

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 2021 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 1/1/21	Daily OID per \$1,000 of Maturity Value for Each Accrual Period			OID per \$1,000 of Maturity Value for Calendar Year	
							2021 1st Period	2021 2nd 2022 1st	2022 2nd Period	2021	2022
Sallie Mae	863871AM1	10/03/84	10/03/22	2.734	0.000	820.35	0.225222	0.247599		84.22	68.09

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 2021 are not included. See Section I-A for corporate discount debt instruments issued before 1985.

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

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
ABILENE TEX INDPT SCH DI	003464MG6	07/23/20	02/15/25	94.017	0.000	1.3572	5.60	0.035473	0.035713	0.035956	0.036200	0.036445	12.88	13.05
ABILENE TEX INDPT SCH DI	003464MH4	07/23/20	02/15/26	91.448	0.000	1.6140	6.48	0.041040	0.041371	0.041705	0.042041	0.042381	14.92	15.17
ACADEMY TEX INDPT SCH DI	004014GQ3	05/05/21	08/15/28	85.895	0.000	2.0999			0.050104	0.050396	0.050925	0.051460	11.86	18.38
ACADEMY TEX INDPT SCH DI	004014GR1	05/05/21	08/15/29	83.776	0.000	2.1498			0.050029	0.050328	0.050869	0.051416	11.85	18.36
ALEDO TEX INDPT SCH DIST	014464XL0	02/04/21	02/15/22	99.702	0.000	0.2898		0.008026	0.008027	0.008038			2.63	0.35
ALEDO TEX INDPT SCH DIST	014464XM8	02/04/21	02/15/23	99.169	0.000	0.4114		0.011332	0.011334	0.011357	0.011380	0.011404	3.71	4.10
ALEDO TEX INDPT SCH DIST	014464XN6	02/04/21	02/15/24	98.040	0.000	0.6542		0.017817	0.017820	0.017879	0.017937	0.017996	5.84	6.46
ALEDO TEX INDPT SCH DIST	014464XP1	02/04/21	02/15/25	96.817	0.000	0.8042		0.021627	0.021632	0.021719	0.021806	0.021894	7.09	7.86
ALEDO TEX INDPT SCH DIST	014464XQ9	02/04/21	02/15/26	94.773	0.000	1.0700		0.028169	0.028179	0.028329	0.028481	0.028633	9.23	10.27
ALEDO TEX INDPT SCH DIST	014464XS5	02/04/21	02/15/27	93.206	0.000	1.1701		0.030294	0.030305	0.030482	0.030661	0.030840	9.93	11.05
ALLEN TEX INDPT SCH DIST	018106UV4	05/27/21	02/15/26	94.159	0.000	1.2800			0.033478	0.033571	0.033786	0.034002	7.18	12.18
ALLEN TEX INDPT SCH DIST	018106UW2	05/27/21	02/15/27	91.292	0.000	1.5999			0.040573	0.040713	0.041039	0.041367	8.70	14.80
ALTERYX INC	02156BAA1	05/18/18	06/01/23	98.000	0.500	0.9072	10.29	0.011057	0.011108	0.011158	0.011209	0.011259	3.99	4.03
ALTERYX INC	02156BAB9	05/18/18	06/01/23	98.000	0.500	0.9072	10.29	0.011057	0.011108	0.011158	0.011209	0.011259	3.99	4.03
ALVARADO TEX INDPT SCH D	022357H26	10/28/20	02/15/25	96.321	0.000	0.8741	1.47	0.023388	0.023449	0.023551	0.023654	0.023758	8.45	8.53
ALVARADO TEX INDPT SCH D	022357H34	10/28/20	02/15/26	94.240	0.000	1.1230	1.85	0.029398	0.029496	0.029662	0.029828	0.029996	10.64	10.75
ALVARADO TEX INDPT SCH D	022357H42	10/28/20	02/15/27	92.609	0.000	1.2230	1.98	0.031461	0.031575	0.031768	0.031963	0.032158	11.39	11.52
ALVARADO TEX INDPT SCH D	022357H59	10/28/20	02/15/28	89.415	0.000	1.5390	2.41	0.038225	0.038400	0.038695	0.038993	0.039293	13.86	14.07
ALVARADO TEX INDPT SCH D	022357H67	10/28/20	02/15/29	87.333	0.000	1.6390	2.50	0.039760	0.039953	0.040281	0.040611	0.040944	14.42	14.65
ALVARADO TEX INDPT SCH D	022357H75	10/28/20	02/15/30	85.130	0.000	1.7390	2.59	0.041123	0.041336	0.041695	0.042057	0.042423	14.92	15.17
AMARILLO TEX INDPT SCH D	023051YU3	10/14/20	02/01/23	98.612	0.000	0.6093	1.29	0.016691	0.016721	0.016772	0.016823	0.016874	6.03	6.06
AMARILLO TEX INDPT SCH D	023051YV1	10/14/20	02/01/24	97.347	0.000	0.8171	1.70	0.022095	0.022148	0.022239	0.022330	0.022421	7.99	8.05
AMARILLO TEX INDPT SCH D	023051YW9	10/14/20	02/01/25	96.350	0.000	0.8671	1.79	0.023207	0.023267	0.023368	0.023469	0.023571	8.39	8.46
Amgen Inc.	031162AK6	03/01/05	03/01/32	72.947	VARIABLES	4.4730		0.178411	0.182203	0.186079	0.190042	0.194071	65.83	68.66
ANHEUSER-BUSCH COMPANIES	03522AAD2	11/13/18	02/01/26	96.122	3.650	4.2802	10.27	0.013868	0.014165	0.014468	0.014778	0.015094	5.14	5.36
ANHEUSER-BUSCH COMPANIES	03522AAE0	11/13/18	02/01/36	93.636	4.700	5.2667	5.16	0.007033	0.007218	0.007408	0.007603	0.007803	2.62	2.76
Republic of Argentina	040114BD1	03/01/99	03/01/29	75.576	8.875	N/A		0.025117	0.025111	0.025105	0.025098	0.025091	9.04	9.03
Argentina, Republic	040114GB0	07/21/00	07/21/30	80.144	10.250	12.8670	56.96	0.020890	0.022234	0.023664	0.025186	0.026807	8.21	9.30
Republic of Argentina	040114GH7	06/19/01	06/19/31	75.250	0.000	N/A		0.617476	0.616037	0.621506	0.620332	0.626136	225.17	226.70
ARGYLE TEX INDPT SCH DIS	040319L29	10/14/20	08/15/25	95.120	0.000	1.0371	2.11	0.027404	0.027499	0.027642	0.027785	0.027929	9.91	10.02
ARGYLE TEX INDPT SCH DIS	040319L37	10/14/20	08/15/26	92.991	0.000	1.2489	2.48	0.032261	0.032397	0.032599	0.032803	0.033007	11.68	11.83
ARGYLE TEX INDPT SCH DIS	040319L45	10/14/20	08/15/27	91.280	0.000	1.3390	2.61	0.033952	0.034105	0.034333	0.034563	0.034795	12.30	12.46
ARGYLE TEX INDPT SCH DIS	040319L52	10/14/20	08/15/30	84.028	0.000	1.7770	3.19	0.041476	0.041724	0.042095	0.042469	0.042846	15.06	15.32
ARLINGTON TEX INDPT SCH	0418265M6	07/30/20	02/15/24	95.925	0.000	1.1781	4.74	0.031407	0.031592	0.031778	0.031965	0.032154	11.39	11.52
BRE Properties, Inc.	05564EBM7	04/04/14	01/15/23*	94.166	3.375	4.1754	42.85	0.020051	0.020469				3.37*	
Banco de Galicia	059538AR9	07/19/16	07/19/26	100.000	VARIABLES	8.7499	393.63	0.248726	0.249582	0.250475	0.249867	0.249233	89.98	89.86

* Called in 2021; reportable OID is computed to call date.

