GENERALE SA	83369F7H4	05/23/18	05/23/22	100.000	VARIES	2.8699			0.079718	0.079567	0.079413	0.079257	17.37	28.60
SOCIETE GENERALE SA	83369F7M3	05/30/18	05/31/22	100.000	VARIES	3.3928			0.094245	0.094313	0.094381	0.094451	19.89	33.97
SOCIETE GENERALE SA	83369FA23	05/29/18	05/27/21	100.000	0.000	3.4381			0.095502	0.097126	0.098796	0.100494	20.30	35.38
SOCIETE GENERALE SA	83369FA72	06/04/18	06/06/22	100.000	VARIES	2.9511			0.081974	0.081851	0.081726	0.081888	16.97	29.44
SOCIETE GENERALE SA	83369FAD9	06/13/18	06/13/22	100.000	VARIES	3.2002			0.088896	0.088985	0.089075	0.089167	17.60	32.05
SOCIETE GENERALE SA	83369FAF4	06/20/18	06/20/22	100.000	VARIES	3.2003			0.088896	0.088985	0.089075	0.089167	16.98	32.05
SOCIETE GENERALE SA	83369FBN6	09/19/18	09/17/20	100.000	0.000	3.0929				0.085913	0.087227	0.088576	8.76	31.44
SOCIETE GENERALE SA	83369FBT3	09/25/18	09/25/23	100.000	0.000	3.7818				0.105049	0.107036	0.109060	10.08	38.56
Sollectron Corporation	834182AK3	05/08/00	05/08/20	57.912	0.000	2.7500	358.66	0.071346	0.072327	0.073322	0.074330	0.075352	25.97	26.68
Sprint Capital Corporati	852060AD4	05/18/18	11/15/28	96.500	6.875	7.3596			0.006306	0.006534	0.006775	0.007024	1.42	2.42
Sunsourc, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4990		0.311230	0.310653	0.310045	0.309406	0.308733	111.83	111.38
TARRANT CNTY TEX CULTURA	87638XAB0	03/15/18	03/15/23	100.000	0.000	10.0000			0.277778	0.291667	0.306250	0.321563	80.92	110.79
TARRANT CNTY TEX CULTURA	87638XAC8	03/15/18	03/15/23	100.000	0.000	12.5000			0.347222	0.368924	0.391981	0.416480	101.61	142.00
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIES	8.8001			0.233379	0.233503	0.233633	0.233769	84.08	84.18
Tornillo Indpt SCH DIST	891084NY7	12/06/12	02/01/20	83.718	0.000	2.4998	112.39	0.065258	0.066074	0.066900	0.067736	0.068583	23.89	24.49
Tornillo Indpt SCH DIST	891084NZ4	12/06/12	02/01/21	80.360	0.000	2.6998	117.05	0.068275	0.069197	0.070131	0.071078	0.072037	25.02	25.70
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	141.88	0.050424	0.051635	0.052874	0.054143	0.055442	18.60	19.50
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	458.26	0.130381	0.134403	0.138550	0.142824	0.147230	48.40	51.43
Trinity Industries, Inc.	896522AF6	06/07/06	06/01/36*	100.000	VARIES	8.5855			0.451202				68.13*	
UBS AG	90261JGR8	03/25/11	03/25/21	100.000	VARIES	4.6496			0.131858	0.131555	0.131199	0.130835	47.35	47.09
UBS AG	90261JHP1	09/21/11	09/21/21	100.000	VARIES	2.4224			0.066467	0.066566	0.066665	0.066766	23.97	24.04
UBS AG	90261JHQ9	09/23/11	09/23/19	100.000	VARIES	2.3048			0.005168	0.005227	0.005288	0.005348	1.88	1.40
UBS AG	90261JHS5	09/29/11	09/29/21	100.000	VARIES	2.5378			0.010493	0.010626	0.010761	0.010898	3.83	3.92
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIES	5.7801			0.109256	0.108721	0.108169	0.108938	39.06	39.33
UBS AG	90261XEU2	03/06/08	03/06/18	100.000	VARIES	4.6052			0.126581				8.23	
UBS AG (LONDON BRANCH)	90270KRF8	04/27/18	07/22/21	100.000	0.000	3.3688				0.093578	0.094323	0.095912	22.95	34.75
UBS AG (LONDON BRANCH)	90270KSF7	06/20/18	06/16/21	100.000	0.000	3.6899				0.102496	0.104345	0.106271	19.60	37.97
UBS AG (LONDON BRANCH)	90270KSL4	06/29/18	06/30/20	100.000	0.000	3.2501				0.090289	0.091756	0.093247	16.43	33.30
UBS AG (LONDON BRANCH)	90270KTR0	09/19/18	09/17/20	100.000	0.000	3.4500				0.095833	0.097468	0.099149	9.78	35.14
UBS AG (LONDON BRANCH)	90280Y826	04/05/18	04/06/20	100.000	0.000	3.0514				0.084770	0.086063	0.087376	22.66	31.44
UBS AG (LONDON BRANCH)	90281A405	06/20/18	06/18/20	100.000	0.000	3.2800				0.091111	0.092589	0.094107	17.42	33.64
Union CNTY SD #531, IL	904842CW9	05/17/11	12/01/18	107.234	VARIES	4.3708				0.122737	0.122081		40.39	

\* Called in 2018; reportable OID is computed to call date.

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019	
UNION ALEXANDER ETC CNTY	904842CX7	12/15/17	12/01/19	103.608	4.500	2.5205	1.16	0.072540	0.073383	0.074308	0.075244			26.32	24.69
UNION ALEXANDER ETC CNTY	904842CY5	12/15/17	12/01/20	103.530	4.000	2.6990	1.24	0.077619	0.078585	0.079645	0.080720	0.075928		28.18	28.75
Union CNTY NJ IMPT Auth	906347UT4	11/25/15	12/01/47	18.159	0.000	5.4001	21.51	0.030329	0.031148	0.031989	0.032853	0.033740		11.12	11.72
United Technologies Corp	913017AR0	11/13/89	11/15/19	98.974	8.875	8.9742	8.59	0.002299	0.002363	0.002510	0.002580			0.86	0.81
Uruguay, Republic	917288BA9	05/29/03	01/15/33	61.000	3.875	N/A		0.145052	0.146408	0.147848	0.149378	0.151003		52.93	54.02
VeriSign, Inc.	92343EAC6	08/20/07	08/15/37*	100.000	VARIES	8.5009		0.422213	0.435354					52.09*	
VeriSign, Inc.	92343EAD4	08/20/07	08/15/37*	100.000	VARIES	8.5009		0.422213	0.435354					52.09*	
Veritas Capital Trust	92343W300	12/22/97	01/01/28	100.000	10.000	10.0000		0.277778	0.277778	0.277778	0.277778		100.00	100.00	
Virginia Pub School Auth	92817SPA0	11/13/09	09/15/26	90.643	6.050	7.0050	32.12	0.014275	0.014775	0.015292	0.015828	0.016382		5.34	5.72
Wells Fargo & Company	94986RA35	11/30/15	11/30/27	100.000	VARIES	2.3691		0.009706	0.009347	0.008983	0.009089	0.009197		3.41	3.26
Wells Fargo & Company	94986RB59	12/24/15	12/24/25	100.000	VARIES	2.3798		0.008522	0.008623	0.008726	0.008829	0.008934		3.09	3.16
Wells Fargo & Company	94986RB75	12/23/15	12/23/27	100.000	VARIES	2.4986		0.009624	0.009247	0.008865	0.008976	0.009088		3.39	3.21
Wells Fargo & Company	94986RB91	12/23/15	12/23/30	100.000	VARIES	2.5508		0.010373	0.009814	0.009249	0.009367	0.009486		3.62	3.35
Wells Fargo & Company	94986RCP4	02/07/11	02/07/18	100.000	1.500	2.9500		0.090390						3.25	
Wells Fargo & Company	94986RD40	01/26/16	01/26/26	100.000	VARIES	2.1764	7.09	0.009534	0.009097	0.009196	0.009297	0.009398		3.30	3.36
Wells Fargo & Co.	94986RDD0	03/31/11	03/31/21	100.000	VARIES	4.1709		0.116587	0.116568	0.116499	0.116428	0.116306		41.96	41.91
Wells Fargo & Co.	94986RDL2	04/29/11	04/30/21	100.000	VARIES	4.3019		0.120415	0.120360	0.120267	0.120172	0.120024		43.33	43.26
Wells Fargo & Company	94986RDV0	05/31/11	05/28/21	100.000	VARIES	4.1141		0.116101	0.115955	0.115737	0.115514	0.115230		41.76	41.61
Wells Fargo & Company	94986RDX6	07/06/11	01/08/18	100.000	0.000	1.9900		0.062260						0.44	
Wells Fargo & Company	94986RE72	02/24/16	02/24/28	100.000	VARIES	1.9880	8.32	0.011905	0.011551	0.011194	0.010833	0.010941		4.13	3.93
Wells Fargo & Company	94986REQ0	08/05/11	02/07/18	100.000	0.000	2.4203		0.077680						2.80	
Wells Fargo & Company	94986RF71	02/29/16	03/01/23	100.000	VARIES	1.9956	6.44	0.009358	0.009117	0.009208	0.009300	0.009393		3.31	3.35
Wells Fargo & Company	94986RFA4	09/08/11	03/07/18	100.000	0.000	2.3000		0.073281						4.84	
Wells Fargo & Company	94986RFL0	10/05/11	10/05/18	100.000	0.000	2.4700		0.079500	0.080481					21.96	
Wells Fargo & Company	94986RFS5	10/05/11	04/06/18	100.000	0.000	2.3000		0.073291						6.96	
Wells Fargo & Company	94986RFX4	11/08/11	05/07/18	100.000	0.000	2.3200		0.074005						9.32	
Wells Fargo & Company	94986RG21	03/23/16	03/23/26	100.000	VARIES	2.2005	7.28	0.010599	0.010108	0.010219	0.010331	0.010445		3.69	3.72
Wells Fargo & Company	94986RGE5	12/07/11	06/07/18	100.000	0.000	2.3300		0.074372						11.60	
Wells Fargo & Company	94986RGS4	01/04/12	07/06/18	100.000	0.000	2.3699		0.074948	0.075836					14.03	
Wells Fargo & Company	94986RH53	03/16/16	03/16/22	100.000	0.000	2.2405	40.74	0.064351	0.065072	0.065801	0.066538	0.067284		23.45	23.98
Wells Fargo & Company	94986RHA2	02/07/12	08/07/18	100.000	0.000	2.0501		0.063709	0.064362					13.88	
Wells Fargo & Company	94986RHC8	01/27/12	01/28/19	100.000	VARIES	1.7472		0.015915	0.016054	0.016195				5.80	0.44
Wells Fargo & Company	94986RHG9	03/07/12	09/10/18	100.000	0.000	1.9799		0.061302	0.061909					15.37	
Wells Fargo & Company	94986RHQ7	03/05/12	03/05/19	100.000	VARIES	1.4012		0.011040	0.010936	0.011195				4.03	0.71
Wells Fargo & Company	94986RHR5	03/07/12	09/10/18	100.000	0.000	2.1000		0.065447	0.066135					16.42	
Wells Fargo & Company	94986RHX2	04/04/12	10/05/18	100.000	0.000	1.9801		0.061302	0.061909					16.91	
Wells Fargo & Company	94986RHZ7	03/21/12	03/21/19	100.000	VARIES	1.3790		0.011020	0.011096	0.011172				4.00	0.89
Wells Fargo & Company	94986RJ28	03/29/16	03/29/21	100.000	0.125	2.5923	46.24	0.074708	0.075631	0.076567	0.077514	0.078474		27.23	27.91
Wells Fargo & Company	94986RJK8	04/24/12	04/24/19	100.000	VARIES	1.3828		0.011342	0.011420	0.011499				4.11	1.30
Wells Fargo & Company	94986RJR3	06/07/12	12/07/18	100.000	0.000	1.9898		0.061633	0.062246					20.82	
Wells Fargo & Company	94986RJW2	05/29/12	05/29/19	100.000	0.000	2.2700		0.071389	0.072200	0.073019				25.90	10.81
Wells Fargo & Company	94986RK67	04/21/16	04/21/26	100.000	VARIES	2.1558	6.68	0.010499	0.010236	0.009970	0.009701	0.009805		3.70	3.53

\* Called in 2018; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Wells Fargo & Company	94986RKE0	07/05/12	07/08/19	100.000	0.000	1.8099		0.055021	0.055519	0.056022	0.056529		20.07	10.57
Wells Fargo & Company	94986RKN0	08/07/12	08/07/19	100.000	0.000	1.7000		0.051392	0.051828	0.052269	0.052713		18.71	11.37
Wells Fargo & Company	94986RKY6	08/17/12	08/19/19	100.000	VARIES	1.2320		0.008001	0.008050	0.008099	0.008149		2.90	1.86
Wells Fargo & Company	94986RLH2	09/21/12	09/23/19	100.000	VARIES	1.1737		0.007997	0.008044	0.008091	0.008139		2.90	2.13
Wells Fargo & Company	94986RLK5	10/03/12	10/07/19	100.000	0.000	1.5700		0.047165	0.047536	0.047909	0.048285		17.11	13.29
Wells Fargo & Company	94986RLM1	10/03/12	10/07/19	100.000	0.000	1.7300		0.052389	0.052842	0.053300	0.053761		19.02	14.79
Wells Fargo & Company	94986RLR0	10/03/12	10/03/22	100.000	VARIES	1.2945		0.011339	0.011412	0.011486	0.011561	0.011635	4.11	4.16
Wells Fargo & Company	94986RLU3	11/07/12	11/07/19	100.000	0.000	1.7202		0.052055	0.052502	0.052954	0.053409		18.87	16.29
Wells Fargo & Company	94986RLV1	10/19/12	10/19/20	100.000	VARIES	1.1744		0.009372	0.009427	0.009482	0.009538	0.009594	3.39	3.43
Wells Fargo & Company	94986RLY5	11/07/12	11/07/22	100.000	VARIES	1.1530		0.008918	0.008969	0.009021	0.009073	0.009125	3.23	3.26
Wells Fargo & Company	94986RMD0	11/16/12	11/16/20	100.000	VARIES	1.0417		0.007570	0.007609	0.007649	0.007689	0.007729	2.74	2.76
Wells Fargo & Company	94986RME8	12/07/12	12/06/19	100.000	0.000	1.3600		0.040424	0.040699	0.040975	0.041254		14.62	13.78
Wells Fargo & Company	94986RMF5	12/07/12	12/06/19	100.000	0.000	1.6200		0.048779	0.049174	0.049573	0.049974		17.65	16.68
Wells Fargo & Company	94986RMH1	01/03/13	01/08/20	100.000	0.000	1.0001		0.029061	0.029206	0.029353	0.029499	0.029647	10.54	10.64
Wells Fargo & Company	94986RMJ7	01/03/13	01/08/20	100.000	0.000	1.6998		0.050964	0.051397	0.051834	0.052275	0.052719	18.58	18.89
Wells Fargo & Company	94986RMK4	12/27/12	12/28/22	100.000	VARIES	1.2833		0.011030	0.011101	0.011172	0.011243	0.011316	3.98	4.04
Wells Fargo & Company	94986RMT5	02/07/13	02/07/20	100.000	0.000	1.3701		0.040471	0.040749	0.041028	0.041309	0.041592	14.70	14.90
Wells Fargo & Company	94986RMU2	02/07/13	02/07/20	100.000	0.000	1.6097		0.048060	0.048447	0.048837	0.049230	0.049626	17.48	17.77
Wells Fargo & Company	94986RMV0	01/25/13	01/27/25	100.000	VARIES	1.1863		0.009768	0.009826	0.009884	0.009943	0.010002	3.54	3.59
Wells Fargo & Company	94986RMF4	03/06/13	03/06/20	100.000	0.000	1.5600		0.046471	0.046833	0.047199	0.047567	0.047938	16.88	17.14
Wells Fargo & Company	94986RNG2	03/06/13	03/06/20	100.000	0.000	1.3399		0.039525	0.039790	0.040057	0.040325	0.040595	14.34	14.53
Wells Fargo & Company	94986RNJ6	02/22/13	02/22/21	100.000	VARIES	1.0349		0.011685	0.011940	0.011806	0.012064	0.011929	4.33	4.37
Wells Fargo & Company	94986RNU1	04/03/13	04/07/20	100.000	0.000	1.4905		0.044273	0.044603	0.044935	0.045270	0.045607	16.05	16.29
Wells Fargo & Company	94986RNV9	04/03/13	04/07/20	100.000	0.000	1.5698		0.046794	0.047161	0.047531	0.047904	0.048280	16.97	17.24
Wells Fargo & Company	94986RNW7	03/06/13	03/06/23	100.000	VARIES	1.1812		0.010364	0.010426	0.010487	0.010549	0.010611	3.76	3.80
Wells Fargo & Company	94986RNX5	03/27/13	03/27/25	100.000	VARIES	1.3587		0.010642	0.010714	0.010787	0.010861	0.010934	3.86	3.91
Wells Fargo & Company	94986RPA3	03/20/13	03/20/20	100.000	VARIES	1.1707		0.007759	0.007805	0.007850	0.007896	0.007942	2.81	2.84
Wells Fargo & Company	94986RPF2	05/08/13	05/07/20	100.000	0.000	1.5101		0.044884	0.045223	0.045564	0.045908	0.046255	16.26	16.50
Wells Fargo & Company	94986RPG0	05/08/13	05/07/20	100.000	0.000	1.4899		0.044243	0.044572	0.044904	0.045239	0.045576	16.02	16.26
Wells Fargo & Company	94986RPH8	04/24/13	04/24/23	100.000	VARIES	1.3234		0.007669	0.007719	0.007770	0.007822	0.007874	2.78	2.81
Wells Fargo & Company	94986RPJ4	04/10/13	01/24/20	95.000	0.000	1.9490		0.055893	0.056437	0.056987	0.057543	0.058103	20.39	20.79
Wells Fargo & Company	94986RPS4	06/07/13	06/05/20	100.000	0.000	1.8198		0.054839	0.055338	0.055842	0.056350	0.056862	19.86	20.22
Wells Fargo & Company	94986RPT2	06/07/13	06/05/20	100.000	0.000	1.8598		0.056144	0.056666	0.057193	0.057725	0.058261	20.33	20.71
Wells Fargo & Company	94986RQA2	07/02/13	07/08/20	100.000	0.000	2.4199		0.074038	0.074934	0.075841	0.076759	0.077687	27.13	27.79
Wells Fargo & Company	94986RQB0	07/02/13	07/08/20	100.000	0.000	2.2502		0.068385	0.069155	0.069933	0.070719	0.071515	25.02	25.59
Wells Fargo & Company	94986RQF1	06/12/13	06/05/20	100.000	0.000	2.3333		0.071915	0.072754	0.073603	0.074461	0.075330	26.08	26.70
Wells Fargo & Company	94986RQH7	06/17/13	06/10/20*	100.000	0.000	2.4817		0.076990	0.077945				12.71*	
Wells Fargo & Company	94986RQJ3	06/17/13	01/24/20	93.099	0.000	2.3705		0.067526	0.068327	0.069137	0.069956	0.070785	24.71	25.30
Wells Fargo & Company	94986RQR5	08/08/13	08/07/20	100.000	0.000	2.4500		0.075014	0.075933	0.076863	0.077804	0.078758	27.44	28.11
Wells Fargo & Company	94986RQS3	08/08/13	08/07/20	100.000	0.000	2.3798		0.072663	0.073528	0.074403	0.075288	0.076184	26.56	27.20
Wells Fargo & Company	94986RQZ7	09/09/13	09/08/20	100.000	0.000	2.0800		0.062761	0.063414	0.064073	0.064739	0.065413	22.86	23.34
Wells Fargo & Company	94986RRG8	10/03/13	10/07/19	100.000	0.000	1.9198		0.057577	0.058129	0.058687	0.059251		20.92	16.30