SECTION I-B

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Bank of America Corp.	06048WB74	08/02/19	08/02/49	100.000	0.000	4.1568	59.93	0.120316	0.122817	0.125370	0.127975	0.130635	44.52	46.39
Bank of America Corp.	06048WCB4	05/28/10	05/28/30*	100.000	VARIES	5.5514		0.138709					8.32*	
Bank of America Corp.	06048WCS7	07/12/10	07/12/30*	100.000	VARIES	5.8002		0.152309					1.68*	
Bank of America Corp.	06048WEE6	10/14/10	10/15/30	100.000	VARIES	5.2017		0.134878	0.135251	0.135633	0.136025	0.136427	48.68	48.96
Bank of America Corp.	06048WEJ5	11/19/10	11/19/30	100.000	VARIES	5.6999		0.148729	0.149092	0.149465	0.149849	0.150244	53.64	53.91
Bank of America Corp.	06048WET3	12/15/10	12/15/30	100.000	VARIES	5.9911		0.154542	0.154984	0.155440	0.155909	0.156392	55.73	56.06
Bank of America Corp.	06048WEY2	01/13/11	01/13/31*	100.000	VARIES	5.1717		0.137990					1.66*	
Bank of America Corp.	06048WFA3	01/14/11	01/14/21	100.000	VARIES	5.4019		0.149991					1.95	
Bank of America Corp.	06048WFE5	02/18/11	02/18/21	100.000	VARIES	5.5089		0.152972					7.19	
Bank of America Corp.	06048WFG0	02/24/11	02/24/31*	100.000	VARIES	5.9293		0.160050					8.64*	
Bank of America Corp.	06048WJ4	03/04/11	03/04/31	100.000	VARIES	5.6399		0.150890	0.151095	0.151306	0.151523	0.151747	54.41	54.56
Bank of America Corp.	06048WFK1	02/25/11	02/25/21	100.000	VARIES	5.2650		0.146174					7.89	
Bank of America Corp.	06048WFM7	03/11/11	03/11/21	100.000	VARIES	5.0284		0.139902					9.79	
Bank of America Corp.	06048WFT2	03/31/11	03/31/21	100.000	VARIES	5.2102		0.144832					12.89	
Bank of America Corp.	06048WFU9	03/29/11	03/29/21	100.000	VARIES	2.3129		0.010515					0.93	
Bank of America Corp.	06048WF5	04/12/11	04/12/21	100.000	VARIES	5.3401		0.148416					14.99	
Bank of America Corp.	06048WG61	12/23/19	12/23/49	100.000	0.000	3.6664	37.84	0.105613	0.107549	0.109520	0.111528	0.113572	38.40	39.82
Bank of America Corp.	06048WGC8	05/27/11	05/27/31*	100.000	VARIES	5.1375		0.136086					8.17*	
Bank of America Corp.	06048WGE4	06/14/11	06/14/21	100.000	VARIES	2.2369		0.061985					10.10	
Bank of America Corp.	06048WGF1	06/16/11	06/16/23	100.000	VARIES	4.8974		0.135977	0.135989	0.136001	0.136013	0.136026	48.95	48.96
Bank of America Corp.	06048WGN4	07/07/11	07/07/21	100.000	VARIES	5.1062		0.141858	0.141848				26.38	
Bank of America Corp.	06048WGP9	06/28/11	06/28/21	100.000	VARIES	2.3483		0.016544					2.93	
Bank of America Corp.	06048WGQ7	07/14/11	07/14/31*	100.000	VARIES	5.5582		0.147337					1.92*	
Bank of America Corp.	06048WGR5	07/14/11	07/14/23	100.000	VARIES	5.1475		0.142721	0.142763	0.142805	0.142849	0.142894	51.40	51.43
Bank of America Corp.	06048WGZ7	08/15/11	08/15/31*	100.000	VARIES	5.2773		0.139661	0.139897				6.42*	
Bank of America Corp.	06048WHA1	08/15/11	08/15/23	100.000	VARIES	4.7457		0.131650	0.131678	0.131706	0.131734	0.131763	47.41	47.43
Bank of America Corp.	06048WHF0	08/26/11	08/26/31	100.000	VARIES	5.0293		0.132421	0.132673	0.132931	0.133196	0.133467	47.78	47.97
Bank of America Corp.	06048WHN3	09/30/11	09/30/31	100.000	VARIES	5.3142		0.139627	0.139899	0.140178	0.140464	0.140759	50.36	50.57
Bank of America Corp.	06048WKG4	01/31/12	01/31/32*	100.000	VARIES	5.8093		0.155193	0.155387				4.81*	
Bank of America Corp.	06048WNH9	11/09/12	11/09/22	100.000	VARIES	1.6066		0.009512	0.009589	0.009666	0.009743		3.45	2.99
Bank of America Corp.	06048WNK2	12/10/12	12/10/22	100.000	VARIES	1.4139		0.038762	0.038889	0.039016	0.039145		13.98	13.25
Bank of America Corp.	06048WNZ9	07/11/13	07/11/33	100.000	VARIES	5.0043		0.133262	0.133422	0.133585	0.133753	0.133925	48.06	48.18
Bank of America Corp.	06048WPB0	08/06/13	08/06/33	100.000	VARIES	4.8453		0.129145	0.129298	0.129454	0.129615	0.129779	46.56	46.68
Bank of America Corp.	06048WPD6	08/30/13	08/30/33	100.000	VARIES	4.9958		0.131837	0.131266	0.132141	0.131576	0.132461	48.05	48.17
Bank of America Corp.	06048WPE4	09/23/13	09/23/33	100.000	VARIES	4.8735		0.129656	0.129816	0.129980	0.130148	0.130320	46.74	46.86
Bank of America Corp.	06048WPF1	10/10/13	10/10/33	100.000	VARIES	4.7034		0.125236	0.125389	0.125546	0.125707	0.125871	45.14	45.25
Bank of America Corp.	06048WPJ3	12/23/13	12/23/33	100.000	VARIES	4.8649		0.129685	0.129838	0.129994	0.130154	0.130319	46.72	46.83