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								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
Wells Fargo & Company	94986RRH6	10/03/13	10/07/20	100.000	0.000	1.9199		0.057577	0.058130	0.058688	0.059251	0.059820	20.92	21.32
Wells Fargo & Company	94986RRS2	11/07/13	05/07/20	100.000	0.000	1.7499		0.052117	0.052573	0.053033	0.053497	0.053965	18.89	19.23
Wells Fargo & Company	94986RSM4	01/03/14	01/04/19	100.000	0.000	1.7402		0.051364	0.051811	0.052261			18.73	0.16
Wells Fargo & Company	94986RTK7	03/13/14	03/13/19	110.000	0.125	2.1760		0.071449	0.072189	0.072936			26.02	5.25
Wells Fargo & Company	94986RTM3	03/27/14	03/27/23	100.000	0.000	3.5789		0.112555	0.114569	0.116619	0.118706	0.120830	41.26	42.75
Wells Fargo & Company	94986RUS8	08/25/14	08/25/21	100.000	VARIES	1.0019		0.027543	0.027578	0.027614	0.027649	0.027685	9.93	9.96
Wells Fargo & Company	94986RUW9	09/23/14	09/23/24	100.000	VARIES	2.5651		0.006757	0.006844	0.006932	0.007021	0.007111	2.47	2.53
Wells Fargo & Company	94986RVA6	09/30/14	09/30/24	100.000	VARIES	2.5155		0.006784	0.006869	0.006956	0.007043	0.007132	2.47	2.54
Wells Fargo & Company	94986RVY4	02/23/15	02/21/20	110.000	0.125	2.3385		0.075513	0.076356	0.077208	0.078070	0.078942	27.56	28.18
Wells Fargo & Company	94986RVZ1	02/27/15	02/27/25	100.000	VARIES	2.1821		0.009999	0.009726	0.009832	0.009940	0.010048	3.53	3.59
Wells Fargo & Company	94986RWD9	04/06/15	04/06/22	100.000	0.000	2.0104		0.058707	0.059297	0.059893	0.060495	0.061103	21.34	21.77
Wells Fargo & Company	94986RWJ6	03/31/15	03/31/25	100.000	VARIES	2.0659		0.056215	0.055974	0.056068	0.056163	0.056259	20.18	20.22
Wells Fargo & Company	94986RWQ0	04/22/15	04/22/30	100.000	VARIES	2.2225		0.059765	0.059358	0.058945	0.058529	0.058658	21.39	21.13
Wells Fargo & Company	94986RWZ0	05/21/15	05/21/27	100.000	VARIES	2.2895		0.009971	0.009597	0.009707	0.009818	0.009930	3.51	3.52
Wells Fargo & Company	94986RX30	10/18/16	10/18/26	100.000	VARIES	2.2447	4.30	0.009622	0.009380	0.009135	0.008887	0.008637	3.38	3.21
Wells Fargo & Company	94986RXQ9	06/30/15	06/30/27	100.000	VARIES	2.5017		0.010188	0.009925	0.009658	0.009389	0.009506	3.62	3.43
Wells Fargo & Company	94986RXR7	06/24/15	06/24/22	100.000	0.250	2.4237		0.071073	0.071850	0.072637	0.073433	0.074239	25.74	26.30
Wells Fargo & Company	94986RXZ9	07/29/15	07/29/27	100.000	VARIES	2.4666		0.009203	0.008848	0.008488	0.008592	0.008698	3.14	3.11
Wells Fargo & Company	94986RYP0	09/03/15	09/03/27	100.000	VARIES	2.4323		0.008879	0.008541	0.008198	0.008298	0.008399	3.06	2.99
Wells Fargo & Company	94986RZ46	10/20/16	10/20/26	100.000	VARIES	2.2262	5.88	0.013245	0.012915	0.012580	0.012242	0.011901	4.66	4.42
Wells Fargo & Company	94986RZ79	11/04/16	11/06/23	100.000	0.250	2.8285	33.06	0.080620	0.081662	0.082719	0.083791	0.084877	29.33	30.09
Wells Fargo & Company	94986RZB0	10/05/15	10/05/27	100.000	VARIES	2.2452		0.010705	0.010330	0.009951	0.010062	0.010175	3.72	3.62
Wells Fargo & Company	94986RZJ3	10/09/15	10/09/25	100.000	VARIES	2.2547		0.009521	0.009262	0.009000	0.009102	0.009204	3.34	3.28
Wells Fargo & Company	94986RZL8	10/09/15	10/09/27	100.000	VARIES	2.3811		0.012267	0.011810	0.011347	0.011482	0.011619	4.26	4.13
Wells Fargo & Company	94986RZN4	10/26/15	10/26/27	100.000	VARIES	2.3226		0.063084	0.062958	0.062831	0.062702	0.062572	22.67	22.58
Wells Fargo & Company	94986RZU8	11/13/15	11/13/30	100.000	VARIES	2.4455		0.009064	0.008597	0.008125	0.008224	0.008325	3.13	2.95
WELLS FARGO & CO	95000E3U1	10/20/17	10/22/24	100.000	0.250	1.8358	3.62	0.050994	0.051402	0.051810	0.052222	0.052638	18.49	18.78
Wells Fargo & Company	95000N2A6	02/23/17	02/23/22	100.000	VARIES	1.8572	2.57	0.008169	0.007866	0.007939	0.008013	0.008087	2.86	2.89
Wells Fargo & Company	95000N2D0	02/24/17	02/24/27	100.000	VARIES	2.7668	23.58	0.076765	0.076674	0.076582	0.076489	0.076509	27.60	27.54
Wells Fargo & Company	95000N2J7	05/19/17	05/19/27	100.000	VARIES	2.6993	3.15	0.013812	0.013359	0.012900	0.012434	0.012362	4.85	4.54
WELLS FARGO & CO	95000N2K4	06/23/17	06/23/27	100.000	VARIES	2.5340	2.16	0.010984	0.010463	0.009935	0.009401	0.009520	3.85	3.48
WELLS FARGO & CO	95000N2P3	07/25/17	07/25/29	100.000	VARIES	2.6059	1.44	0.009246	0.008729	0.008206	0.007675	0.007137	3.07	2.69
WELLS FARGO & CO	95000N2T5	08/16/17	08/16/27	100.000	VARIES	2.5861	1.40	0.010391	0.009918	0.009438	0.008953	0.008460	3.53	3.18
WELLS FARGO & CO	95000N2V0	08/31/17	08/31/29	100.000	VARIES	2.4309	1.18	0.009746	0.009238	0.008713	0.008193	0.007654	3.29	2.91
WELLS FARGO & CO	95000N2Y4	09/15/17	09/15/27	100.000	VARIES	2.8997	1.70	0.015995	0.015694	0.015388	0.015078	0.014763	5.64	5.42
WELLS FARGO & CO	95000N2Z1	09/20/17	09/20/27	100.000	VARIES	2.5328	0.96	0.009521	0.008918	0.008306	0.007688	0.007785	3.20	2.83
WELLS FARGO & CO	95000N3B3	09/21/17	09/21/27	100.000	VARIES	2.5668	0.95	0.009466	0.009037	0.008603	0.008164	0.007719	3.24	2.93
WELLS FARGO & CO	95000N3F4	10/25/17	10/25/27	100.000	VARIES	2.7552	0.60	0.009145	0.008705	0.008259	0.007806	0.007347	3.15	2.83
WELLS FARGO & CO	95000N3G2	10/20/17	10/20/27	100.000	VARIES	2.7158	0.71	0.009995	0.009520	0.009038	0.008550	0.008055	3.44	3.10
WELLS FARGO & CO	95000N3M9	01/31/18	01/31/28	100.000	VARIES	3.2008		0.008105	0.007661	0.007210	0.006752	0.006292	2.62	2.54
WELLS FARGO & CO	95000N3N7	01/31/18	01/31/38	100.000	VARIES	3.2610		0.011334	0.010114	0.008873	0.007613	0.006353	3.57	3.04
WELLS FARGO & CO	95001B2K9	02/14/18	02/14/25	105.000	0.125	3.5350		0.103104	0.104865	0.106657	0.108481	0.110305	32.93	38.57

SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019		
WELLS FARGO & CO	95001D2D1	03/21/18	03/21/30	100.000	VARIABLES	3.3176				0.010378	0.009668	0.008947	0.008214	2.83	3.21	
WELLS FARGO & CO	95001D2G4	04/20/18	04/20/28	100.000	VARIABLES	3.4399				0.012241	0.011472	0.010690	3.21	4.16		
WELLS FARGO & CO	95001D2N9	07/03/18	07/03/28	100.000	VARIABLES	3.5475				0.017513	0.016904	0.016284	3.12	5.98		
WELLS FARGO & CO	95001D2X7	09/26/18	09/26/28	100.000	VARIABLES	3.7928				0.009661	0.009052	0.008431	0.92	3.25		
White CNTYS SD #533, IL	963806DK7	08/04/10	12/01/18	105.851	VARIABLES	4.6311								42.71		
White CNTYS SD #533, IL	963806DL5	08/04/10	12/01/19	102.631	VARIABLES	4.8822				0.129723	0.129189			49.11	44.87	
WHITE GALLATIN ETC CNTYS	963806ED2	08/03/17	12/01/23	103.545	3.875	3.2387	13.82	0.094142	0.095666	0.092587	0.092343	0.092095	34.12	33.27		
WHITE GALLATIN ETC CNTYS	963806EE0	08/03/17	12/01/24	103.054	3.875	3.3896	14.39	0.098108	0.099771	0.096617	0.096430	0.096240	35.57	34.74		
WHITE GALLATIN ETC CNTYS	963806EF7	08/03/17	12/01/25	104.477	4.250	3.5381	15.23	0.103872	0.105710	0.102034	0.101750	0.101462	37.67	36.66		
WHITE GALLATIN ETC CNTYS	963806EG5	08/03/17	12/01/26	103.497	4.250	3.6875	15.73	0.107294	0.109272	0.105507	0.105275	0.105040	38.93	37.93		
Will CNTY SD #88, IL	968794ED5	03/03/09	10/01/28	93.191	5.500	6.1006	21.25	0.008613	0.008876	0.009147	0.009426		3.20	3.39		
Will County, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.8000	295.76	0.101971	0.104929	0.107971	0.111103	0.114325	37.78	40.01		
Will County, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	279.84	0.096710	0.099539	0.102450	0.105447	0.108531	35.84	37.97		
Will County SD#122, IL	968852WL3	04/02/09	10/01/23	92.349	5.250	6.0501		0.024683	0.025455	0.026251	0.027073		9.17	7.24		
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3751	215.50	0.092359	0.095765	0.099296	0.102958	0.106755	34.49	37.08		
Will CNTY SD #365, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8744	230.69	0.101040	0.105018	0.109153	0.113451	0.117917	37.58	40.59		
Will CNTY SD #365, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8993	213.45	0.093579	0.097275	0.101117	0.105111	0.109263	34.81	37.61		
Williamson Jackson , IL	970013EJ3	11/20/14	12/01/18	103.853	VARIABLES	1.9961				0.055995	0.055722			18.43		
Williamson Jackson , IL	970013EK0	11/20/14	12/01/19	103.306	VARIABLES	2.2964				0.064661	0.064447	0.064230	0.064010	23.23	21.16	
Williamson Jackson , IL	970013EL8	11/20/14	12/01/20	102.500	VARIABLES	2.5464				0.071655	0.071506	0.071356	0.071203	0.071049	25.76	25.65
Williamson Jackson , IL	970013EM6	11/20/14	12/01/21	101.267	VARIABLES	2.7966				0.078278	0.078207	0.078136	0.078063	0.077989	28.16	28.11
Williamson Jackson , IL	970013EN4	11/20/14	12/01/22	100.000	VARIABLES	2.9965				0.083251	0.083249	0.083248	0.083247	0.083246	29.97	29.97
Woodford CNTYS SD #21, I	979293BG1	06/06/13	12/01/18	105.731	VARIABLES	1.9916				0.055926	0.055626			18.40		
WOODFORD & MARSHALL CNTY	979293BH9	08/07/18	12/01/19	102.268	4.875	3.0425				0.086432	0.087265	0.088592		12.47	29.04	
WOODFORD & MARSHALL CNTY	979293BJ5	08/07/18	12/01/20	104.033	5.125	3.2629				0.094291	0.095265	0.096819	0.092283	13.61	34.49	
WOODFORD & MARSHALL CNTY	979293BK2	08/07/18	12/01/21	105.912	5.250	3.3227				0.097754	0.098783	0.100424	0.095712	14.11	35.77	
WOODFORD & MARSHALL CNTY	979293BL0	08/07/18	12/01/22	106.949	5.250	3.4778				0.103319	0.104457	0.106273	0.101443	14.91	37.84	
WOODFORD & MARSHALL CNTY	979293BM8	08/07/18	12/01/23	109.113	5.500	3.5804				0.108520	0.109751	0.111715	0.106513	15.66	39.77	
WOODFORD & MARSHALL CNTY	979293BN6	08/07/18	12/01/24	110.347	5.500	3.6329				0.111357	0.112638	0.114684	0.109459	16.07	40.82	
WOODFORD CNTY ILL CMNTY	979336ES9	11/09/17	12/01/18	101.096	3.000	1.9348	2.83	0.054398		0.054924				18.05		
WOODFORD CNTY ILL CMNTY	979336ET7	11/09/17	12/01/19	101.501	3.000	2.2406	3.29	0.063261	0.063969	0.062705	0.062474			22.88	20.65	
WOODFORD CNTY ILL CMNTY	979336EU4	11/09/17	12/01/20	102.195	3.250	2.4925	3.68	0.070863	0.071746	0.070252	0.070003	0.069750		25.65	25.23	
WOODFORD CNTY ILL CMNTY	979336EV2	11/09/17	12/01/21	101.907	3.250	2.7435	4.04	0.077793	0.078860	0.077314	0.077136	0.076956		28.18	27.79	
York County, PA	986812MD4	12/28/95	02/01/18*	20.780	0.000	7.2396	786.38	0.194075						6.02*		
York County, PA	986812ME2	12/28/95	02/01/19	19.353	0.000	7.2397	732.40	0.180755	0.187298	0.194078				68.25	5.82	
York County, PA	986812MF9	12/28/95	02/01/20	18.025	0.000	7.2396	682.12	0.168344	0.174438	0.180752	0.187295	0.194075		63.56	68.25	
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2398	635.30	0.156791	0.162466	0.168347	0.174441	0.180756		59.20	63.56	
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2397	591.68	0.146026	0.151312	0.156789	0.162464	0.168345		55.14	59.20	
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	551.07	0.136004	0.140927	0.146028	0.151315	0.156792		51.35	55.14	
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2397	513.24	0.126666	0.131251	0.136002	0.140925	0.146026		47.83	51.35	
York County, PA	986812QD0	12/28/95	02/01/20	18.025	0.000	7.2396	682.12	0.168344	0.174438	0.180752	0.187295	0.194075		63.56	68.25	
York County, PA	986812RC1	12/28/95	02/01/20	18.025	0.000	7.2396	682.12	0.168344	0.174438	0.180752	0.187295	0.194075		63.56	68.25	

\* Called in 2018; reportable OID is computed to call date.



## SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Interest Rate	Yield	TOTAL OID to 1/1/18	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2018 1st Period	2018 2nd Period	2018 3rd 2019 1st	2019 2nd Period	2019 3rd Period	2018	2019
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6250	300.62	0.064842	0.065693	0.066556	0.067429	0.068314	23.63	24.25
BANCO DE GALICIA Y BUENO	POR66CAA6	07/19/16	07/19/26	100.000	VARIES	8.7499		0.244295	0.244956	0.245647	0.246368	0.247121	88.28	88.80
Caesars Entertainment	U1229TAB2	02/15/13	02/15/20	97.500	9.000	9.4970	15.65	0.010948	0.011468	0.012013	0.012583	0.013181	4.18	4.59
Caesars Entertainment	U1229TAC0	02/15/13	02/15/20	97.500	9.000	9.4970	15.65	0.010948	0.011468	0.012013	0.012583	0.013181	4.18	4.59
Caesars Entertainment	U1229TAD8	02/15/13	02/15/20	97.500	9.000	9.4970	15.65	0.010948	0.011468	0.012013	0.012583	0.013181	4.18	4.59
Cheriere Energy, Inc.	U16344AB6	11/28/14	05/28/21	100.000	0.000	4.8750		0.156468	0.160282	0.164189	0.168191	0.172291	57.27	60.10
CHESAPEAKE ENERGY CORP	U16450AT2	12/23/15	12/15/22*	48.000	8.000	23.5159	79.67	0.140246	0.155880				48.55*	
Kansas City Southern	U24468AB3	12/09/15	05/15/43	90.810	4.300	4.9136	3.47	0.004943	0.005064	0.005189	0.005316	0.005447	1.81	1.90
Kansas City Southern	U24468AE7	12/09/15	05/15/20	97.300	2.350	3.0050	12.12	0.016887	0.017141	0.017398	0.017659	0.017925	6.15	6.33
Kansas City Southern	U24468AF4	12/09/15	05/15/23	95.360	3.000	3.7202	11.63	0.016335	0.016638	0.016948	0.017263	0.017584	5.96	6.19
Eclipse Resources Corp.	U2779QAA2	07/06/15	07/15/23	97.903	8.875	9.2509	4.96	0.006069	0.006350	0.006644	0.006951	0.007273	2.33	2.55
Goodrich Petroleum Corp.	U38254AD7	10/12/16	08/30/19	74.590	0.000	24.6243	246.95	0.612700	0.699542	0.772861	0.872761		259.53	204.54
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062	214.69	0.143405	0.153305	0.163887	0.175201	0.187295	54.64	62.44
Hovnanian Enterprises	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926		0.231908	0.242659	0.254065	0.266167	0.279007	86.75	95.14
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31**	100.000	3.500	N/A		0.868781	0.905430	0.943820	0.984034	1.026157	331.81**	360.68

\* Called in 2018; reportable OID is computed to call date.

\*\* These calculations may be revised.

## SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/18	2018 1st Period	2018 2nd Period	2018 3rd Period	Calendar Year 2018
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625	525.06	0.102761	0.124253	0.064663	38.47
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875	500.44	0.101102	0.122248	0.063620	37.85
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375	389.65	0.093637	0.113221	0.058922	35.05
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375	308.58	0.001027	0.127525	0.058307	33.01
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000	242.78	0.000975	0.121112	0.055375	31.35
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375	223.14	0.000960	0.119198	0.054500	30.85
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750	177.41	0.000924	0.114742	0.052462	29.70
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500	148.87	0.000901	0.111961	0.051191	28.98
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125	141.22	-0.006837	0.132220	0.037143	28.79
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125	126.36	-0.006748	0.130498	0.036659	28.41
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750	91.62	-0.006540	0.126473	0.035529	27.54
U.S. Treasury	912810RA8	02/15/13	02/15/43	100.000	0.625	72.86	-0.006428	0.124300	0.034918	27.06
U.S. Treasury	912810RF7	02/15/14	02/15/44	100.000	1.375	58.37	-0.006341	0.122621	0.034447	26.70
U.S. Treasury	912810RL4	02/15/15	02/15/45	100.000	0.750	47.48	-0.006276	0.121359	0.034092	26.42
U.S. Treasury	912810RR1	02/15/16	02/15/46	100.000	1.000	41.02	-0.006237	0.120610	0.033882	26.26
U.S. Treasury	912810RW0	02/15/17	02/15/47	100.000	0.875	21.83	-0.006122	0.118388	0.033257	25.78
U.S. Treasury	912810SB5	02/15/18	02/15/48	100.000	1.000			0.115889	0.032556	25.50
U.S. Treasury	912828L3	07/15/17	07/15/27	100.000	0.375	8.36	0.000791	0.098267	0.044930	25.44
U.S. Treasury	912828R9	01/15/18	01/15/28	100.000	0.500			0.097452	0.044557	25.21
U.S. Treasury	9128284H0	04/15/18	04/15/23	100.000	0.625			0.080907	0.042105	18.09
U.S. Treasury	912828B25	01/15/14	01/15/24	100.000	0.625	57.14	0.000830	0.103021	0.047104	26.67
U.S. Treasury	912828C99	04/15/14	04/15/19	100.000	0.125	52.68	0.070931	0.085766	0.044634	26.55
U.S. Treasury	912828H45	01/15/15	01/15/25	100.000	0.250	41.41	0.000817	0.101489	0.046403	26.27
U.S. Treasury	912828HN3	01/15/08	01/15/18	100.000	1.625	177.41	0.000924			0.01
U.S. Treasury	912828JE1	07/15/08	07/15/18	100.000	1.375	143.86	0.000898	0.111473		20.19
U.S. Treasury	912828JX9	01/15/09	01/15/19	100.000	2.125	148.87	0.000901	0.111961	0.051191	28.98
U.S. Treasury	912828K33	04/15/15	04/15/20	100.000	0.125	53.30	0.070973	0.085817	0.044661	26.57
U.S. Treasury	912828LA6	07/15/09	07/15/19	100.000	1.875	155.23	0.000906	0.112580	0.051474	29.14
U.S. Treasury	912828MF4	01/15/10	01/15/20	100.000	1.375	140.66	0.000895	0.111160	0.050825	28.77
U.S. Treasury	912828N71	01/15/16	01/15/26	100.000	0.625	38.09	0.000815	0.101165	0.046255	26.19
U.S. Treasury	912828NM8	07/15/10	07/15/20	100.000	1.250	131.04	0.000887	0.110223	0.050396	28.53
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125	127.59	0.000885	0.109887	0.050243	28.44
U.S. Treasury	912828Q60	04/15/16	04/15/21	100.000	0.125	40.74	0.070127	0.084794	0.044128	26.25
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625	94.41	0.000859	0.106653	0.048764	27.61
U.S. Treasury	912828S50	07/15/16	07/15/26	100.000	0.125	29.04	0.000807	0.100283	0.045852	25.96
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125	89.82	0.000855	0.106205	0.048560	27.49
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125	72.62	0.000842	0.104530	0.047793	27.06
U.S. Treasury	912828UH1	01/15/13	01/15/23	100.000	0.125	68.63	0.000839	0.104141	0.047615	26.96
U.S. Treasury	912828UX6	04/15/13	04/15/18	100.000	0.125	67.07	0.071900			7.48
U.S. Treasury	912828V49	01/15/17	01/15/27	100.000	0.375	21.13	0.000801	0.099512	0.045499	25.76

## SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/18	2018 1st Period	2018 2nd Period	2018 3rd Period	Calendar Year 2018
U.S. Treasury	912828VM9	07/15/13	07/15/23	100.000	0.375	59.92	0.000832	0.103292	0.047228	26.74
U.S. Treasury	912828WU0	07/15/14	07/15/24	100.000	0.125	38.82	0.000815	0.101236	0.046287	26.20
U.S. Treasury	912828X39	04/15/17	04/15/22	100.000	0.125	14.26	0.068342	0.082636	0.043005	25.58
U.S. Treasury	912828XL9	07/15/15	07/15/25	100.000	0.375	40.14	0.000816	0.101365	0.046346	26.24
U.S. Treasury	912828Y38	07/15/18	07/15/28	100.000	0.750			0.043785		7.44

## 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 2018).

Strips Maturing			OID	Strips Maturing			OID
From	Through		per \$1000	From	Through		per \$1000
-----	-----		-----	-----	-----		-----
01/01/18	03/31/18		3.45	07/01/28	09/30/28		18.84
04/01/18	06/30/18		7.64	10/01/28	12/31/28		18.73
07/01/18	09/30/18		12.36	01/01/29	03/31/29		18.61
10/01/18	12/31/18		17.38	04/01/29	06/30/29		18.50
01/01/19	03/31/19		17.79	07/01/29	09/30/29		18.45
04/01/19	06/30/19		18.09	10/01/29	12/31/29		18.33
07/01/19	09/30/19		18.20	01/01/30	03/31/30		18.22
10/01/19	12/31/19		18.30	04/01/30	06/30/30		18.11
01/01/20	03/31/20		18.41	07/01/30	09/30/30		18.06
04/01/20	06/30/20		18.50	10/01/30	12/31/30		17.95
07/01/20	09/30/20		18.60	01/01/31	03/31/31		17.90
10/01/20	12/31/20		18.78	04/01/31	06/30/31		17.79
01/01/21	03/31/21		18.87	07/01/31	09/30/31		17.73
04/01/21	06/30/21		19.05	10/01/31	12/31/31		17.62
07/01/21	09/30/21		19.22	01/01/32	03/31/32		17.57
10/01/21	12/31/21		19.38	04/01/32	06/30/32		17.46
01/01/22	03/31/22		19.55	07/01/32	09/30/32		17.41
04/01/22	06/30/22		19.70	10/01/32	12/31/32		17.30
07/01/22	09/30/22		19.85	01/01/33	03/31/33		17.24
10/01/22	12/31/22		19.91	04/01/33	06/30/33		17.13
01/01/23	03/31/23		20.05	07/01/33	09/30/33		17.08
04/01/23	06/30/23		20.10	10/01/33	12/31/33		17.02
07/01/23	09/30/23		20.07	01/01/34	03/31/34		16.91
10/01/23	12/31/23		20.12	04/01/34	06/30/34		16.85
01/01/24	03/31/24		20.08	07/01/34	09/30/34		16.75
04/01/24	06/30/24		20.12	10/01/34	12/31/34		16.69
07/01/24	09/30/24		20.08	01/01/35	03/31/35		16.58
10/01/24	12/31/24		20.04	04/01/35	06/30/35		16.52
01/01/25	03/31/25		20.00	07/01/35	09/30/35		16.41
04/01/25	06/30/25		19.88	10/01/35	12/31/35		16.35
07/01/25	09/30/25		19.83	01/01/36	03/31/36		16.25
10/01/25	12/31/25		19.79	04/01/36	06/30/36		16.18
01/01/26	03/31/26		19.74	07/01/36	09/30/36		16.08
04/01/26	06/30/26		19.70	10/01/36	12/31/36		16.02
07/01/26	09/30/26		19.58	01/01/37	03/31/37		15.91
10/01/26	12/31/26		19.53	04/01/37	06/30/37		15.85
01/01/27	03/31/27		19.41	07/01/37	09/30/37		15.78
04/01/27	06/30/27		19.36	10/01/37	12/31/37		15.68
07/01/27	09/30/27		19.24	01/01/38	03/31/38		15.62
10/01/27	12/31/27		19.19	04/01/38	06/30/38		15.51
01/01/28	03/31/28		19.08	07/01/38	09/30/38		15.45
04/01/28	06/30/28		18.96	10/01/38	12/31/38		15.34

Section II  
(continued)

Strips Maturing		OID per \$1000	Strips Maturing		OID per \$1000
From	Through		From	Through	
01/01/39	03/31/39	15.28	01/01/49	03/31/49	11.84
04/01/39	06/30/39	15.17	04/01/49	06/30/49	11.76
07/01/39	09/30/39	15.11	07/01/49	09/30/49	11.67
10/01/39	12/31/39	15.04	10/01/49	12/31/49	11.59
01/01/40	03/31/40	14.94	01/01/50	03/31/50	11.51
04/01/40	06/30/40	14.87	04/01/50	06/30/50	11.43
07/01/40	09/30/40	14.77	07/01/50	09/30/50	11.35
10/01/40	12/31/40	14.70	10/01/50	12/31/50	11.27
01/01/41	03/31/41	14.60	01/01/51	03/31/51	11.19
04/01/41	06/30/41	14.52	04/01/51	06/30/51	11.11
07/01/41	09/30/41	14.43	07/01/51	09/30/51	11.04
10/01/41	12/31/41	14.35	10/01/51	12/31/51	10.96
01/01/42	03/31/42	14.28	01/01/52	03/31/52	10.88
04/01/42	06/30/42	14.18	04/01/52	06/30/52	10.81
07/01/42	09/30/42	14.11	07/01/52	09/30/52	10.73
10/01/42	12/31/42	14.01	10/01/52	12/31/52	10.66
01/01/43	03/31/43	13.94	01/01/53	03/31/53	10.58
04/01/43	06/30/43	13.84	04/01/53	06/30/53	10.51
07/01/43	09/30/43	13.77	07/01/53	09/30/53	10.44
10/01/43	12/31/43	13.67	10/01/53	12/31/53	10.36
01/01/44	03/31/44	13.58	01/01/54	03/31/54	10.29
04/01/44	06/30/44	13.50	04/01/54	06/30/54	10.22
07/01/44	09/30/44	13.41	07/01/54	09/30/54	10.15
10/01/44	12/31/44	13.31	10/01/54	12/31/54	10.08
01/01/45	03/31/45	13.24	01/01/55	03/31/55	10.01
04/01/45	06/30/45	13.14	04/01/55	06/30/55	9.94
07/01/45	09/30/45	13.05	07/01/55	09/30/55	9.87
10/01/45	12/31/45	12.96	10/01/55	12/31/55	9.80
01/01/46	03/31/46	12.87	01/01/56	03/31/56	9.73
04/01/46	06/30/46	12.78	04/01/56	06/30/56	9.67
07/01/46	09/30/46	12.69	07/01/56	09/30/56	9.60
10/01/46	12/31/46	12.61	10/01/56	12/31/56	9.53
01/01/47	03/31/47	12.53	01/01/57	03/31/57	9.47
04/01/47	06/30/47	12.44	04/01/57	06/30/57	9.40
07/01/47	09/30/47	12.35	07/01/57	09/30/57	9.34
10/01/47	12/31/47	12.26	10/01/57	12/31/57	9.27
01/01/48	03/31/48	12.18	01/01/58	03/31/58	9.21
04/01/48	06/30/48	12.09	04/01/58	06/30/58	9.14
07/01/48	09/30/48	12.01	07/01/58	09/30/58	9.08
10/01/48	12/31/48	11.92	10/01/58	12/31/58	9.02

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 2018, 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 2018 - December 2019