Bank of America Corp.	06048WPM6	02/28/14	02/29/24	100.000	VARIES	3.7879		0.102726	0.101305	0.103247	0.101827	0.103787	37.30	37.49
Bank of America Corp.	06048WPN4	03/20/14	03/20/34	100.000	VARIES	4.4527		0.118201	0.118351	0.118505	0.118662	0.118822	42.61	42.72
Bank of America Corp.	06048WRU6	09/30/15	09/30/30	100.000	VARIES	2.8047		0.015447	0.015664	0.015884	0.016106	0.016332	5.64	5.80
Bank of America Corp.	06048WRV4	10/30/15	10/30/25	100.000	VARIES	2.4485		0.008818	0.008926	0.009035	0.009146	0.009258	3.21	3.29
Bank of America Corp.	06048WTR1	10/28/16	10/28/26	100.000	VARIES	2.1950	11.41	0.007431	0.007513	0.007595	0.007679	0.007763	2.70	2.76

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Bank of America Corp.	06048WUR9	08/25/17	08/25/29	100.000	VARIABLES	1.6609	9.45	0.007441	0.007503	0.007565	0.007628	0.007692	2.71	2.75
Bank of America Corp.	06048WUT5	08/28/17	08/28/27	100.000	VARIABLES	1.7157	12.20	0.009753	0.009837	0.009921	0.010006	0.010092	3.55	3.61
Bank of America Corp.	06048WVM9	01/30/18	01/30/28	100.000	VARIABLES	3.1591	10.97	0.009422	0.009571	0.009722	0.009875	0.010031	3.46	3.57
Bank of America Corp.	06048WWA4	03/27/18	03/27/28	100.000	VARIABLES	3.7904	104.87	0.105554	0.105539	0.105523	0.105507	0.105491	37.99	37.98
Bank of America Corp.	06048WWX4	06/13/18	06/13/28	100.000	VARIABLES	3.6250	13.44	0.012794	0.013026	0.013262	0.013502	0.013747	4.66	4.83
Bank of America Corp.	06048WWY2	06/27/18	06/27/28	100.000	VARIABLES	3.6179	15.77	0.015357	0.014630	0.014894	0.015164	0.015438	5.40	5.41
Bank of America Corp.	06048WZE3	02/06/19	02/06/39	100.000	0.000	4.7730	93.95	0.142305	0.145702	0.149179	0.152739	0.156384	52.84	55.39
Bank of America Corp.	06051GHN2	08/29/18	12/15/37	43.329	0.000	4.3817	46.27	0.058255	0.059531	0.060835	0.062168	0.063530	21.24	22.18
Bank of America Corp.	06053M427	09/05/14	08/27/21	100.000	0.000	2.9178		0.096374	0.097780				23.00	
Bank of America Corp.	06053M518	10/02/14	09/24/21	100.000	0.000	3.1046		0.103678	0.105288				27.56	
Bank of America Corp.	06053M534	11/06/14	10/29/21	100.000	0.000	2.9616		0.098081	0.099533				29.49	
Bank of America Corp.	06053M674	12/03/14	11/24/21	100.000	0.000	2.8708		0.094550	0.095908				30.78	
Bank of America Corp.	06053M864	02/12/15	02/26/27	100.000	0.000	3.3492		0.111825	0.113698	0.115602	0.117538	0.119506	41.07	42.45
Bank of America Corp.	06053U106	02/05/15	01/28/22	100.000	0.000	2.5377		0.080940	0.081967	0.083007			29.64	2.24
Bank of America Corp.	06053W169	04/02/15	03/25/22	100.000	0.000	2.7072		0.087142	0.088322	0.089517			31.81	7.52
Bank of America Corp.	06053W359	06/04/15	05/27/22	100.000	0.000	2.8843		0.093736	0.095088	0.096459			34.08	14.08
Bank of America Corp.	06053W458	07/02/15	06/24/22	100.000	0.000	3.1925		0.105483	0.107167	0.108878			38.30	18.84
Bank of America Corp.	06053W631	08/10/15	08/27/21	100.000	0.000	2.7830		0.088877	0.090114				21.20	
Bank of America Corp.	06053W649	08/10/15	08/26/22	100.000	0.000	3.0325		0.098047	0.099533	0.101042	0.102574		35.94	24.02
Bank of America Corp.	06053W730	10/01/15	09/30/22	100.000	0.000	2.9206		0.092746	0.093586	0.095474	0.096339		34.26	26.13
Bank of America Corp.	06053W888	10/23/15	10/28/22	100.000	0.000	2.9889		0.096339	0.097779	0.099240	0.100723		35.12	29.74
Bank of Nova Scotia	064159MP8	11/09/18	11/04/21	100.000	0.000	3.6704	81.16	0.109593	0.111604				33.57	
Bank of Nova Scotia	064159PJ9	07/09/19	08/04/21	100.000	0.000	2.2132	33.08	0.062942	0.063639				13.53	
Bank of Nova Scotia	064159X92	06/16/21	06/16/36	100.000	VARIABLES	2.3423			0.065065	0.064200	0.063325	0.063035	12.67	22.94
Bank of Nova Scotia	06417P124	08/01/19	07/26/24	100.000	0.000	2.5003	35.84	0.071176	0.072066	0.072967	0.073879	0.074803	26.06	26.72
Bank of Nova Scotia	06417P330	06/06/19	05/30/25	100.000	0.000	3.0038	47.93	0.087213	0.088523	0.089853	0.091202	0.092572	31.71	32.67
Bank of Nova Scotia	06417P538	01/31/19	01/27/23	100.000	0.000	3.6098	71.11	0.105769	0.107678	0.109622	0.111601	0.113615	39.01	40.43
Bank of Nova Scotia	06417P611	12/28/18	12/20/24	100.000	0.000	3.9396	81.52	0.118213	0.120542	0.122916	0.125337	0.127806	43.03	44.74
Bank of Nova Scotia	06417P819	11/01/18	10/25/24	100.000	0.000	3.9550	88.61	0.118735	0.121083	0.123477	0.125919	0.128409	43.48	45.22
Barclays Bank PLC	067387HW3	03/28/14	03/28/24	100.000	0.000	3.5500		0.123955	0.126155	0.128394	0.130673	0.132993	45.43	47.06
Barclays Bank PLC	067387HZ6	04/10/14	04/10/24	100.000	0.000	3.6100		0.126533	0.128817	0.131142	0.133509	0.135919	46.34	48.02
Barclays Bank PLC	06738G8A1	01/30/20	02/04/25	104.000	0.000	2.1300	20.47	0.062203	0.062865	0.063535	0.064211	0.064895	22.71	23.19
Barclays Bank PLC	06738JFL3	11/12/10	11/12/22	100.000	VARIABLES	3.8891		0.110297	0.110011	0.109720	0.108883		39.63	33.97
Barclays Bank PLC	06738JHL1	10/15/10	10/15/22	100.000	VARIABLES	4.2147		0.119483	0.118900	0.118304	0.117696		42.82	33.49
Barclays Bank PLC	06738JL28	03/24/11	03/24/21	100.000	VARIABLES	4.4416		0.124920					10.37	
Barclays Bank PLC	06738JLF9	11/04/10	11/04/25**	100.000	VARIABLES	3.9434		0.000000	0.000000	0.000000	0.000000	0.000000	0.00**	0.00
Barclays Bank PLC	06738JLX0	10/07/10	10/07/22	100.000	VARIABLES	4.2148		0.119510	0.118921	0.118320	0.117706		42.82	32.55
Barclays Bank PLC	06738JMB7	08/19/10	08/19/22	100.000	VARIABLES	4.2846	449.29	0.120607	0.120513	0.120417	0.119723		43.38	27.33
Barclays Bank PLC	06738KAM3	02/25/11	02/25/31	100.000	VARIABLES	5.5651		0.130170	0.131499	0.132864	0.134268	0.135640	47.44	48.43
Barclays Bank PLC	06738KBW0	02/09/11	02/09/21	100.000	VARIABLES	4.8413		0.134836					5.12	
Barclays Bank PLC	06738KCN9	03/16/11	03/16/21	100.000	VARIABLES	4.8210		0.134276					10.07	
Barclays Bank PLC	06738KEA5	03/09/11	03/09/21	100.000	VARIABLES	5.1731		0.144968					9.86	

** 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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
Barclays Bank PLC	06738KEM9	04/08/11	04/08/21	100.000	VARIABLE	5.0807		0.141563							13.73	
Barclays Bank PLC	06738KHK0	05/12/11	05/12/21	100.000	VARIABLE	4.6809		0.130371							17.08	
Barclays Bank PLC	06738KLP4	06/28/11	06/28/23	100.000	VARIABLE	4.8717		0.137480	0.137008	0.136569	0.136119	0.135726			49.41	49.08
Barclays Bank PLC	06738KMV0	07/28/11	07/28/21	100.000	VARIABLE	4.8123		0.134742	0.134215						27.80	
Barclays Bank PLC	06738KN98	02/29/12	02/28/22	100.000	VARIABLE	4.0104		0.111085	0.109173	0.110884					40.17	6.43
Barclays Bank PLC	06738KQ53	02/14/12	02/14/22	100.000	0.500	4.1087		0.155530	0.158440	0.161410					57.32	6.94
Barclays Bank PLC	06738KQS3	08/31/11	08/31/31	100.000	VARIABLE	6.1336		0.151793	0.150950	0.155162	0.154367	0.158742			55.66	56.93
Barclays Bank PLC	06738KQT1	08/05/11	08/05/21	100.000	VARIABLE	4.6124		0.129833	0.128987						27.63	
Barclays Bank PLC	06738KTB7	09/30/11	09/30/31	100.000	VARIABLE	5.4570		0.144235	0.145647	0.147096	0.148586	0.150115			52.44	53.50
Barclays Bank PLC	06738KVE8	09/29/11	09/30/31	100.000	VARIABLE	5.2986		0.140386	0.141382	0.142406	0.143456	0.144534			50.90	51.65
Barclays Bank PLC	06738KW5	10/31/11	11/01/31	100.000	VARIABLE	4.5597		0.123772	0.122575	0.125460	0.124273	0.127225			45.06	45.68
Barclays Bank PLC	06739FJA0	12/18/15	12/19/22	100.000	0.125	2.3109	122.33	0.071587	0.072374	0.073170	0.073975				25.93	25.61
Barclays Bank PLC	06739FJF9	03/11/16	03/13/23	100.000	0.125	2.2608	113.80	0.069124	0.069866	0.070616	0.071375	0.072143			25.18	25.72
Barclays Bank PLC	06739FJQ5	10/30/18	10/30/23	100.000	0.000	3.9200	87.91	0.117680	0.119987	0.122338	0.124736	0.127181			43.06	44.77
Barclays Bank PLC	06739GCF4	02/20/20	02/18/25	104.000	0.000	3.2800	29.67	0.096291	0.097871	0.099476	0.101107	0.102765			35.37	36.54
Barclays Bank PLC	06740ASJ9	02/29/12	02/28/22	100.000	VARIABLE	3.2529		0.091654	0.089609	0.090481					32.93	5.25
Barclays Bank PLC	06740D558	02/04/15	08/03/22	100.000	0.000	2.2500		0.070680	0.071475	0.072279	0.073092				25.82	15.47
Barclays Bank PLC	06740PC38	11/29/10	11/29/30	100.000	VARIABLE	4.9296		0.110962	0.112150	0.113368	0.114721	0.116106			40.24	41.14
Barclays Bank PLC	06740PMQ6	09/16/10	09/16/25*	100.000	VARIABLE	4.4380		0.111986							8.29*	
Barclays Bank PLC	06740PV29	12/30/10	12/30/30	100.000	VARIABLE	5.2624		0.133430	0.134507	0.135613	0.136749	0.137914			48.23	49.03
Barclays Bank PLC	06740PVH6	10/20/10	10/20/25	100.000	VARIABLE	4.6203		0.130087	0.129930	0.129769	0.129604	0.129436			46.78	46.66
Barclays Bank PLC	06740PVZ6	09/30/10	09/30/25*	100.000	VARIABLE	4.7399		0.114827							10.22*	
Barclays Bank PLC	06740PYE0	12/30/10	12/30/30	100.000	VARIABLE	5.6003		0.135840	0.137595	0.139398	0.141252	0.143158			49.22	50.52
Barclays Bank PLC	06740PYG5	01/14/11	01/14/21	100.000	VARIABLE	4.9825		0.139270							1.81	