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
912796RK7	01/02/18	09/01/17	99.638	3.62
912796LC1	01/04/18	01/05/17	99.120	8.80
912796ML0	01/11/18	07/13/17	99.431	5.69
912796NN5	01/18/18	07/20/17	99.441	5.59
912796NP0	01/25/18	07/27/17	99.429	5.71
912796LJ6	02/01/18	02/02/17	99.181	8.19
912796NR6	02/08/18	08/10/17	99.424	5.76
912796NS4	02/15/18	08/17/17	99.436	5.64
912796NT2	02/22/18	08/24/17	99.436	5.64
912796LN7	03/01/18	03/02/17	99.141	8.59
912796NU9	03/08/18	09/07/17	99.436	5.64
912796NW5	03/15/18	09/14/17	99.424	5.76
912796NX3	03/22/18	09/21/17	99.403	5.97
912796LS6	03/29/18	03/30/17	98.964	10.36
912796NY1	04/05/18	10/05/17	99.398	6.02
912796PA1	04/12/18	10/12/17	99.383	6.17
912796PB9	04/19/18	10/19/17	99.373	6.27
912796LX5	04/26/18	04/27/17	98.928	10.72
912796PC7	05/03/18	11/02/17	99.363	6.37
912796PF0	05/10/18	11/09/17	99.343	6.57
912796PG8	05/17/18	11/16/17	99.312	6.88
912796MB2	05/24/18	05/25/17	98.842	11.58
912796PH6	05/31/18	11/30/17	99.275	7.25
912796PJ2	06/07/18	12/07/17	99.267	7.33
912796PL7	06/14/18	12/14/17	99.262	7.38
912796MF3	06/21/18	06/22/17	98.772	12.29
912796PM5	06/28/18	12/28/17	99.227	7.73
912796PN3	07/05/18	01/04/18	99.204	7.96
912796PQ6	07/12/18	01/11/18	99.204	7.96
912796MK2	07/19/18	07/20/17	98.797	12.03
912796PR4	07/26/18	01/25/18	99.184	8.16
912796PS2	08/02/18	02/01/18	99.178	8.22
912796PU7	08/09/18	02/08/18	99.166	8.34
912796NQ8	08/16/18	08/17/17	98.756	12.44
912796PV5	08/23/18	02/22/18	99.080	9.20
912796PW3	08/30/18	03/01/18	99.075	9.25
912796PY9	09/06/18	03/08/18	99.075	9.25
912796NV7	09/13/18	09/14/17	98.746	12.54
912796PZ6	09/20/18	03/22/18	99.014	9.86
912796QA0	09/27/18	03/29/18	99.042	9.58
912796QB8	10/04/18	04/05/18	99.037	9.63
912796NZ8	10/11/18	10/12/17	98.620	13.80
912796QD4	10/18/18	04/19/18	99.017	9.83
912796QE2	10/25/18	04/26/18	98.996	10.04
912796QF9	11/01/18	05/03/18	98.994	10.06
912796PD5	11/08/18	11/09/17	98.499	15.01
912796QJ1	11/15/18	05/17/18	98.971	10.29

Section III-A  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
-----	-----	-----	-----	-----
912796QK8	11/23/18	05/24/18	98.943	10.57
912796QL6	11/29/18	05/31/18	98.974	10.26
912796PE3	12/06/18	12/07/17	98.332	16.68
912796UD9	12/11/18	10/18/18	99.675	3.26
912796QN2	12/13/18	06/14/18	98.951	10.49
912796UE7	12/18/18	10/25/18	99.673	3.27
912796QP7	12/20/18	06/21/18	98.951	10.49
912796UF4	12/26/18	11/01/18	99.663	3.37
912796QQ5	12/27/18	06/28/18	98.946	10.54

Section III-A  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2019 Interest (Per \$1,000 Maturity Value)
912796UG2	01/02/19	11/08/18	99.658	3.42
912796PK9	01/03/19	01/04/18	98.200	18.00
912796UH0	01/08/19	11/15/18	99.657	3.43
912796QS1	01/10/19	07/12/18	98.938	10.62
912796UJ6	01/15/19	11/23/18	99.661	3.39
912796QT9	01/17/19	07/19/18	98.918	10.82
912796UK3	01/22/19	11/29/18	99.653	3.47
912796QU6	01/24/19	07/26/18	98.918	10.82
912796UL1	01/29/19	12/06/18	99.646	3.54
912796PP8	01/31/19	02/01/18	98.150	18.50
912796UM9	02/05/19	12/11/18	99.628	3.72
912796QW2	02/07/19	08/09/18	98.898	11.02
912796UN7	02/12/19	12/18/18	99.633	3.67
912796QX0	02/14/19	08/16/18	98.898	11.02
912796UP2	02/19/19	12/26/18	99.637	3.63
912796QY8	02/21/19	08/23/18	98.895	11.05
912796UQ0	02/26/19	01/02/19	99.630	3.70
912796PT0	02/28/19	03/01/18	97.958	20.42
912796UR8	03/05/19	01/08/19	99.631	3.69
912796QZ5	03/07/19	09/06/18	98.868	11.32
912796US6	03/12/19	01/15/19	99.628	3.72
912796RB7	03/14/19	09/13/18	98.855	11.45
912796RC5	03/21/19	09/20/18	98.842	11.58
912796PX1	03/28/19	03/29/18	97.907	20.93
912796RD3	04/04/19	10/04/18	98.820	11.80
912796RG6	04/11/19	10/11/18	98.797	12.03
912796RH4	04/18/19	10/18/18	98.779	12.21
912796QC6	04/25/19	04/26/18	97.776	22.24
912796RJ0	05/02/19	11/01/18	98.772	12.29
912796RP6	05/09/19	11/08/18	98.761	12.39
912796RQ4	05/16/19	11/15/18	98.754	12.46
912796QH5	05/23/19	05/24/18	97.700	23.00
912796RR2	05/30/19	11/29/18	98.749	12.51



## Section III-B

FEDERAL HOME LOAN BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2018

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313385RG3	01/02/18	01/06/17	99.318	6.82
313385RH1	01/03/18	04/21/17	99.265	7.35
313385RJ7	01/04/18	01/06/17	99.314	6.86
313385RK4	01/05/18	01/19/17	99.132	8.68
313385RN8	01/08/18	01/13/17	99.120	8.80
313385RP3	01/09/18	01/10/17	99.110	8.90
313385RQ1	01/10/18	01/10/17	99.128	8.72
313385RR9	01/11/18	06/09/17	99.346	6.54
313385RS7	01/12/18	06/02/17	99.365	6.35
313385RW8	01/16/18	02/16/17	99.211	7.89
313385RX6	01/17/18	06/21/17	99.364	6.36
313385RY4	01/18/18	01/25/17	99.115	8.85
313385RZ1	01/19/18	04/21/17	99.219	7.81
313385SC1	01/22/18	02/14/17	99.212	7.89
313385SD9	01/23/18	01/26/17	99.145	8.55
313385SE7	01/24/18	04/26/17	99.276	7.24
313385SF4	01/25/18	02/02/17	99.157	8.43
313385SG2	01/26/18	04/24/17	99.211	7.89
313385SK3	01/29/18	08/24/17	99.530	4.70
313385SL1	01/30/18	07/28/17	99.432	5.68
313385SM9	01/31/18	02/22/17	99.190	8.10
313385SN7	02/01/18	02/02/17	99.141	8.59
313385SP2	02/02/18	02/08/17	99.162	8.38
313385SS6	02/05/18	02/14/17	99.150	8.50
313385ST4	02/06/18	02/07/17	99.156	8.44
313385SU1	02/07/18	02/07/17	99.153	8.47
313385SV9	02/08/18	02/09/17	99.151	8.49
313385SW7	02/09/18	02/10/17	99.151	8.49
313385SZ0	02/12/18	02/27/17	99.144	8.56
313385TA4	02/13/18	03/01/17	99.128	8.72
313385TB2	02/14/18	02/17/17	99.135	8.65
313385TC0	02/15/18	02/16/17	99.100	9.00
313385TD8	02/16/18	02/22/17	99.142	8.58
313385TH9	02/20/18	02/27/17	99.125	8.75
313385TJ5	02/21/18	02/23/17	99.133	8.67
313385TK2	02/22/18	09/19/17	99.536	4.64
313385TL0	02/23/18	02/24/17	99.110	8.90
313385TP1	02/26/18	09/06/17	99.491	5.09
313385TQ9	02/27/18	03/01/17	99.093	9.07
313385TR7	02/28/18	07/12/17	99.275	7.25
313385TS5	03/01/18	03/01/17	99.088	9.12
313385TT3	03/02/18	03/02/17	99.037	9.63
313385TW6	03/05/18	03/08/17	98.944	10.56
313385TX4	03/06/18	03/06/17	99.006	9.94
313385TY2	03/07/18	08/30/17	99.416	5.84
313385TZ9	03/08/18	03/09/17	98.898	11.02
313385UA2	03/09/18	03/09/17	98.895	11.05

Section III-B  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313385UD6	03/12/18	09/12/17	99.427	5.73
313385UE4	03/13/18	03/13/17	98.895	11.05
313385UF1	03/14/18	03/14/17	98.839	11.61
313385UG9	03/15/18	03/15/17	98.895	11.05
313385UH7	03/16/18	03/16/17	98.895	11.05
313385UL8	03/19/18	03/22/17	99.005	9.95
313385UM6	03/20/18	03/20/17	98.895	11.05
313385UN4	03/21/18	03/23/17	98.911	10.89
313385UP9	03/22/18	03/24/17	98.931	10.69
313385UQ7	03/23/18	03/24/17	98.918	10.82
313385UT1	03/26/18	03/28/17	98.921	10.79
313385UU8	03/27/18	04/03/17	98.926	10.74
313385UV6	03/28/18	03/30/17	99.002	9.98
313385UW4	03/29/18	03/31/17	98.943	10.57
313385VA1	04/02/18	04/03/17	98.917	10.83
313385VB9	04/03/18	04/03/17	98.915	10.85
313385VC7	04/04/18	11/07/17	99.474	5.26
313385VD5	04/05/18	04/05/17	98.905	10.95
313385VE3	04/06/18	09/20/17	99.351	6.49
313385VH6	04/09/18	09/27/17	99.396	6.04
313385VJ2	04/10/18	10/03/17	99.386	6.14
313385VK9	04/11/18	10/11/17	99.381	6.19
313385VL7	04/12/18	05/12/17	99.032	9.68
313385VM5	04/13/18	10/06/17	99.381	6.20
313385VQ6	04/16/18	09/22/17	99.331	6.69
313385VR4	04/17/18	04/27/17	98.915	10.85
313385VS2	04/18/18	04/19/17	98.989	10.11
313385VT0	04/19/18	07/27/17	99.113	8.87
313385VU7	04/20/18	07/28/17	99.180	8.20
313385VX1	04/23/18	11/08/17	99.424	5.76
313385VY9	04/24/18	12/14/17	99.512	4.88
313385VZ6	04/25/18	10/25/17	99.370	6.30
313385WA0	04/26/18	04/27/17	98.898	11.02
313385WB8	04/27/18	04/28/17	98.886	11.14
313385WE2	04/30/18	10/12/17	99.339	6.61
313385WF9	05/01/18	05/01/17	98.849	11.51
313385WG7	05/02/18	05/02/17	98.853	11.47
313385WH5	05/03/18	05/03/17	98.849	11.51
313385WJ1	05/04/18	05/04/17	98.849	11.51
313385WM4	05/07/18	05/12/17	98.810	11.90
313385WN2	05/08/18	10/27/17	99.333	6.67
313385WP7	05/09/18	10/31/17	99.343	6.57
313385WQ5	05/10/18	05/10/17	98.824	11.76
313385WR3	05/11/18	08/10/17	99.083	9.17
313385WU6	05/14/18	05/17/17	98.773	12.27
313385WV4	05/15/18	08/21/17	99.110	8.90
313385WW2	05/16/18	05/18/17	98.951	10.49

Section III-B  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313385WX0	05/17/18	05/18/17	98.817	11.83
313385WY8	05/18/18	07/28/17	99.094	9.06
313385XB7	05/21/18	06/29/17	98.886	11.14
313385XC5	05/22/18	12/01/17	99.374	6.26
313385XD3	05/23/18	11/22/17	99.275	7.25
313385XE1	05/24/18	05/26/17	98.830	11.70
313385XF8	05/25/18	08/03/17	99.041	9.59
313385XK7	05/29/18	11/29/17	99.276	7.24
313385XL5	05/30/18	05/30/17	98.753	12.47
313385XM3	05/31/18	11/01/17	99.285	7.15
313385XN1	06/01/18	06/07/17	98.923	10.77
313385XR2	06/04/18	07/12/17	98.910	10.90
313385XS0	06/05/18	06/08/17	98.793	12.07
313385XT8	06/06/18	07/10/17	98.887	11.13
313385XU5	06/07/18	06/08/17	98.766	12.34
313385XV3	06/08/18	12/06/17	99.274	7.26
313385XY7	06/11/18	06/12/17	98.746	12.54
313385XZ4	06/12/18	07/13/17	98.868	11.32
313385YA8	06/13/18	06/13/17	98.733	12.67
313385YB6	06/14/18	06/14/17	98.733	12.67
313385YC4	06/15/18	06/16/17	98.746	12.54
313385YF7	06/18/18	09/27/17	99.098	9.02
313385YG5	06/19/18	11/16/17	99.206	7.94
313385YH3	06/20/18	07/10/17	98.840	11.60
313385YJ9	06/21/18	12/11/17	99.237	7.63
313385YK6	06/22/18	06/23/17	98.736	12.64
313385YN0	06/25/18	06/29/17	98.797	12.03
313385YP5	06/26/18	06/27/17	98.787	12.13
313385YQ3	06/27/18	07/05/17	98.800	12.00
313385YR1	06/28/18	06/30/17	98.780	12.20
313385YS9	06/29/18	06/29/17	98.733	12.67
313385YV2	07/02/18	07/03/17	98.777	12.23
313385YW0	07/03/18	07/07/17	98.767	12.33
313385YY6	07/05/18	07/10/17	98.770	12.30
313385YZ3	07/06/18	01/05/18	99.262	7.38
313385ZC3	07/09/18	07/14/17	98.750	12.50
313385ZD1	07/10/18	12/06/17	99.136	8.64
313385ZE9	07/11/18	03/07/18	99.402	5.99
313385ZF6	07/12/18	07/14/17	98.740	12.60
313385ZG4	07/13/18	07/13/17	98.753	12.47
313385ZK5	07/16/18	07/24/17	98.790	12.10
313385ZL3	07/17/18	01/04/18	99.159	8.41
313385ZM1	07/18/18	11/30/17	99.093	9.07
313385ZN9	07/19/18	07/24/17	98.755	12.45
313385ZP4	07/20/18	09/01/17	98.927	10.73
313385ZS8	07/23/18	08/18/17	98.837	11.63
313385ZT6	07/24/18	07/25/17	98.736	12.64

Section III-B  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313385ZU3	07/25/18	07/27/17	98.770	12.30
313385ZV1	07/26/18	07/28/17	98.740	12.60
313385ZW9	07/27/18	07/28/17	98.736	12.64
313385ZZ2	07/30/18	11/29/17	98.974	10.26
313385A22	07/31/18	10/04/17	98.958	10.42
313385A30	08/01/18	08/03/17	98.760	12.40
313385A48	08/02/18	08/09/17	98.757	12.43
313385A55	08/03/18	08/03/17	98.733	12.67
313385A89	08/06/18	08/15/17	98.774	12.26
313385A97	08/07/18	11/28/17	98.929	10.71
313385B21	08/08/18	01/12/18	99.058	9.42
313385B39	08/09/18	08/11/17	98.740	12.60
313385B47	08/10/18	08/11/17	98.746	12.54
313385B70	08/13/18	08/22/17	98.774	12.26
313385B88	08/14/18	08/14/17	98.743	12.57
313385B96	08/15/18	08/17/17	98.750	12.50
313385C20	08/16/18	12/15/17	98.983	10.17
313385C38	08/17/18	08/18/17	98.746	12.54
313385C61	08/20/18	08/22/17	98.750	12.50
313385C79	08/21/18	08/21/17	98.733	12.67
313385C87	08/22/18	02/21/18	99.073	9.27
313385C95	08/23/18	03/27/18	99.222	7.78
313385D29	08/24/18	08/25/17	98.746	12.54
313385D52	08/27/18	01/10/18	99.046	9.54
313385D60	08/28/18	08/28/17	98.733	12.67
313385D78	08/29/18	08/31/17	98.750	12.50
313385D86	08/30/18	08/30/17	98.743	12.57
313385D94	08/31/18	08/31/17	98.743	12.57
313385E51	09/04/18	11/27/17	98.845	11.55
313385E69	09/05/18	11/09/17	98.858	11.42
313385E77	09/06/18	09/22/17	98.749	12.51
313385E85	09/07/18	12/22/17	98.827	11.73
313385F35	09/10/18	12/26/17	98.904	10.96
313385F43	09/11/18	10/02/17	98.767	12.33
313385F50	09/12/18	05/03/18	99.325	6.75
313385F68	09/13/18	09/13/17	98.723	12.77
313385F76	09/14/18	09/29/17	98.746	12.54
313385G26	09/17/18	11/13/17	98.828	11.72
313385G34	09/18/18	01/11/18	98.924	10.76
313385G42	09/19/18	12/27/17	98.870	11.30
313385G59	09/20/18	09/21/17	98.686	13.14
313385G67	09/21/18	12/28/17	98.865	11.35
313385G91	09/24/18	01/12/18	98.902	10.98
313385H25	09/25/18	12/07/17	98.751	12.49
313385H33	09/26/18	02/22/18	98.926	10.74
313385H41	09/27/18	10/12/17	98.707	12.93
313385H58	09/28/18	09/28/17	98.692	13.08

Section III-B  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313385H82	10/01/18	01/16/18	98.868	11.32
313385H90	10/02/18	10/05/17	98.673	13.27
313385J23	10/03/18	10/03/17	98.682	13.18
313385J31	10/04/18	10/04/17	98.662	13.38
313385J49	10/05/18	10/10/17	98.670	13.30
313385J80	10/09/18	10/13/17	98.646	13.54
313385J98	10/10/18	01/25/18	98.792	12.08
313385K21	10/11/18	01/18/18	98.751	12.49
313385K39	10/12/18	10/13/17	98.635	13.65
313385K62	10/15/18	10/18/17	98.592	14.08
313385K70	10/16/18	04/12/18	99.065	9.35
313385K88	10/17/18	10/18/17	98.584	14.16
313385K96	10/18/18	01/16/18	98.709	12.91
313385L20	10/19/18	11/29/17	98.560	14.40
313385L53	10/22/18	10/25/17	98.592	14.08
313385L61	10/23/18	03/05/18	98.827	11.73
313385L79	10/24/18	10/25/17	98.584	14.16
313385L87	10/25/18	10/26/17	98.584	14.16
313385L95	10/26/18	11/01/17	98.594	14.06
313385M45	10/29/18	03/28/18	98.907	10.93
313385M52	10/30/18	11/01/17	98.578	14.22
313385M60	10/31/18	11/01/17	98.574	14.26
313385M78	11/01/18	02/20/18	98.716	12.84
313385M86	11/02/18	12/29/17	98.691	13.09
313385N36	11/05/18	12/28/17	98.509	14.91
313385N44	11/06/18	11/09/17	98.532	14.68
313385N51	11/07/18	11/08/17	98.524	14.76
313385N69	11/08/18	02/26/18	98.675	13.25
313385N77	11/09/18	11/10/17	98.514	14.86
313385P34	11/13/18	11/13/17	98.499	15.01
313385P42	11/14/18	11/15/17	98.493	15.07
313385P59	11/15/18	12/20/17	98.579	14.21
313385P67	11/16/18	11/17/17	98.493	15.07
313385P91	11/19/18	12/21/17	98.548	14.52
313385Q25	11/20/18	12/21/17	98.543	14.57
313385Q33	11/21/18	01/26/18	98.567	14.33
313385Q58	11/23/18	04/03/18	98.817	11.83
313385Q82	11/26/18	02/07/18	98.621	13.79
313385Q90	11/27/18	02/26/18	98.554	14.46
313385R24	11/28/18	11/29/17	98.493	15.07
313385R32	11/29/18	04/13/18	98.850	11.50
313385R40	11/30/18	12/13/17	98.494	15.06
313385R73	12/03/18	12/04/17	98.345	16.55
313385R81	12/04/18	12/06/17	98.316	16.84
313385R99	12/05/18	12/11/17	98.335	16.65
313385S23	12/06/18	12/12/17	98.335	16.65
313385S31	12/07/18	04/06/18	98.775	12.25

Section III-B  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
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313385S64	12/10/18	02/01/18	98.527	14.73
313385S72	12/11/18	02/01/18	98.522	14.78
313385S80	12/12/18	05/31/18	98.906	10.94
313385S98	12/13/18	03/13/18	98.472	15.28
313385T22	12/14/18	12/14/17	98.266	17.34
313385T55	12/17/18	12/20/17	98.245	17.55
313385T63	12/18/18	04/16/18	98.736	12.64
313385T71	12/19/18	05/21/18	98.822	11.78
313385T89	12/20/18	02/23/18	98.367	16.33
313385T97	12/21/18	12/22/17	98.423	15.77
313385U46	12/24/18	08/21/18	99.285	7.15
313385U61	12/26/18	05/29/18	98.816	11.84
313385U79	12/27/18	03/28/18	98.480	15.20
313385U87	12/28/18	02/21/18	98.407	15.93
313385V37	12/31/18	02/01/18	98.428	15.73

## Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2018

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313589RG0	01/02/18	07/03/17	99.356	6.44
313589RH8	01/03/18	07/05/17	99.429	5.71
313589RJ4	01/04/18	09/14/17	99.683	3.17
313589RK1	01/05/18	09/11/17	99.668	3.32
313589RN5	01/08/18	09/19/17	99.682	3.18
313589RP0	01/09/18	10/26/17	99.779	2.21
313589RQ8	01/10/18	09/20/17	99.680	3.20
313589RR6	01/11/18	10/30/17	99.783	2.17
313589RS4	01/12/18	09/20/17	99.680	3.20
313589RW5	01/16/18	10/31/17	99.769	2.31
313589RX3	01/17/18	09/26/17	99.683	3.17
313589RY1	01/18/18	11/03/17	99.772	2.28
313589RZ8	01/19/18	09/28/17	99.683	3.17
313589SC8	01/22/18	09/25/17	99.663	3.37
313589SD6	01/23/18	09/26/17	99.663	3.37
313589SE4	01/24/18	09/27/17	99.663	3.37
313589SF1	01/25/18	10/06/17	99.673	3.27
313589SG9	01/26/18	01/25/18	99.997	0.04
313589SK0	01/29/18	10/03/17	99.653	3.47
313589SL8	01/30/18	10/03/17	99.650	3.50
313589SM6	01/31/18	10/05/17	99.653	3.47
313589SN4	02/01/18	08/01/17	99.335	6.65
313589SP9	02/02/18	10/16/17	99.673	3.27
313589SS3	02/05/18	10/16/17	99.661	3.39
313589ST1	02/06/18	10/16/17	99.658	3.42
313589SU8	02/07/18	10/16/17	99.655	3.45
313589SV6	02/08/18	10/27/17	99.676	3.24
313589SW4	02/09/18	12/19/17	99.819	1.81
313589SZ7	02/12/18	10/24/17	99.658	3.42
313589TA1	02/13/18	11/29/17	99.747	2.53
313589TB9	02/14/18	10/26/17	99.653	3.47
313589TC7	02/15/18	10/26/17	99.655	3.45
313589TD5	02/16/18	10/27/17	99.650	3.50
313589TH6	02/20/18	10/23/17	99.627	3.73
313589TJ2	02/21/18	10/23/17	99.624	3.76
313589TK9	02/22/18	11/02/17	99.645	3.55
313589TL7	02/23/18	10/24/17	99.620	3.80
313589TP8	02/26/18	12/12/17	99.740	2.60
313589TQ6	02/27/18	12/20/17	99.755	2.45
313589TR4	02/28/18	11/08/17	99.636	3.64
313589TS2	03/01/18	11/17/17	99.650	3.50
313589TT0	03/02/18	12/11/17	99.722	2.78
313589TW3	03/05/18	11/20/17	99.630	3.70
313589TX1	03/06/18	11/15/17	99.630	3.70
313589TY9	03/07/18	11/14/17	99.623	3.77
313589TZ6	03/08/18	11/14/17	99.620	3.80
313589UA9	03/09/18	11/15/17	99.620	3.80

Section III-C  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313589UD3	03/12/18	11/14/17	99.607	3.93
313589UE1	03/13/18	11/16/17	99.597	4.03
313589UF8	03/14/18	11/22/17	99.602	3.98
313589UG6	03/15/18	11/15/17	99.600	4.00
313589UH4	03/16/18	11/16/17	99.587	4.13
313589UL5	03/19/18	11/20/17	99.574	4.26
313589UM3	03/20/18	11/20/17	99.570	4.30
313589UN1	03/21/18	11/20/17	99.566	4.34
313589UP6	03/22/18	11/21/17	99.566	4.34
313589UQ4	03/23/18	12/04/17	99.611	3.89
313589UT8	03/26/18	11/29/17	99.587	4.13
313589UU5	03/27/18	11/29/17	99.584	4.16
313589UV3	03/28/18	11/29/17	99.577	4.23
313589UW1	03/29/18	11/29/17	99.573	4.27
313589VA8	04/02/18	10/02/17	99.328	6.72
313589VB6	04/03/18	12/11/17	99.592	4.08
313589VC4	04/04/18	12/20/17	99.621	3.79
313589VD2	04/05/18	12/11/17	99.585	4.15
313589VE0	04/06/18	12/11/17	99.581	4.19
313589VH3	04/09/18	12/20/17	99.600	4.00
313589VJ9	04/10/18	12/29/17	99.626	3.74
313589VK6	04/11/18	12/20/17	99.592	4.08
313589VL4	04/12/18	04/11/18	99.996	0.04
313589VM2	04/13/18	12/21/17	99.589	4.11
313589VQ3	04/16/18	12/28/17	99.600	4.00
313589VR1	04/17/18	12/26/17	99.589	4.11
313589VS9	04/18/18	01/05/18	99.602	3.98
313589VT7	04/19/18	01/02/18	99.587	4.13
313589VU4	04/20/18	12/27/17	99.582	4.18
313589VX8	04/23/18	01/02/18	99.568	4.32
313589VY6	04/24/18	01/02/18	99.564	4.36
313589VZ3	04/25/18	01/04/18	99.568	4.32
313589WA7	04/26/18	01/02/18	99.557	4.43
313589WB5	04/27/18	01/02/18	99.553	4.47
313589WE9	04/30/18	02/22/18	99.710	2.90
313589WF6	05/01/18	11/01/17	99.302	6.98
313589WG4	05/02/18	01/10/18	99.568	4.32
313589WH2	05/03/18	01/16/18	99.581	4.19
313589WJ8	05/04/18	01/10/18	99.560	4.40
313589WM1	05/07/18	01/19/18	99.574	4.26
313589WN9	05/08/18	01/16/18	99.558	4.42
313589WP4	05/09/18	01/18/18	99.562	4.38
313589WQ2	05/10/18	03/08/18	99.725	2.75
313589WR0	05/11/18	01/16/18	99.546	4.54
313589WU3	05/14/18	01/23/18	99.559	4.41
313589WV1	05/15/18	11/15/17	99.277	7.23
313589WW9	05/16/18	02/01/18	99.598	4.02



Section III-C  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313589WX7	05/17/18	02/27/18	99.651	3.49
313589WY5	05/18/18	01/23/18	99.543	4.57
313589XB4	05/21/18	01/29/18	99.561	4.39
313589XC2	05/22/18	03/09/18	99.671	3.29
313589XD0	05/23/18	01/31/18	99.564	4.36
313589XE8	05/24/18	03/15/18	99.673	3.27
313589XF5	05/25/18	01/29/18	99.546	4.54
313589XK4	05/29/18	02/14/18	99.546	4.54
313589XL2	05/30/18	02/09/18	99.536	4.64
313589XM0	05/31/18	02/06/18	99.538	4.62
313589XN8	06/01/18	02/07/18	99.531	4.69
313589XR9	06/04/18	02/12/18	99.508	4.92
313589XS7	06/05/18	02/13/18	99.508	4.92
313589XT5	06/06/18	02/13/18	99.504	4.96
313589XU2	06/07/18	03/19/18	99.611	3.89
313589XV0	06/08/18	02/13/18	99.495	5.05
313589XY4	06/11/18	02/21/18	99.502	4.98
313589XZ1	06/12/18	02/22/18	99.499	5.01
313589YA5	06/13/18	02/20/18	99.488	5.12
313589YB3	06/14/18	02/21/18	99.486	5.14
313589YC1	06/15/18	02/22/18	99.485	5.15
313589YF4	06/18/18	02/26/18	99.487	5.13
313589YG2	06/19/18	02/28/18	99.491	5.09
313589YH0	06/20/18	02/27/18	99.482	5.18
313589YJ6	06/21/18	03/08/18	99.519	4.81
313589YK3	06/22/18	03/09/18	99.519	4.81
313589YN7	06/25/18	03/06/18	99.479	5.21
313589YP2	06/26/18	03/05/18	99.476	5.24
313589YQ0	06/27/18	03/06/18	99.470	5.30
313589YR8	06/28/18	03/07/18	99.470	5.30
313589YS6	06/29/18	03/06/18	99.467	5.33
313589YV9	07/02/18	01/02/18	99.171	8.29
313589YW7	07/03/18	03/12/18	99.466	5.34
313589YY3	07/05/18	03/21/18	99.473	5.27
313589YZ0	07/06/18	03/13/18	99.457	5.43
313589ZC0	07/09/18	03/20/18	99.439	5.61
313589ZD8	07/10/18	03/21/18	99.442	5.58
313589ZE6	07/11/18	03/19/18	99.424	5.76
313589ZF3	07/12/18	03/21/18	99.432	5.68
313589ZG1	07/13/18	03/21/18	99.427	5.73
313589ZK2	07/16/18	05/02/18	99.642	3.58
313589ZL0	07/17/18	04/04/18	99.509	4.91
313589ZM8	07/18/18	03/27/18	99.470	5.30
313589ZN6	07/19/18	05/04/18	99.633	3.67
313589ZP1	07/20/18	05/02/18	99.618	3.82
313589ZS5	07/23/18	04/02/18	99.468	5.32
313589ZT3	07/24/18	04/03/18	99.468	5.32

Section III-C  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313589ZU0	07/25/18	04/03/18	99.463	5.37
313589ZV8	07/26/18	04/10/18	99.501	4.99
313589ZW6	07/27/18	04/06/18	99.477	5.23
313589ZZ9	07/30/18	04/10/18	99.479	5.21
313589A29	07/31/18	05/14/18	99.601	3.99
313589A37	08/01/18	02/01/18	99.078	9.22
313589A45	08/02/18	04/11/18	99.470	5.30
313589A52	08/03/18	08/02/18	99.995	0.05
313589A86	08/06/18	05/21/18	99.602	3.98
313589A94	08/07/18	05/21/18	99.597	4.03
313589B28	08/08/18	05/09/18	99.535	4.65
313589B36	08/09/18	04/25/18	99.467	5.33
313589B44	08/10/18	04/19/18	99.460	5.40
313589B77	08/13/18	04/23/18	99.437	5.63
313589B85	08/14/18	04/24/18	99.431	5.69
313589B93	08/15/18	05/01/18	99.476	5.24
313589C27	08/16/18	04/24/18	99.421	5.79
313589C35	08/17/18	04/24/18	99.415	5.85
313589C68	08/20/18	06/08/18	99.623	3.77
313589C76	08/21/18	06/05/18	99.606	3.94
313589C84	08/22/18	05/23/18	99.520	4.80
313589C92	08/23/18	06/14/18	99.638	3.62
313589D26	08/24/18	05/11/18	99.463	5.37
313589D59	08/27/18	05/15/18	99.454	5.46
313589D67	08/28/18	05/14/18	99.444	5.57
313589D75	08/29/18	05/30/18	99.520	4.80
313589D83	08/30/18	05/15/18	99.438	5.62
313589D91	08/31/18	05/15/18	99.433	5.67
313589E58	09/04/18	05/21/18	99.435	5.65
313589E66	09/05/18	06/06/18	99.515	4.85
313589E74	09/06/18	06/20/18	99.593	4.07
313589E82	09/07/18	05/21/18	99.419	5.81
313589F32	09/10/18	06/27/18	99.608	3.92
313589F40	09/11/18	06/26/18	99.598	4.02
313589F57	09/12/18	06/13/18	99.517	4.83
313589F65	09/13/18	06/28/18	99.602	3.98
313589F73	09/14/18	06/25/18	99.577	4.23
313589G23	09/17/18	07/18/18	99.678	3.22
313589G31	09/18/18	07/03/18	99.601	3.99
313589G49	09/19/18	06/20/18	99.520	4.80
313589G56	09/20/18	07/20/18	99.675	3.26
313589G64	09/21/18	07/02/18	99.580	4.20
313589G98	09/24/18	07/10/18	99.605	3.95
313589H22	09/25/18	07/11/18	99.605	3.95
313589H30	09/26/18	06/27/18	99.521	4.79
313589H48	09/27/18	07/19/18	99.631	3.69
313589H55	09/28/18	07/11/18	99.590	4.10