Barclays Bank PLC	06740PZ33	01/27/11	01/27/31	100.000	VARIABLE	5.5228		0.138720	0.139495	0.140594	0.141724	0.142885			50.37	51.17
Barclays Bank PLC	06741J7V5	09/27/18	09/26/23	100.000	0.000	3.8900	91.07	0.116698	0.118967	0.121281	0.123640	0.126045			42.86	44.54
Barclays Bank PLC	06741JS59	05/20/14	05/20/21	100.000	0.000	2.7400		0.090838							12.63	
Barclays Bank PLC	06741JV30	07/23/14	07/23/21	100.000	0.000	2.8400		0.093431	0.094758						19.11	
Barclays Bank PLC	06741JV89	08/18/14	08/18/21	100.000	0.000	2.8000		0.091899	0.093185						21.09	
Barclays Bank PLC	06741RGQ8	04/18/13	04/18/30	100.000	VARIABLE	3.0513		0.089523	0.089618	0.089714	0.089811	0.089910			32.26	32.33
Barclays Bank PLC	06741T2W6	12/23/13	12/23/33	100.000	VARIABLE	4.3876		0.093413	0.094471	0.095552	0.096891	0.098260			33.84	34.66
Barclays Bank PLC	06741T6B8	02/28/14	02/28/34	100.000	VARIABLE	4.0797		0.092061	0.091444	0.093877	0.093267	0.095900			33.71	34.40
Barclays Bank PLC	06741T6S1	03/28/14	03/28/34	100.000	VARIABLE	4.1532		0.074247	0.075062	0.076621	0.078212	0.079836			27.10	28.17
Barclays Bank PLC	06741T6U6	03/04/14	03/04/24	100.000	0.250	3.4337		0.117286	0.119180	0.121107	0.123067	0.125060			43.01	44.41
Barclays Bank PLC	06741TPR2	03/21/13	03/21/33	100.000	VARIABLE	3.9299		0.067113	0.068432	0.069777	0.071148	0.072546			24.66	25.64
Barclays Bank PLC	06741TRP4	03/28/13	03/28/33	100.000	VARIABLE	3.9300		0.067114	0.068433	0.069777	0.071148	0.072546			24.65	25.62
Barclays Bank PLC	06741TRR0	04/09/13	04/09/28	100.000	VARIABLE	3.5338		0.078002	0.079121	0.080519	0.081941	0.083389			28.49	29.48
Barclays Bank PLC	06741TSE8	04/19/13	04/19/33	100.000	VARIABLE	3.7861		0.073909	0.074953	0.076372	0.077817	0.079291			26.97	27.96
Barclays Bank PLC	06741TUA3	05/10/13	05/10/28	100.000	VARIABLE	3.2563		0.070993	0.072149	0.073324	0.074518	0.075731			25.88	26.73
Barclays Bank PLC	06741TUB1	05/03/13	05/03/33	100.000	VARIABLE	3.4200		0.062177	0.063241	0.064322	0.065422	0.066541			22.70	23.48
Barclays Bank PLC	06741TVK0	05/31/13	05/31/33	100.000	VARIABLE	3.5100		0.063112	0.064219	0.065346	0.066493	0.067660			22.99	23.80
Barclays Bank PLC	06741TWH6	06/17/13	06/17/33	100.000	VARIABLE	3.6856		0.066283	0.067486	0.068730	0.069996	0.071286			24.11	25.01

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Barclays Bank PLC	06741TYX9	07/24/13	07/24/28	100.000	VARIABLES	3.9848	233.78	0.080728	0.082336	0.083976	0.085650	0.087356	29.86	31.06
Barclays Bank PLC	06741TZW0	08/15/13	08/15/33	100.000	VARIABLES	4.2320	229.20	0.072625	0.073486	0.074524	0.075733	0.077138	26.56	27.40
Barclays Bank PLC	06741TZX8	08/01/13	08/01/23	100.000	0.250	3.5547		0.124421	0.126509	0.128634	0.130797	0.132998	45.80	47.35
Barclays Bank PLC	06741U2A1	12/31/15	12/31/21	100.000	0.000	2.5800		0.081468	0.082519				29.44	
Barclays Bank PLC	06741UBA1	04/25/14	04/25/34	100.000	VARIABLES	3.4516		0.066550	0.067699	0.068867	0.070056	0.071265	24.32	25.16
Barclays Bank PLC	06741UBX1	04/30/14	04/30/24	100.000	VARIABLES	3.4912		0.099421	0.099150	0.098836	0.098517	0.098157	35.71	35.48
Barclays Bank PLC	06741UDA9	05/30/14	05/30/34	100.000	VARIABLES	3.8795		0.083132	0.083559	0.083994	0.084438	0.085289	30.03	30.36
Barclays Bank PLC	06741UFK5	07/28/14	07/28/34	100.000	VARIABLES	3.8226		0.065109	0.065022	0.064933	0.066160	0.067409	23.40	23.98
Barclays Bank PLC	06741UFM1	07/31/14	07/31/34	100.000	VARIABLES	3.8919		0.085668	0.086261	0.086865	0.087480	0.088108	31.13	31.57
Barclays Bank PLC	06741UFY5	07/30/14	07/29/21	100.000	0.000	2.8200		0.092658	0.093964				19.51	
Barclays Bank PLC	06741UGX6	08/29/14	08/28/29*	100.000	VARIABLES	3.7703		0.088814	0.089331				5.42*	
Barclays Bank PLC	06741UJW5	09/29/14	09/29/34	100.000	VARIABLES	3.7464		0.085526	0.086031	0.086545	0.087068	0.087602	30.97	31.35
Barclays Bank PLC	06741UKP8	10/30/14	10/30/34	100.000	VARIABLES	3.5915		0.084775	0.085015	0.085258	0.085695	0.086140	30.59	30.83
Barclays Bank PLC	06741UMK7	12/04/14	12/06/21	100.000	0.000	2.6300		0.085467	0.086591				28.83	
Barclays Bank PLC	06741UQZ0	02/20/15	02/25/22	100.000	0.000	2.6399		0.084742	0.085860	0.086994			30.99	4.70
Barclays Bank PLC	06741VAN2	09/30/16	09/29/23	100.000	0.000	2.2200	98.46	0.067356	0.068104	0.068860	0.069624	0.070397	24.52	25.07