Section III-C  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313589H89	10/01/18	04/02/18	98.851	11.49
313589H97	10/02/18	07/18/18	99.595	4.05
313589J20	10/03/18	07/03/18	99.503	4.97
313589J38	10/04/18	08/20/18	99.765	2.35
313589J46	10/05/18	07/16/18	99.568	4.32
313589J87	10/09/18	07/24/18	99.589	4.11
313589J95	10/10/18	07/11/18	99.508	4.92
313589K28	10/11/18	10/10/18	99.994	0.06
313589K36	10/12/18	07/23/18	99.568	4.32
313589K69	10/15/18	07/30/18	99.587	4.13
313589K77	10/16/18	08/01/18	99.593	4.07
313589K85	10/17/18	07/18/18	99.498	5.02
313589K93	10/18/18	09/05/18	99.763	2.37
313589L27	10/19/18	08/01/18	99.576	4.24
313589L50	10/22/18	08/10/18	99.607	3.93
313589L68	10/23/18	08/06/18	99.580	4.20
313589L76	10/24/18	07/25/18	99.501	4.99
313589L84	10/25/18	08/15/18	99.616	3.84
313589L92	10/26/18	08/08/18	99.574	4.26
313589M42	10/29/18	08/13/18	99.582	4.18
313589M59	10/30/18	08/30/18	99.661	3.39
313589M67	10/31/18	08/01/18	99.496	5.04
313589M75	11/01/18	05/01/18	98.812	11.88
313589M83	11/02/18	08/15/18	99.571	4.29
313589N33	11/05/18	08/22/18	99.592	4.08
313589N41	11/06/18	08/29/18	99.611	3.89
313589N58	11/07/18	08/08/18	99.494	5.06
313589N66	11/08/18	11/07/18	99.994	0.06
313589N74	11/09/18	08/24/18	99.581	4.19
313589P31	11/13/18	08/27/18	99.565	4.36
313589P49	11/14/18	08/15/18	99.485	5.15
313589P56	11/15/18	05/15/18	98.818	11.82
313589P64	11/16/18	08/29/18	99.552	4.48
313589P98	11/19/18	09/05/18	99.572	4.28
313589Q22	11/20/18	09/12/18	99.602	3.98
313589Q30	11/21/18	08/22/18	99.482	5.18
313589Q55	11/23/18	09/14/18	99.594	4.06
313589Q89	11/26/18	09/11/18	99.559	4.41
313589Q97	11/27/18	09/10/18	99.549	4.51
313589R21	11/28/18	08/29/18	99.470	5.30
313589R39	11/29/18	09/14/18	99.559	4.41
313589R47	11/30/18	09/19/18	99.579	4.21
313589R70	12/03/18	09/18/18	99.557	4.43
313589R88	12/04/18	10/03/18	99.631	3.69
313589R96	12/05/18	09/05/18	99.467	5.33
313589S20	12/06/18	12/04/18	99.989	0.11
313589S38	12/07/18	09/18/18	99.533	4.67

Section III-C  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313589S61	12/10/18	09/26/18	99.559	4.41
313589S79	12/11/18	09/24/18	99.541	4.59
313589S87	12/12/18	09/12/18	99.467	5.33
313589S95	12/13/18	09/26/18	99.542	4.58
313589T29	12/14/18	09/26/18	99.536	4.64
313589T52	12/17/18	10/01/18	99.540	4.60
313589T60	12/18/18	10/01/18	99.534	4.66
313589T78	12/19/18	09/19/18	99.458	5.42
313589T86	12/20/18	10/18/18	99.620	3.80
313589T94	12/21/18	10/02/18	99.522	4.78
313589U43	12/24/18	10/09/18	99.542	4.58
313589U68	12/26/18	09/26/18	99.453	5.47
313589U76	12/27/18	10/09/18	99.524	4.76
313589U84	12/28/18	10/10/18	99.521	4.79
313589V34	12/31/18	10/18/18	99.548	4.52

## Section III-D

FEDERAL FARM CREDIT BANKS  
Short-Term Obligations Issued at a  
Discount and Maturing in 2018

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313313RG5	01/02/18	01/03/17	99.029	9.71
313313RH3	01/03/18	02/01/17	99.169	8.31
313313RJ9	01/04/18	01/04/17	99.027	9.73
313313RK6	01/05/18	11/15/17	99.834	1.66
313313RN0	01/08/18	01/05/18	99.989	0.11
313313RP5	01/09/18	01/10/17	99.080	9.20
313313RQ3	01/10/18	01/10/17	99.077	9.23
313313RR1	01/11/18	01/12/17	99.080	9.20
313313RS9	01/12/18	01/13/17	99.090	9.10
313313RW0	01/16/18	08/08/17	99.504	4.96
313313RX8	01/17/18	03/27/17	99.128	8.72
313313RY6	01/18/18	01/26/17	99.117	8.83
313313RZ3	01/19/18	01/20/17	99.100	9.00
313313SC3	01/22/18	01/19/18	99.989	0.11
313313SD1	01/23/18	02/06/17	99.152	8.48
313313SE9	01/24/18	03/30/17	99.108	8.92
313313SF6	01/25/18	03/14/17	98.987	10.13
313313SG4	01/26/18	02/06/17	99.135	8.65
313313SK5	01/29/18	08/11/17	99.473	5.27
313313SL3	01/30/18	01/30/17	99.098	9.02
313313SM1	01/31/18	02/28/17	99.148	8.52
313313SN9	02/01/18	03/10/17	98.989	10.11
313313SP4	02/02/18	02/01/18	99.996	0.04
313313SS8	02/05/18	08/15/17	99.454	5.46
313313ST6	02/06/18	02/17/17	99.095	9.05
313313SU3	02/07/18	05/23/17	99.169	8.31
313313SV1	02/08/18	02/21/17	99.100	9.00
313313SW9	02/09/18	02/10/17	99.110	8.90
313313SZ2	02/12/18	03/31/17	99.037	9.63
313313TA6	02/13/18	05/04/17	99.090	9.10
313313TB4	02/14/18	04/13/17	99.070	9.30
313313TC2	02/15/18	02/21/17	99.083	9.17
313313TD0	02/16/18	03/28/17	99.025	9.75
313313TH1	02/20/18	03/16/17	98.939	10.61
313313TJ7	02/21/18	04/28/17	99.078	9.22
313313TK4	02/22/18	02/23/17	99.070	9.30
313313TL2	02/23/18	06/23/17	99.183	8.17
313313TP3	02/26/18	04/25/17	99.053	9.47
313313TQ1	02/27/18	04/18/17	99.046	9.54
313313TR9	02/28/18	02/28/17	99.047	9.53
313313TS7	03/01/18	05/25/17	99.067	9.33
313313TT5	03/02/18	03/03/17	98.948	10.52
313313TW8	03/05/18	05/01/17	99.042	9.58
313313TX6	03/06/18	09/14/17	99.438	5.62
313313TY4	03/07/18	04/18/17	99.013	9.87
313313TZ1	03/08/18	05/10/17	98.985	10.15
313313UA4	03/09/18	05/10/17	98.982	10.18

Section III-D  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313313UD8	03/12/18	04/19/17	99.001	9.99
313313UE6	03/13/18	03/31/17	98.920	10.80
313313UF3	03/14/18	02/22/18	99.924	0.76
313313UG1	03/15/18	03/16/17	98.847	11.53
313313UH9	03/16/18	03/22/17	98.913	10.87
313313UL0	03/19/18	05/05/17	98.958	10.42
313313UM8	03/20/18	03/27/17	98.906	10.94
313313UN6	03/21/18	03/29/17	98.889	11.11
313313UP1	03/22/18	03/23/17	98.898	11.02
313313UQ9	03/23/18	04/11/17	98.904	10.96
313313UT3	03/26/18	12/27/17	99.664	3.36
313313UU0	03/27/18	05/01/17	98.955	10.45
313313UV8	03/28/18	06/23/17	99.042	9.58
313313UW6	03/29/18	03/31/17	98.861	11.39
313313VA3	04/02/18	04/11/17	98.873	11.27
313313VB1	04/03/18	06/20/17	99.003	9.97
313313VC9	04/04/18	06/02/17	98.972	10.29
313313VD7	04/05/18	10/13/17	99.396	6.04
313313VE5	04/06/18	04/07/17	98.878	11.22
313313VH8	04/09/18	04/17/17	98.889	11.11
313313VJ4	04/10/18	04/25/17	98.901	10.99
313313VK1	04/11/18	05/23/17	98.905	10.95
313313VL9	04/12/18	06/14/17	98.935	10.65
313313VM7	04/13/18	06/21/17	98.972	10.28
313313VQ8	04/16/18	04/13/18	99.986	0.14
313313VR6	04/17/18	12/28/17	99.572	4.28
313313VS4	04/18/18	06/14/17	98.913	10.87
313313VT2	04/19/18	05/18/17	98.871	11.29
313313VU9	04/20/18	04/20/17	98.875	11.25
313313VX3	04/23/18	06/20/17	98.926	10.75
313313VY1	04/24/18	05/08/17	98.830	11.70
313313VZ8	04/25/18	12/20/17	99.514	4.87
313313WA2	04/26/18	04/28/17	98.840	11.60
313313WB0	04/27/18	04/27/17	98.844	11.56
313313WE4	04/30/18	06/16/17	98.887	11.13
313313WF1	05/01/18	07/19/17	99.007	9.93
313313WG9	05/02/18	09/05/17	99.203	7.97
313313WH7	05/03/18	07/10/17	98.952	10.48
313313WJ3	05/04/18	12/26/17	99.466	5.34
313313WM6	05/07/18	05/15/17	98.751	12.50
313313WN4	05/08/18	06/29/17	98.887	11.13
313313WP9	05/09/18	06/05/17	98.836	11.64
313313WQ7	05/10/18	05/10/17	98.763	12.37
313313WR5	05/11/18	02/28/18	99.670	3.30
313313WU8	05/14/18	02/01/18	99.581	4.19
313313WV6	05/15/18	06/29/17	98.862	11.38
313313WW4	05/16/18	06/27/17	98.870	11.31

Section III-D  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313313WX2	05/17/18	03/19/18	99.708	2.92
313313WY0	05/18/18	02/26/18	99.629	3.71
313313XB9	05/21/18	06/23/17	98.838	11.62
313313XC7	05/22/18	05/31/17	98.764	12.36
313313XD5	05/23/18	11/17/17	99.262	7.38
313313XE3	05/24/18	05/26/17	98.770	12.30
313313XF0	05/25/18	09/29/17	99.160	8.40
313313XK9	05/29/18	05/30/17	98.766	12.34
313313XL7	05/30/18	07/03/17	98.814	11.86
313313XM5	05/31/18	08/01/17	98.940	10.61
313313XN3	06/01/18	08/31/17	99.056	9.44
313313XR4	06/04/18	08/02/17	98.929	10.71
313313XS2	06/05/18	06/20/17	98.756	12.44
313313XT0	06/06/18	06/27/17	98.786	12.14
313313XU7	06/07/18	07/17/17	98.844	11.56
313313XV5	06/08/18	02/09/18	99.478	5.22
313313XY9	06/11/18	08/31/17	99.022	9.78
313313XZ6	06/12/18	08/30/17	99.023	9.77
313313YA0	06/13/18	02/12/18	99.456	5.45
313313YB8	06/14/18	07/14/17	98.809	11.91
313313YC6	06/15/18	06/29/17	98.742	12.58
313313YF9	06/18/18	03/13/18	99.539	4.61
313313YG7	06/19/18	06/21/17	98.709	12.91
313313YH5	06/20/18	06/20/17	98.692	13.08
313313YJ1	06/21/18	09/13/17	99.024	9.76
313313YK8	06/22/18	10/13/17	99.076	9.24
313313YN2	06/25/18	08/28/17	98.963	10.37
313313YP7	06/26/18	09/29/17	99.025	9.75
313313YQ5	06/27/18	06/28/17	98.706	12.94
313313YR3	06/28/18	07/20/17	98.780	12.20
313313YS1	06/29/18	09/08/17	99.004	9.96
313313YV4	07/02/18	07/18/17	98.759	12.41
313313YW2	07/03/18	04/13/18	99.606	3.94
313313YY8	07/05/18	03/26/18	99.503	4.97
313313YZ5	07/06/18	07/11/17	98.710	12.90
313313ZC5	07/09/18	10/13/17	98.984	10.16
313313ZD3	07/10/18	04/18/18	99.592	4.08
313313ZE1	07/11/18	04/04/18	99.524	4.76
313313ZF8	07/12/18	07/13/17	98.706	12.94
313313ZG6	07/13/18	09/22/17	98.930	10.70
313313ZK7	07/16/18	07/17/17	98.696	13.04
313313ZL5	07/17/18	09/07/17	98.913	10.87
313313ZM3	07/18/18	05/09/18	99.654	3.46
313313ZN1	07/19/18	07/18/18	99.995	0.05
313313ZP6	07/20/18	10/30/17	98.977	10.23
313313ZS0	07/23/18	08/30/17	98.874	11.26
313313ZT8	07/24/18	11/24/17	98.965	10.35

Section III-D  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313313ZU5	07/25/18	08/01/17	98.727	12.73
313313ZV3	07/26/18	05/11/18	99.618	3.82
313313ZW1	07/27/18	12/28/17	99.074	9.26
313313ZZ4	07/30/18	08/11/17	98.755	12.45
313313A24	07/31/18	11/09/17	98.929	10.71
313313A32	08/01/18	04/18/18	99.475	5.25
313313A40	08/02/18	10/26/17	98.911	10.89
313313A57	08/03/18	11/02/17	98.919	10.81
313313A81	08/06/18	10/13/17	98.853	11.47
313313A99	08/07/18	11/24/17	98.884	11.16
313313B23	08/08/18	06/11/18	99.696	3.05
313313B31	08/09/18	11/10/17	98.882	11.18
313313B49	08/10/18	11/28/17	98.902	10.98
313313B72	08/13/18	06/15/18	99.685	3.15
313313B80	08/14/18	11/03/17	98.856	11.44
313313B98	08/15/18	08/31/17	98.769	12.31
313313C22	08/16/18	10/27/17	98.836	11.64
313313C30	08/17/18	08/22/17	98.730	12.70
313313C63	08/20/18	10/24/17	98.833	11.67
313313C71	08/21/18	09/12/17	98.780	12.20
313313C89	08/22/18	12/29/17	98.912	10.88
313313C97	08/23/18	10/16/17	98.791	12.09
313313D21	08/24/18	09/07/17	98.772	12.29
313313D54	08/27/18	12/20/17	98.847	11.53
313313D62	08/28/18	11/03/17	98.791	12.09
313313D70	08/29/18	04/18/18	99.313	6.87
313313D88	08/30/18	09/22/17	98.737	12.64
313313D96	08/31/18	09/08/17	98.760	12.40
313313E53	09/04/18	05/22/18	99.431	5.69
313313E61	09/05/18	12/12/17	98.791	12.09
313313E79	09/06/18	09/07/17	98.716	12.84
313313E87	09/07/18	09/18/17	98.712	12.88
313313F37	09/10/18	04/09/18	99.200	8.00
313313F45	09/11/18	08/07/18	99.813	1.87
313313F52	09/12/18	09/14/17	98.709	12.91
313313F60	09/13/18	10/16/17	98.681	13.19
313313F78	09/14/18	12/21/17	98.754	12.46
313313G28	09/17/18	08/13/18	99.811	1.89
313313G36	09/18/18	06/29/18	99.566	4.34
313313G44	09/19/18	04/27/18	99.211	7.89
313313G51	09/20/18	05/10/18	99.283	7.17
313313G69	09/21/18	01/22/18	98.817	11.83
313313G93	09/24/18	11/20/17	98.623	13.77
313313H27	09/25/18	12/01/17	98.659	13.41
313313H35	09/26/18	09/29/17	98.632	13.68
313313H43	09/27/18	12/04/17	98.639	13.61
313313H50	09/28/18	08/24/18	99.810	1.90



Section III-D  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313313H84	10/01/18	10/04/17	98.622	13.78
313313H92	10/02/18	10/27/17	98.602	13.98
313313J25	10/03/18	08/29/18	99.808	1.92
313313J33	10/04/18	05/16/18	99.217	7.83
313313J41	10/05/18	11/24/17	98.565	14.35
313313J82	10/09/18	12/20/17	98.600	14.00
313313J90	10/10/18	10/10/17	98.591	14.09
313313K23	10/11/18	06/12/18	99.328	6.72
313313K31	10/12/18	04/27/18	99.081	9.19
313313K64	10/15/18	04/17/18	99.020	9.80
313313K72	10/16/18	06/06/18	99.256	7.44
313313K80	10/17/18	09/12/18	99.803	1.97
313313K98	10/18/18	09/13/18	99.803	1.97
313313L22	10/19/18	11/22/17	98.501	14.99
313313L55	10/22/18	12/28/17	98.568	14.32
313313L63	10/23/18	07/18/18	99.456	5.44
313313L71	10/24/18	11/30/17	98.497	15.03
313313L89	10/25/18	04/30/18	99.001	9.99
313313L97	10/26/18	06/22/18	99.293	7.07
313313M47	10/29/18	11/17/17	98.443	15.57
313313M54	10/30/18	11/24/17	98.442	15.58
313313M62	10/31/18	12/20/17	98.486	15.14
313313M70	11/01/18	02/02/18	98.625	13.75
313313M88	11/02/18	11/03/17	98.463	15.37
313313N38	11/05/18	12/14/17	98.452	15.49
313313N46	11/06/18	11/14/17	98.443	15.57
313313N53	11/07/18	07/25/18	99.408	5.92
313313N61	11/08/18	03/23/18	98.729	12.71
313313N79	11/09/18	08/16/18	99.511	4.89
313313P36	11/13/18	08/01/18	99.408	5.92
313313P44	11/14/18	10/10/18	99.787	2.13
313313P51	11/15/18	10/11/18	99.787	2.13
313313P69	11/16/18	11/16/17	98.428	15.72
313313P93	11/19/18	01/02/18	98.404	15.96
313313Q27	11/20/18	03/27/18	98.678	13.22
313313Q35	11/21/18	04/04/18	98.730	12.71
313313Q50	11/23/18	08/15/18	99.422	5.78
313313Q84	11/26/18	12/13/17	98.366	16.34
313313Q92	11/27/18	02/14/18	98.451	15.49
313313R26	11/28/18	12/26/17	98.324	16.76
313313R34	11/29/18	09/17/18	99.562	4.38
313313R42	11/30/18	12/27/17	98.329	16.71
313313R75	12/03/18	10/29/18	99.786	2.14
313313R83	12/04/18	12/14/17	98.284	17.16
313313R91	12/05/18	11/05/18	99.816	1.84
313313S25	12/06/18	09/10/18	99.483	5.17
313313S33	12/07/18	07/23/18	99.205	7.95