Barclays Bank PLC	06741VAY8	09/30/16	09/30/21	100.000	0.000	2.0500	90.62	0.061785	0.062418				16.73	
Barclays Bank PLC	06741VCG5	10/31/16	10/31/23	100.000	0.000	2.5499	111.45	0.078387	0.079387	0.080399	0.081424	0.082462	28.52	29.25
Barclays Bank PLC	06741VCH3	10/31/16	10/29/21	100.000	0.000	2.2199	96.43	0.067354	0.068101				20.21	
Barclays Bank PLC	06741VDS8	11/28/16	11/24/23	100.000	0.000	3.0999	134.15	0.097350	0.098859	0.100392	0.101948	0.103528	35.43	36.54
Barclays Bank PLC	06741VE40	11/28/16	11/26/21	100.000	0.000	2.6500	113.75	0.081773	0.082857				26.77	
Barclays Bank PLC	06741VE65	11/28/16	11/26/21	100.000	0.000	2.6500	113.75	0.081773	0.082857				26.77	
Barclays Bank PLC	06741VEJ7	12/30/16	12/29/23	100.000	0.000	3.3400	141.78	0.105913	0.107681	0.109480	0.111308	0.113167	38.45	39.75
Barclays Bank PLC	06741VFP2	12/30/16	12/30/21	100.000	0.000	2.9701	125.26	0.092828	0.094206				33.57	
Barclays Bank PLC	06741VFX5	12/30/16	12/31/21	100.000	0.000	2.9684	125.27	0.092265	0.092108				33.56	
Barclays Bank PLC	06741VGF0	01/27/17	01/25/23	100.000	0.000	3.1501	130.63	0.097600	0.099138	0.100699	0.102285	0.103896	35.90	37.04
Barclays Bank PLC	06741VG63	01/31/17	01/31/22	100.000	0.000	2.9201	120.35	0.089775	0.091086	0.092416			32.95	2.68
Barclays Bank PLC	06741VHH8	01/27/17	01/27/27	100.000	VARIABLES	2.3799	12.44	0.008481	0.008582	0.008684	0.008787	0.008892	3.10	3.18
Barclays Bank PLC	06741VHQ8	02/10/17	02/08/23	100.000	0.000	3.1499	129.36	0.097596	0.099133	0.100694	0.102280	0.103891	35.85	36.99
Barclays Bank PLC	06741VJB9	02/02/17	02/03/21	100.000	0.000	2.7601	113.27	0.084395					2.70	
Barclays Bank PLC	06741VJH6	03/03/17	03/03/22	100.000	0.000	2.9401	118.23	0.090453	0.091783	0.093132			33.12	5.77
Barclays Bank PLC	06741VJ2	02/28/17	08/28/23	100.000	0.000	3.1900	129.31	0.098990	0.100569	0.102173	0.103803	0.105458	36.31	37.48
Barclays Bank PLC	06741VLW0	03/31/17	03/28/24	100.000	0.000	3.2600	129.06	0.101388	0.103040	0.104720	0.106427	0.108161	37.11	38.33
Barclays Bank PLC	06741VLY6	03/31/17	09/29/23	100.000	0.000	3.2100	126.98	0.099673	0.101273	0.102898	0.104550	0.106228	36.47	37.65
Barclays Bank PLC	06741VLZ3	04/05/17	04/05/22	100.000	0.000	2.8900	113.28	0.088760	0.090043	0.091344			32.41	8.59
Barclays Bank PLC	06741VQ08	04/28/17	04/25/24	100.000	0.000	3.0900	119.32	0.095534	0.097010	0.098509	0.100031	0.101576	34.85	35.94
Barclays Bank PLC	06741VQR6	04/28/17	10/30/23	100.000	0.000	3.1299	120.93	0.096942	0.098459	0.100000	0.101565	0.103154	35.36	36.47
Barclays Bank PLC	06741VQS4	05/03/17	05/03/22	100.000	0.000	2.9001	111.19	0.089098	0.090390	0.091701			32.46	11.19
Barclays Bank PLC	06741VTW2	05/31/17	05/30/24	100.000	0.000	3.0612	115.11	0.094042	0.093924	0.096942	0.096821	0.099933	34.40	35.46
Barclays Bank PLC	06741VU83	05/26/17	05/23/24	100.000	0.000	3.0400	114.66	0.093826	0.095252	0.096700	0.098170	0.099662	34.14	35.19
Barclays Bank PLC	06741VUR1	05/19/17	05/19/27	100.000	VARIABLES	2.5708	13.43	0.009877	0.010004	0.010132	0.010263	0.010394	3.59	3.68
Barclays Bank PLC	06741VXA5	06/30/17	06/27/24	100.000	0.000	2.9300	107.26	0.090090	0.091410	0.092750	0.094108	0.095487	32.68	33.65

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Barclays Bank PLC	06741VXB3	06/30/17	06/28/23	100.000	0.000	2.8299	103.44	0.086720	0.087947	0.089192	0.090454	0.091734	31.45	32.34
Barclays Bank PLC	06741VXF4	07/06/17	07/06/22	100.000	0.000	2.7400	99.52	0.082584	0.083716	0.084863	0.086025		30.33	15.91
Barclays Bank PLC	06741WCJ7	06/05/17	06/03/22	100.000	0.000	2.6701	99.40	0.081372	0.082459	0.083560			29.55	12.70
Barclays Bank PLC	06741WDG2	12/04/17	06/02/23	100.000	1.000	3.0301	95.91	0.089512	0.090869	0.091404	0.092788	0.093352	32.52	33.21
Barclays Bank PLC	06741WEM8	12/26/18	12/26/23	100.000	0.000	2.8900	59.49	0.085020	0.086249	0.087495	0.088760	0.090042	30.84	31.74
Barclays Bank PLC	06742B634	03/05/14	03/05/21	100.000	0.000	2.8400		0.094760					6.06	
Barclays Bank PLC	06742W752	06/25/14	06/25/21	100.000	0.000	2.8300		0.094364					16.42	
Barclays Bank PLC	06744C3B5	09/29/17	09/30/24	100.000	0.000	3.1200	106.08	0.095110	0.096593	0.098100	0.099630	0.101185	34.78	35.87
Barclays Bank PLC	06744C3C3	09/29/17	03/31/21	100.000	0.000	2.6100	88.11	0.078370					6.97	
Barclays Bank PLC	06744C3D1	10/04/17	10/05/22	100.000	0.000	2.7800	93.65	0.083897	0.085063	0.086246	0.087444		30.61	23.85