Section III-D  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313313S66	12/10/18	01/04/18	98.281	17.19
313313S74	12/11/18	04/02/18	98.573	14.27
313313S82	12/12/18	12/28/17	98.255	17.45
313313S90	12/13/18	12/13/17	98.246	17.54
313313T24	12/14/18	12/13/18	99.994	0.06
313313T57	12/17/18	01/22/18	98.291	17.09
313313T65	12/18/18	01/18/18	98.302	16.98
313313T73	12/19/18	12/13/18	99.963	0.37
313313T81	12/20/18	07/26/18	99.143	8.58
313313T99	12/21/18	09/25/18	99.471	5.29
313313U48	12/24/18	06/12/18	98.819	11.81
313313U63	12/26/18	10/31/18	99.650	3.50
313313U71	12/27/18	09/28/18	99.443	5.58
313313U89	12/28/18	12/27/18	99.993	0.07
313313V39	12/31/18	11/02/18	99.626	3.74

## Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2018

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313397RG8	01/02/18	01/12/17	99.201	7.99
313397RH6	01/03/18	01/18/17	99.193	8.07
313397RJ2	01/04/18	01/03/18	99.997	0.03
313397RK9	01/05/18	01/13/17	99.197	8.03
313397RN3	01/08/18	01/05/18	99.990	0.10
313397RP8	01/09/18	10/10/17	99.731	2.69
313397RQ6	01/10/18	01/26/17	99.200	8.00
313397RR4	01/11/18	01/10/18	99.997	0.03
313397RS2	01/12/18	01/11/18	99.997	0.03
313397RW3	01/16/18	01/30/17	99.201	7.99
313397RX1	01/17/18	11/13/17	99.792	2.08
313397RY9	01/18/18	01/31/17	99.198	8.02
313397RZ6	01/19/18	01/31/17	99.206	7.94
313397SC6	01/22/18	10/23/17	99.723	2.77
313397SD4	01/23/18	01/22/18	99.997	0.03
313397SE2	01/24/18	01/23/18	99.997	0.03
313397SF9	01/25/18	01/24/18	99.997	0.03
313397SG7	01/26/18	10/30/17	99.730	2.70
313397SK8	01/29/18	01/31/17	99.173	8.27
313397SL6	01/30/18	02/01/17	99.183	8.17
313397SM4	01/31/18	10/20/17	99.692	3.08
313397SN2	02/01/18	02/23/17	99.247	7.53
313397SP7	02/02/18	04/18/17	99.203	7.97
313397SS1	02/05/18	02/24/17	99.231	7.69
313397ST9	02/06/18	05/25/17	99.254	7.46
313397SU6	02/07/18	04/20/17	99.194	8.06
313397SV4	02/08/18	09/22/17	99.585	4.15
313397SW2	02/09/18	03/23/17	99.094	9.06
313397SZ5	02/12/18	02/23/17	99.223	7.77
313397TA9	02/13/18	02/17/17	99.208	7.92
313397TB7	02/14/18	03/10/17	99.081	9.19
313397TC5	02/15/18	02/14/18	99.997	0.03
313397TD3	02/16/18	02/22/17	99.192	8.08
313397TH4	02/20/18	02/28/17	99.183	8.17
313397TJ0	02/21/18	02/23/17	99.173	8.27
313397TK7	02/22/18	03/07/17	99.042	9.58
313397TL5	02/23/18	04/17/17	99.133	8.67
313397TP6	02/26/18	02/23/18	99.990	0.10
313397TQ4	02/27/18	05/22/17	99.188	8.12
313397TR2	02/28/18	05/11/17	99.121	8.79
313397TS0	03/01/18	03/03/17	99.002	9.98
313397TT8	03/02/18	03/16/17	99.006	9.94
313397TW1	03/05/18	03/08/17	98.994	10.06
313397TX9	03/06/18	03/16/17	98.994	10.06
313397TY7	03/07/18	03/06/18	99.997	0.03
313397TZ4	03/08/18	03/07/18	99.997	0.03
313397UA7	03/09/18	03/08/18	99.997	0.03

Section III-E  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313397UD1	03/12/18	04/03/17	99.038	9.62
313397UE9	03/13/18	05/12/17	99.072	9.28
313397UF6	03/14/18	04/26/17	99.097	9.03
313397UG4	03/15/18	06/15/17	99.154	8.46
313397UH2	03/16/18	06/30/17	99.180	8.20
313397UL3	03/19/18	09/11/17	99.423	5.77
313397UM1	03/20/18	10/25/17	99.521	4.79
313397UN9	03/21/18	10/27/17	99.525	4.75
313397UP4	03/22/18	05/24/17	99.107	8.93
313397UQ2	03/23/18	04/17/17	99.037	9.63
313397UT6	03/26/18	09/19/17	99.410	5.90
313397UU3	03/27/18	03/29/17	98.972	10.28
313397UV1	03/28/18	04/26/17	99.057	9.43
313397UW9	03/29/18	04/17/17	99.020	9.80
313397UX7	03/30/18	05/01/17	99.066	9.34
313397VA6	04/02/18	04/03/17	98.959	10.41
313397VB4	04/03/18	05/25/17	99.070	9.30
313397VC2	04/04/18	10/03/17	99.410	5.90
313397VD0	04/05/18	04/06/17	98.948	10.52
313397VE8	04/06/18	04/07/17	98.948	10.52
313397VH1	04/09/18	04/06/18	99.988	0.12
313397VJ7	04/10/18	04/18/17	98.964	10.36
313397VK4	04/11/18	04/25/17	98.986	10.14
313397VL2	04/12/18	12/05/17	99.538	4.62
313397VM0	04/13/18	06/01/17	99.043	9.57
313397VQ1	04/16/18	05/01/17	98.989	10.11
313397VR9	04/17/18	07/10/17	99.091	9.09
313397VS7	04/18/18	07/05/17	99.071	9.29
313397VT5	04/19/18	04/20/17	98.943	10.57
313397VU2	04/20/18	04/21/17	98.948	10.52
313397VX6	04/23/18	04/24/17	98.948	10.52
313397VY4	04/24/18	04/26/17	98.951	10.49
313397VZ1	04/25/18	06/30/17	99.041	9.59
313397WA5	04/26/18	07/26/17	99.140	8.60
313397WB3	04/27/18	07/31/17	99.168	8.32
313397WE7	04/30/18	05/31/17	98.989	10.11
313397WF4	05/01/18	05/15/17	98.898	11.02
313397WG2	05/02/18	07/21/17	99.082	9.18
313397WH0	05/03/18	07/18/17	99.069	9.31
313397WJ6	05/04/18	05/10/17	98.883	11.17
313397WM9	05/07/18	07/18/17	99.056	9.44
313397WN7	05/08/18	05/09/17	98.878	11.22
313397WP2	05/09/18	08/23/17	99.180	8.20
313397WQ0	05/10/18	08/22/17	99.166	8.34
313397WR8	05/11/18	05/12/17	98.857	11.43
313397WU1	05/14/18	10/19/17	99.296	7.04
313397WV9	05/15/18	05/14/18	99.996	0.04

Section III-E  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313397WW7	05/16/18	05/26/17	98.920	10.80
313397WX5	05/17/18	05/24/17	98.911	10.89
313397WY3	05/18/18	05/25/17	98.911	10.89
313397XB2	05/21/18	05/26/17	98.905	10.95
313397XC0	05/22/18	11/17/17	99.313	6.87
313397XD8	05/23/18	10/25/17	99.271	7.29
313397XE6	05/24/18	08/17/17	99.094	9.06
313397XF3	05/25/18	05/24/18	99.996	0.04
313397XK2	05/29/18	07/05/17	98.925	10.75
313397XL0	05/30/18	06/30/17	98.910	10.90
313397XM8	05/31/18	06/13/17	98.876	11.24
313397XN6	06/01/18	06/05/17	98.872	11.28
313397XR7	06/04/18	10/04/17	99.190	8.10
313397XS5	06/05/18	09/20/17	99.140	8.60
313397XT3	06/06/18	09/06/17	99.128	8.72
313397XU0	06/07/18	10/04/17	99.180	8.20
313397XV8	06/08/18	06/30/17	98.876	11.24
313397XY2	06/11/18	06/27/17	98.861	11.39
313397XZ9	06/12/18	06/15/17	98.839	11.61
313397YA3	06/13/18	05/10/18	99.843	1.57
313397YB1	06/14/18	07/13/17	98.880	11.20
313397YC9	06/15/18	07/11/17	98.870	11.30
313397YF2	06/18/18	08/28/17	99.053	9.47
313397YG0	06/19/18	11/22/17	99.205	7.95
313397YH8	06/20/18	06/27/17	98.827	11.73
313397YJ4	06/21/18	11/22/17	99.209	7.91
313397YK1	06/22/18	11/22/17	99.205	7.95
313397YN5	06/25/18	09/19/17	99.062	9.38
313397YP0	06/26/18	04/13/18	99.679	3.21
313397YQ8	06/27/18	07/21/17	98.878	11.22
313397YR6	06/28/18	11/22/17	99.176	8.24
313397YS4	06/29/18	10/26/17	99.119	8.81
313397YV7	07/02/18	07/13/17	98.810	11.90
313397YW5	07/03/18	10/23/17	99.107	8.93
313397YY1	07/05/18	01/09/18	99.302	6.98
313397YZ8	07/06/18	08/01/17	98.898	11.02
313397ZC8	07/09/18	09/27/17	99.042	9.58
313397ZD6	07/10/18	04/25/18	99.637	3.63
313397ZE4	07/11/18	09/06/17	99.008	9.92
313397ZF1	07/12/18	07/17/17	98.810	11.90
313397ZG9	07/13/18	08/02/17	98.860	11.40
313397ZK0	07/16/18	09/12/17	99.002	9.98
313397ZL8	07/17/18	08/14/17	98.886	11.14
313397ZM6	07/18/18	07/20/17	98.800	12.00
313397ZN4	07/19/18	01/03/18	99.196	8.04
313397ZP9	07/20/18	02/06/18	99.312	6.88
313397ZS3	07/23/18	09/26/17	98.992	10.08

Section III-E  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313397ZT1	07/24/18	03/29/18	99.451	5.49
313397ZU8	07/25/18	01/24/18	99.275	7.25
313397ZV6	07/26/18	08/25/17	98.911	10.89
313397ZW4	07/27/18	07/26/18	99.995	0.05
313397ZZ7	07/30/18	04/30/18	99.543	4.57
313397A27	07/31/18	10/04/17	98.979	10.21
313397A35	08/01/18	08/24/17	98.879	11.21
313397A43	08/02/18	09/15/17	98.926	10.74
313397A50	08/03/18	09/05/17	98.921	10.79
313397A84	08/06/18	09/26/17	98.918	10.82
313397A92	08/07/18	04/04/18	99.403	5.97
313397B26	08/08/18	11/15/17	98.980	10.20
313397B34	08/09/18	02/12/18	99.147	8.53
313397B42	08/10/18	09/06/17	98.906	10.94
313397B75	08/13/18	12/06/17	98.993	10.07
313397B83	08/14/18	09/20/17	98.875	11.25
313397B91	08/15/18	08/14/18	99.995	0.05
313397C25	08/16/18	09/14/17	98.885	11.15
313397C33	08/17/18	08/31/17	98.850	11.50
313397C66	08/20/18	10/03/17	98.881	11.19
313397C74	08/21/18	05/09/18	99.467	5.33
313397C82	08/22/18	10/12/17	98.875	11.25
313397C90	08/23/18	02/21/18	99.131	8.69
313397D24	08/24/18	09/06/17	98.856	11.44
313397D57	08/27/18	08/28/17	98.797	12.03
313397D65	08/28/18	02/21/18	99.107	8.93
313397D73	08/29/18	10/18/17	98.854	11.46
313397D81	08/30/18	02/20/18	99.072	9.28
313397D99	08/31/18	09/15/17	98.824	11.76
313397E56	09/04/18	09/11/17	98.827	11.73
313397E64	09/05/18	09/06/17	98.812	11.88
313397E72	09/06/18	09/11/17	98.820	11.80
313397E80	09/07/18	09/14/17	98.787	12.13
313397F30	09/10/18	02/26/18	99.069	9.31
313397F48	09/11/18	11/28/17	98.844	11.56
313397F55	09/12/18	09/22/17	98.758	12.42
313397F63	09/13/18	09/12/18	99.995	0.05
313397F71	09/14/18	09/26/17	98.755	12.45
313397G21	09/17/18	01/18/18	98.998	10.02
313397G39	09/18/18	10/05/17	98.753	12.47
313397G47	09/19/18	03/23/18	99.115	8.85
313397G54	09/20/18	10/13/17	98.756	12.44
313397G62	09/21/18	11/28/17	98.800	12.00
313397G96	09/24/18	10/11/17	98.734	12.66
313397H20	09/25/18	09/28/17	98.723	12.77
313397H38	09/26/18	03/28/18	99.105	8.95
313397H46	09/27/18	10/03/17	98.724	12.76

Section III-E  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313397H53	09/28/18	09/27/18	99.994	0.06
313397H87	10/01/18	10/19/17	98.708	12.92
313397H95	10/02/18	01/26/18	98.956	10.44
313397J28	10/03/18	10/20/17	98.695	13.05
313397J36	10/04/18	10/27/17	98.713	12.87
313397J44	10/05/18	04/05/18	99.110	8.90
313397J85	10/09/18	01/19/18	98.897	11.03
313397J93	10/10/18	11/01/17	98.695	13.05
313397K26	10/11/18	10/26/17	98.683	13.17
313397K34	10/12/18	10/11/18	99.994	0.06
313397K67	10/15/18	11/30/17	98.689	13.11
313397K75	10/16/18	02/12/18	98.838	11.62
313397K83	10/17/18	12/20/17	98.729	12.71
313397K91	10/18/18	03/22/18	98.956	10.44
313397L25	10/19/18	05/24/18	99.198	8.02
313397L58	10/22/18	01/19/18	98.835	11.65
313397L66	10/23/18	05/11/18	99.111	8.89
313397L74	10/24/18	01/26/18	98.856	11.44
313397L82	10/25/18	12/18/17	98.670	13.30
313397L90	10/26/18	11/09/17	98.625	13.75
313397M40	10/29/18	04/05/18	98.988	10.12
313397M57	10/30/18	11/30/17	98.627	13.73
313397M65	10/31/18	11/20/17	98.591	14.09
313397M73	11/01/18	11/09/17	98.592	14.08
313397M81	11/02/18	02/27/18	98.781	12.19
313397N31	11/05/18	12/14/17	98.596	14.04
313397N49	11/06/18	12/14/17	98.592	14.08
313397N56	11/07/18	01/09/18	98.708	12.92
313397N64	11/08/18	12/18/17	98.601	13.99
313397N72	11/09/18	12/01/17	98.580	14.20
313397P39	11/13/18	01/26/18	98.755	12.45
313397P47	11/14/18	01/03/18	98.635	13.65
313397P54	11/15/18	11/14/18	99.994	0.06
313397P62	11/16/18	11/21/17	98.520	14.80
313397P96	11/19/18	12/05/17	98.507	14.93
313397Q20	11/20/18	05/23/18	99.010	9.90
313397Q38	11/21/18	06/01/18	99.058	9.42
313397Q53	11/23/18	02/20/18	98.582	14.18
313397Q87	11/26/18	02/16/18	98.554	14.46
313397Q95	11/27/18	02/08/18	98.633	13.67
313397R29	11/28/18	05/25/18	98.982	10.18
313397R37	11/29/18	07/27/18	99.302	6.98
313397R45	11/30/18	02/09/18	98.612	13.88
313397R78	12/03/18	02/08/18	98.585	14.15
313397R86	12/04/18	03/05/18	98.630	13.70
313397R94	12/05/18	07/17/18	99.217	7.83
313397S28	12/06/18	04/04/18	98.756	12.44