Barclays Bank PLC	06744C4C2	09/15/17	09/15/27	100.000	VARIES	2.4839	10.23	0.008131	0.008232	0.008335	0.008438	0.008543	2.97	3.04
Barclays Bank PLC	06744C6M8	10/31/17	04/29/21	100.000	0.000	2.8100	92.49	0.084864					10.01	
Barclays Bank PLC	06744C6N6	10/31/17	10/31/24	100.000	0.000	3.2400	107.27	0.099110	0.100716	0.102347	0.104005	0.105690	36.17	37.35
Barclays Bank PLC	06744C6P1	11/03/17	11/03/22	100.000	0.000	2.6500	86.80	0.079660	0.080716	0.081785	0.082869		28.99	24.89
Barclays Bank PLC	06744C7B1	10/27/17	10/24/24	100.000	0.000	3.2400	107.57	0.099082	0.100688	0.102319	0.103976	0.105661	36.18	37.36
Barclays Bank PLC	06744C7C9	10/27/17	10/25/23	100.000	0.000	3.1300	103.76	0.095418	0.096911	0.098428	0.099968	0.101532	34.82	35.92
Barclays Bank PLC	06744CAL5	07/31/17	07/31/24	100.000	0.000	3.0701	109.82	0.093441	0.094876	0.096332	0.097811	0.099312	34.33	35.40
Barclays Bank PLC	06744CAM3	07/31/17	01/29/21	100.000	0.000	2.5600	90.89	0.076746					2.15	
Barclays Bank PLC	06744CAN1	08/03/17	08/04/22	100.000	0.000	2.6899	95.44	0.080962	0.082051	0.083154	0.084273		29.66	17.91
Barclays Bank PLC	06744CBB6	07/28/17	07/25/24	100.000	0.000	3.0200	108.13	0.091759	0.093145	0.094551	0.095979	0.097428	33.72	34.74
Barclays Bank PLC	06744CBC4	07/28/17	07/27/22	100.000	0.000	2.6601	94.74	0.079981	0.081045	0.082123	0.083215		29.31	17.11
Barclays Bank PLC	06744CD65	10/25/17	10/24/24	100.000	0.000	3.2400	107.76	0.099101	0.100706	0.102338	0.103995	0.105680	36.18	37.36
Barclays Bank PLC	06744CD73	10/25/17	10/24/24	100.000	0.000	3.2400	107.76	0.099101	0.100707	0.102338	0.103996	0.105681	36.18	37.36
Barclays Bank PLC	06744CEV9	08/31/17	08/30/24	100.000	0.000	2.9100	101.20	0.088151	0.089419	0.090735	0.092040	0.093394	32.28	33.22
Barclays Bank PLC	06744CEX5	08/31/17	02/26/21	100.000	0.000	2.4699	85.36	0.073831					4.06	
Barclays Bank PLC	06744CGK1	08/25/17	08/22/24	100.000	0.000	2.9600	103.47	0.089776	0.091105	0.092453	0.093821	0.095210	32.90	33.88
Barclays Bank PLC	06744CHA2	08/17/17	08/19/21	100.000	0.000	2.5199	88.13	0.075469	0.076420				17.38	
Barclays Bank PLC	06744CJQ5	11/27/17	11/21/24	100.000	0.000	3.1199	100.57	0.095051	0.096534	0.098040	0.099569	0.101122	34.60	35.69
Barclays Bank PLC	06744CJR3	11/27/17	11/22/23	100.000	0.000	3.0299	97.55	0.092073	0.093468	0.094884	0.096322	0.097781	33.51	34.53
Barclays Bank PLC	06744CJY8	11/30/17	05/28/21	100.000	0.000	2.8000	89.62	0.084530					12.43	
Barclays Bank PLC	06744CJZ5	11/30/17	11/29/24	100.000	0.000	3.1200	100.28	0.095093	0.096577	0.098083	0.099613	0.101167	34.60	35.68
Barclays Bank PLC	06744CKH3	12/05/17	12/05/22	100.000	0.000	2.9000	92.50	0.087823	0.089096	0.090388	0.091699		31.91	30.43
Barclays Bank PLC	06744CKT7	12/05/17	12/05/22	100.000	0.000	2.9800	95.15	0.090459	0.091807	0.093175	0.094563		32.88	31.37
Barclays Bank PLC	06744CMQ1	12/27/17	12/30/22	100.000	0.000	3.0300	94.78	0.092136	0.093532	0.094949	0.096388		33.42	34.35
Barclays Bank PLC	06744CMR9	12/27/17	06/30/21	100.000	0.000	2.8799	89.92	0.087185					15.61	
Barclays Bank PLC	06744CN72	12/29/17	12/27/24	100.000	0.000	3.2100	100.45	0.098088	0.099662	0.101261	0.102887	0.104538	35.61	36.76
Barclays Bank PLC	06744CN80	12/29/17	12/27/23	100.000	0.000	3.1400	98.17	0.095751	0.097254	0.098781	0.100332	0.101907	34.75	35.85
Barclays Bank PLC	06744CP21	12/13/17	12/13/22	100.000	0.000	2.9000	91.80	0.087823	0.089096	0.090388	0.091699		31.89	31.15
Barclays Bank PLC	06744CPC9	01/05/18	01/06/23	100.000	1.300	3.0300	92.86	0.088490	0.088737	0.090081	0.090352	0.091720	32.18	32.76
Barclays Bank PLC	06744CQA2	01/31/18	07/29/21	100.000	0.000	2.9600	89.58	0.088481	0.089791				18.64	
Barclays Bank PLC	06744CQB0	01/31/18	01/30/25	100.000	0.000	3.2700	99.34	0.098506	0.100116	0.101753	0.103417	0.105108	36.24	37.44
Barclays Bank PLC	06744CQE4	01/31/18	01/31/23	100.000	1.000	3.0900	92.78	0.090902	0.091448	0.092861	0.093437	0.094881	33.12	33.84

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Barclays Bank PLC	06744CQJ3	02/05/18	02/03/23	100.000	1.000	3.3800	101.34	0.100133	0.100887	0.102592	0.103387	0.105134	36.55	37.45
Barclays Bank PLC	06744CQZ7	01/26/18	01/24/25	100.000	0.000	3.2700	99.74	0.098488	0.100098	0.101734	0.103398	0.105088	36.26	37.45
Barclays Bank PLC	06744CR29	01/26/18	01/24/24	100.000	0.000	3.2100	97.83	0.096538	0.098088	0.099662	0.101262	0.102887	35.52	36.67