Section III-E  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
313397S36	12/07/18	12/06/18	99.994	0.06
313397S69	12/10/18	02/21/18	98.516	14.84
313397T76	12/19/18	03/09/18	98.559	14.41
313397T84	12/20/18	06/05/18	98.911	10.89
313397T92	12/21/18	02/12/18	98.483	15.17
313397U41	12/24/18	04/04/18	98.658	13.42
313397U66	12/26/18	03/23/18	98.587	14.13
313397U74	12/27/18	02/12/18	98.454	15.46
313397V32	12/31/18	08/24/18	99.251	7.49



## Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION  
Short-Term Obligations Issued at a  
Discount and Maturing in 2018

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
31315LRG5	01/02/18	01/04/17	99.053	9.47
31315LRH3	01/03/18	01/25/17	99.200	8.00
31315LRJ9	01/04/18	12/21/17	99.951	0.49
31315LRK6	01/05/18	05/23/17	99.319	6.81
31315LRN0	01/08/18	12/08/17	99.893	1.07
31315LRP5	01/09/18	12/21/17	99.934	0.66
31315LRQ3	01/10/18	12/11/17	99.897	1.03
31315LRR1	01/11/18	01/03/18	99.972	0.28
31315LRS9	01/12/18	01/02/18	99.965	0.35
31315LRW0	01/16/18	01/12/18	99.986	0.14
31315LRX8	01/17/18	01/17/17	99.130	8.70
31315LRY6	01/18/18	04/18/17	99.198	8.02
31315LRZ3	01/19/18	01/18/18	99.997	0.03
31315LSC3	01/22/18	01/19/18	99.990	0.10
31315LSD1	01/23/18	01/16/18	99.975	0.25
31315LSE9	01/24/18	01/23/18	99.997	0.03
31315LSF6	01/25/18	11/08/17	99.749	2.51
31315LSG4	01/26/18	05/11/17	99.227	7.73
31315LSK5	01/29/18	04/25/17	99.179	8.21
31315LSL3	01/30/18	09/28/17	99.622	3.78
31315LSM1	01/31/18	01/30/18	99.997	0.03
31315LSN9	02/01/18	05/23/17	99.213	7.87
31315LSP4	02/02/18	01/02/18	99.890	1.10
31315LSS8	02/05/18	02/02/18	99.990	0.10
31315LST6	02/06/18	02/05/18	99.997	0.03
31315LSU3	02/07/18	02/06/18	99.997	0.03
31315LSV1	02/08/18	01/05/18	99.878	1.22
31315LSW9	02/09/18	02/09/17	99.128	8.72
31315LSZ2	02/12/18	11/06/17	99.673	3.27
31315LTA6	02/13/18	02/12/18	99.997	0.03
31315LTB4	02/14/18	02/13/18	99.997	0.03
31315LTC2	02/15/18	02/15/17	99.067	9.33
31315LTD0	02/16/18	03/20/17	99.002	9.98
31315LTH1	02/20/18	11/07/17	99.650	3.50
31315LTJ7	02/21/18	02/17/17	99.077	9.23
31315LTK4	02/22/18	02/22/17	99.071	9.29
31315LTL2	02/23/18	01/26/18	99.898	1.02
31315LTP3	02/26/18	11/08/17	99.637	3.63
31315LTQ1	02/27/18	02/26/18	99.996	0.04
31315LTR9	02/28/18	04/11/17	99.022	9.78
31315LTS7	03/01/18	02/28/18	99.997	0.03
31315LTT5	03/02/18	05/22/17	99.109	8.91
31315LTw8	03/05/18	03/02/18	99.990	0.10
31315LTX6	03/06/18	03/07/17	98.918	10.82
31315LTY4	03/07/18	03/06/18	99.997	0.03
31315LTZ1	03/08/18	03/07/18	99.997	0.03
31315LUA4	03/09/18	03/08/18	99.997	0.03

Section III-F  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
31315LUD8	03/12/18	03/09/18	99.989	0.11
31315LUE6	03/13/18	03/12/18	99.996	0.04
31315LUF3	03/14/18	03/13/18	99.996	0.04
31315LUG1	03/15/18	03/14/18	99.996	0.04
31315LUH9	03/16/18	06/14/17	99.087	9.13
31315LUL0	03/19/18	03/16/18	99.989	0.11
31315LUM8	03/20/18	06/21/17	99.104	8.96
31315LUN6	03/21/18	03/20/18	99.996	0.04
31315LUP1	03/22/18	03/21/18	99.996	0.04
31315LUQ9	03/23/18	03/22/18	99.996	0.04
31315LUT3	03/26/18	12/28/17	99.663	3.37
31315LUU0	03/27/18	03/26/18	99.996	0.04
31315LUV8	03/28/18	03/27/18	99.996	0.04
31315LUW6	03/29/18	04/05/17	98.919	10.81
31315LVA3	04/02/18	05/17/17	99.004	9.96
31315LVB1	04/03/18	04/02/18	99.996	0.04
31315LVC9	04/04/18	04/03/18	99.996	0.04
31315LVD7	04/05/18	04/04/18	99.996	0.04
31315LVE5	04/06/18	03/06/18	99.870	1.30
31315LVH8	04/09/18	04/06/18	99.987	0.13
31315LVJ4	04/10/18	01/08/18	99.646	3.54
31315LVK1	04/11/18	04/10/18	99.996	0.04
31315LVL9	04/12/18	04/11/18	99.996	0.04
31315LVM7	04/13/18	04/12/18	99.996	0.04
31315LVQ8	04/16/18	04/27/17	98.912	10.88
31315LVR6	04/17/18	04/16/18	99.996	0.04
31315LVS4	04/18/18	04/17/18	99.996	0.04
31315LVT2	04/19/18	04/18/18	99.995	0.05
31315LVU9	04/20/18	10/04/17	99.346	6.54
31315LVX3	04/23/18	04/20/18	99.986	0.14
31315LVY1	04/24/18	04/23/18	99.995	0.05
31315LVZ8	04/25/18	04/24/18	99.995	0.05
31315LWA2	04/26/18	03/22/18	99.835	1.65
31315LWB0	04/27/18	11/29/17	99.441	5.59
31315LWE4	04/30/18	05/11/17	98.825	11.75
31315LWF1	05/01/18	04/30/18	99.996	0.04
31315LWG9	05/02/18	05/01/18	99.995	0.05
31315LWH7	05/03/18	11/01/17	99.349	6.51
31315LWJ3	05/04/18	01/31/18	99.623	3.77
31315LWM6	05/07/18	05/04/18	99.987	0.13
31315LWN4	05/08/18	05/07/18	99.996	0.04
31315LWP9	05/09/18	05/08/18	99.996	0.04
31315LWQ7	05/10/18	05/09/18	99.996	0.04
31315LWR5	05/11/18	05/10/18	99.996	0.04
31315LWU8	05/14/18	05/11/18	99.987	0.13
31315LWV6	05/15/18	02/07/18	99.603	3.97
31315LWW4	05/16/18	05/15/18	99.996	0.04

Section III-F  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
31315LWX2	05/17/18	05/16/18	99.996	0.04
31315LWY0	05/18/18	11/08/17	99.305	6.95
31315LXB9	05/21/18	02/20/18	99.590	4.10
31315LXC7	05/22/18	02/09/18	99.568	4.32
31315LXD5	05/23/18	05/23/17	98.777	12.23
31315LXE3	05/24/18	05/23/18	99.996	0.04
31315LXF0	05/25/18	02/27/18	99.600	4.00
31315LXK9	05/29/18	11/10/17	99.244	7.56
31315LXL7	05/30/18	11/28/17	99.263	7.37
31315LXM5	05/31/18	05/30/18	99.996	0.04
31315LXN3	06/01/18	10/11/17	99.165	8.35
31315LXR4	06/04/18	05/02/18	99.845	1.55
31315LXS2	06/05/18	06/04/18	99.996	0.04
31315LXT0	06/06/18	06/05/18	99.996	0.04
31315LXU7	06/07/18	06/06/18	99.996	0.04
31315LXV5	06/08/18	06/08/17	98.773	12.27
31315LXY9	06/11/18	06/08/18	99.987	0.13
31315LXZ6	06/12/18	06/11/18	99.996	0.04
31315LYA0	06/13/18	06/12/18	99.996	0.04
31315LYB8	06/14/18	06/14/17	98.763	12.37
31315LYC6	06/15/18	06/14/18	99.995	0.05
31315LYF9	06/18/18	05/21/18	99.866	1.34
31315LYG7	06/19/18	06/18/18	99.995	0.05
31315LYH5	06/20/18	06/19/18	99.995	0.05
31315LYJ1	06/21/18	06/20/18	99.995	0.05
31315LYK8	06/22/18	06/21/18	99.995	0.05
31315LYN2	06/25/18	03/01/18	99.454	5.46
31315LYP7	06/26/18	06/22/17	98.753	12.47
31315LYQ5	06/27/18	03/06/18	99.466	5.34
31315LYR3	06/28/18	01/25/18	99.367	6.33
31315LYS1	06/29/18	05/31/18	99.858	1.42
31315LYV4	07/02/18	02/14/18	99.365	6.35
31315LYW2	07/03/18	02/14/18	99.356	6.44
31315LYY8	07/05/18	07/03/18	99.990	0.10
31315LYZ5	07/06/18	07/07/17	98.726	12.74
31315LZC5	07/09/18	07/06/18	99.985	0.15
31315LZD3	07/10/18	07/09/18	99.995	0.05
31315LZE1	07/11/18	07/10/18	99.995	0.05
31315LZF8	07/12/18	07/11/18	99.995	0.05
31315LZG6	07/13/18	07/12/18	99.995	0.05
31315LZK7	07/16/18	08/31/17	98.910	10.90
31315LZL5	07/17/18	07/16/18	99.995	0.05
31315LZM3	07/18/18	02/01/18	99.258	7.42
31315LZN1	07/19/18	07/18/18	99.995	0.05
31315LZP6	07/20/18	07/19/18	99.995	0.05
31315LZS0	07/23/18	06/18/18	99.824	1.76
31315LZT8	07/24/18	07/23/18	99.995	0.05

Section III-F  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
31315LZU5	07/25/18	07/24/18	99.995	0.05
31315LZV3	07/26/18	07/25/18	99.995	0.05
31315LZW1	07/27/18	07/28/17	98.706	12.94
31315LZZ4	07/30/18	07/27/18	99.985	0.15
31315LA24	07/31/18	09/19/17	98.897	11.03
31315LA32	08/01/18	07/31/18	99.995	0.05
31315LA40	08/02/18	08/01/18	99.995	0.05
31315LA57	08/03/18	01/26/18	99.136	8.64
31315LA81	08/06/18	04/19/18	99.448	5.52
31315LA99	08/07/18	08/06/18	99.995	0.05
31315LB23	08/08/18	08/07/18	99.995	0.05
31315LB31	08/09/18	08/08/18	99.995	0.05
31315LB49	08/10/18	08/31/17	98.839	11.61
31315LB72	08/13/18	08/10/18	99.985	0.15
31315LB80	08/14/18	08/13/18	99.995	0.05
31315LB98	08/15/18	08/16/17	98.750	12.50
31315LC22	08/16/18	08/15/18	99.995	0.05
31315LC30	08/17/18	08/16/18	99.995	0.05
31315LC63	08/20/18	08/17/18	99.985	0.15
31315LC71	08/21/18	08/20/18	99.995	0.05
31315LC89	08/22/18	08/21/18	99.995	0.05
31315LC97	08/23/18	04/05/18	99.296	7.04
31315LD21	08/24/18	09/14/17	98.806	11.94
31315LD54	08/27/18	12/19/17	98.905	10.95
31315LD62	08/28/18	08/27/18	99.995	0.05
31315LD70	08/29/18	08/28/18	99.995	0.05
31315LD88	08/30/18	07/31/18	99.842	1.58
31315LD96	08/31/18	08/30/18	99.995	0.05
31315LE53	09/04/18	08/31/18	99.979	0.21
31315LE61	09/05/18	09/06/17	98.716	12.84
31315LE79	09/06/18	04/23/18	99.275	7.25
31315LE87	09/07/18	05/03/18	99.330	6.70
31315LF37	09/10/18	05/15/18	99.361	6.39
31315LF45	09/11/18	09/11/17	98.712	12.88
31315LF52	09/12/18	09/11/18	99.995	0.05
31315LF60	09/13/18	09/12/18	99.995	0.05
31315LF78	09/14/18	09/20/17	98.694	13.06
31315LG28	09/17/18	09/25/17	98.686	13.14
31315LG36	09/18/18	06/18/18	99.498	5.02
31315LG44	09/19/18	09/18/18	99.995	0.05
31315LG51	09/20/18	10/17/17	98.676	13.24
31315LG69	09/21/18	06/18/18	99.480	5.20
31315LG93	09/24/18	09/21/18	99.984	0.16
31315LH27	09/25/18	03/29/18	99.038	9.62
31315LH35	09/26/18	01/31/18	98.843	11.57
31315LH43	09/27/18	09/26/18	99.995	0.05
31315LH50	09/28/18	03/22/18	98.971	10.29

Section III-F  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
31315LH84	10/01/18	07/05/18	99.514	4.86
31315LH92	10/02/18	03/09/18	98.942	10.58
31315LJ25	10/03/18	10/02/18	99.994	0.06
31315LJ33	10/04/18	10/03/18	99.994	0.06
31315LJ41	10/05/18	12/28/17	98.650	13.50
31315LJ82	10/09/18	01/05/18	98.688	13.12
31315LJ90	10/10/18	03/15/18	98.903	10.97
31315LK23	10/11/18	10/10/18	99.994	0.06
31315LK31	10/12/18	10/12/17	98.570	14.30
31315LK64	10/15/18	03/15/18	98.876	11.24
31315LK72	10/16/18	10/15/18	99.994	0.06
31315LK80	10/17/18	09/17/18	99.829	1.71
31315LK98	10/18/18	10/17/18	99.994	0.06
31315LL22	10/19/18	10/18/18	99.994	0.06
31315LL55	10/22/18	10/19/18	99.982	0.18
31315LL63	10/23/18	10/22/18	99.994	0.06
31315LL71	10/24/18	10/23/18	99.994	0.06
31315LL89	10/25/18	03/29/18	98.874	11.26
31315LL97	10/26/18	07/26/18	99.483	5.17
31315LM47	10/29/18	09/27/18	99.809	1.91
31315LM54	10/30/18	10/30/17	98.530	14.70
31315LM62	10/31/18	10/30/18	99.994	0.06
31315LM70	11/01/18	07/31/18	99.476	5.24
31315LM88	11/02/18	11/01/18	99.994	0.06
31315LN38	11/05/18	10/31/18	99.971	0.29
31315LN46	11/06/18	04/11/18	98.885	11.15
31315LN53	11/07/18	11/06/18	99.994	0.06
31315LN61	11/08/18	11/07/18	99.994	0.06
31315LN79	11/09/18	04/18/18	98.872	11.28
31315LP36	11/13/18	11/09/18	99.976	0.24
31315LP44	11/14/18	04/18/18	98.848	11.52
31315LP51	11/15/18	12/07/17	98.409	15.91
31315LP69	11/16/18	11/16/17	98.398	16.02
31315LP93	11/19/18	04/25/18	98.816	11.84
31315LQ27	11/20/18	11/19/18	99.994	0.06
31315LQ35	11/21/18	11/14/18	99.957	0.43
31315LQ84	11/26/18	04/26/18	98.775	12.25
31315LQ92	11/27/18	11/26/18	99.994	0.06
31315LR26	11/28/18	10/25/18	99.790	2.10
31315LR34	11/29/18	10/29/18	99.809	1.91
31315LR42	11/30/18	12/06/17	98.295	17.05
31315LR75	12/03/18	07/02/18	99.097	9.03
31315LR83	12/04/18	12/03/18	99.994	0.06
31315LS25	12/06/18	11/05/18	99.808	1.92
31315LS33	12/07/18	09/05/18	99.447	5.53
31315LS66	12/10/18	04/23/18	98.762	12.38
31315LS74	12/11/18	11/30/18	99.934	0.66

Section III-F  
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2018 Interest (Per \$1,000 Maturity Value)
31315LS82	12/12/18	12/11/18	99.994	0.06
31315LS90	12/13/18	12/06/18	99.957	0.43
31315LT24	12/14/18	12/20/17	98.300	17.00
31315LT57	12/17/18	11/16/18	99.808	1.92
31315LT65	12/18/18	12/11/18	99.958	0.42
31315LT73	12/19/18	12/12/18	99.958	0.42
31315LT81	12/20/18	06/15/18	98.903	10.97
31315LT99	12/21/18	11/27/18	99.849	1.51
31315LU63	12/26/18	11/29/18	99.829	1.71
31315LU71	12/27/18	12/18/18	99.944	0.56
31315LU89	12/28/18	01/31/18	98.309	16.91