Barclays Bank PLC	06744CRB9	12/29/17	06/30/23	100.000	0.000	3.0800	96.22	0.093779	0.095223	0.096690	0.098179	0.099691	34.02	35.08
Barclays Bank PLC	06744CRJ2	01/10/18	01/07/21	100.000	0.000	2.8899	89.12	0.086226					0.52	
Barclays Bank PLC	06744CSB8	01/18/18	01/14/21	100.000	0.000	3.0399	93.19	0.091027					1.18	
Barclays Bank PLC	06744CT50	01/26/18	01/26/28	100.000	VARIES	3.1964	10.72	0.009161	0.009308	0.009456	0.009607	0.009761	3.37	3.48
Barclays Bank PLC	06744CTC5	02/14/18	02/12/25	100.000	0.000	3.7700	113.62	0.114947	0.117114	0.119321	0.121570	0.123862	42.38	43.99
Barclays Bank PLC	06744CTD3	02/01/18	02/01/21	100.000	VARIES	3.2299	93.94	0.089621					2.69	
Barclays Bank PLC	06744CTM3	03/05/18	03/05/25	100.000	VARIES	3.7200	104.41	0.103452	0.103736	0.103840	0.103802	0.103722	37.34	37.36
Barclays Bank PLC	06744CTR2	02/26/18	02/21/25	100.000	0.000	3.3199	98.32	0.100088	0.101749	0.103438	0.105155	0.106901	36.77	38.00
Barclays Bank PLC	06744CTS0	02/26/18	11/21/23	100.000	0.000	3.2994	97.72	0.100239	0.101892	0.103573	0.105282	0.107019	36.52	37.73
Barclays Bank PLC	06744CU90	01/31/18	07/29/22	100.000	0.000	3.0600	92.72	0.091696	0.093099	0.094524	0.095970		33.69	19.92
Barclays Bank PLC	06744CUA7	01/31/18	07/29/22	100.000	0.000	3.0600	92.72	0.091697	0.093100	0.094524	0.095971		33.69	19.92
Barclays Bank PLC	06744CUB5	02/28/18	02/28/25	100.000	0.000	3.7300	110.77	0.113640	0.115759	0.117918	0.120117	0.122358	41.82	43.39
Barclays Bank PLC	06744CUC3	02/28/18	02/28/23	100.000	1.100	3.5359	103.70	0.104977	0.105753	0.107623	0.108445	0.110362	38.26	39.23
Barclays Bank PLC	06744CUD1	02/28/18	02/26/21	100.000	0.000	3.2938	97.31	0.099262					5.46	
Barclays Bank PLC	06744CUP4	03/05/18	03/03/23	100.000	1.000	3.5700	104.10	0.106262	0.107167	0.109080	0.110035	0.112000	38.75	39.79
Barclays Bank PLC	06744CUQ2	03/05/18	03/03/23	100.000	0.000	3.5700	105.06	0.108317	0.110251	0.112219	0.114222	0.116260	39.80	41.24
Barclays Bank PLC	06744CVE8	02/09/18	02/09/21	100.000	VARIES	3.1999	92.30	0.088709					3.37	
Barclays Bank PLC	06744CVY4	02/14/18	02/14/23	100.000	0.000	3.5600	107.02	0.108009	0.109932	0.111888	0.113880	0.115907	39.76	41.19
Barclays Bank PLC	06744CWD9	02/16/18	02/16/21	100.000	VARIES	2.8899	82.77	0.080074					3.60	
Barclays Bank PLC	06744CWE7	02/13/18	02/16/21	100.000	0.000	2.8899	86.27	0.086267					3.88	
Barclays Bank PLC	06744CWV9	02/21/18	02/19/21	100.000	0.000	2.8900	85.58	0.086233					4.14	
Barclays Bank PLC	06744CWY3	02/22/18	02/22/21	100.000	VARIES	3.3299	95.08	0.092495					4.72	
Barclays Bank PLC	06744CY62	03/29/18	03/28/23	100.000	0.000	3.5100	100.67	0.106350	0.108217	0.110116	0.112049	0.114015	38.97	40.35
Barclays Bank PLC	06744CY70	03/29/18	09/26/24	100.000	0.000	3.6400	104.55	0.110619	0.112632	0.114682	0.116769	0.118894	40.57	42.06
Barclays Bank PLC	06744CYD7	03/29/18	03/31/21	100.000	0.000	3.3000	94.42	0.099491					8.85	
Barclays Bank PLC	06744CYE5	04/03/18	04/05/23	100.000	0.000	3.5300	100.84	0.107040	0.108929	0.110851	0.112808	0.114799	39.20	40.60
Barclays Bank PLC	06744CYF2	03/29/18	03/31/23	100.000	1.250	3.5081	99.49	0.103775	0.104377	0.106208	0.106853	0.108727	37.69	38.58
Barclays Bank PLC	06744CYT2	03/08/18	03/08/21	100.000	VARIES	3.3300	93.62	0.092526					6.20	
Barclays Bank PLC	06744CYW5	03/09/18	03/09/28	100.000	VARIES	3.4394	12.55	0.011042	0.011232	0.011425	0.011622	0.011822	4.05	4.19
Barclays Bank PLC	06746L125	09/14/17	09/16/21	100.000	0.000	2.5900	88.58	0.077729	0.078736				20.00	
Barclays Bank PLC	06746M107	09/14/17	09/15/22	100.000	0.000	2.7800	95.33	0.083897	0.085063	0.086245	0.087444		30.66	22.12
Barclays Bank PLC	06746M206	09/14/17	09/14/23	100.000	0.000	2.9700	102.12	0.090129	0.091467	0.092826	0.094204	0.095603	32.98	33.96
Barclays Bank PLC	06746M404	09/14/17	09/16/21	100.000	0.000	2.5900	88.58	0.077729	0.078736				20.00	
Barclays Bank PLC	06746N451	01/03/18	01/03/25	100.000	0.000	3.2700	102.00	0.098506	0.100116	0.101753	0.103417	0.105108	36.33	37.53
Barclays Bank PLC	06746P795	02/05/18	02/03/23	100.000	0.000	3.3800	102.31	0.102075	0.103800	0.105555	0.107338	0.109152	37.57	38.85
Barclays Bank PLC	06746Q462	03/01/18	03/03/21	100.000	0.000	3.2599	95.98	0.098196					6.09	
Barclays Bank PLC	06746Q702	03/05/18	03/03/21	100.000	0.000	3.3199	97.42	0.100115					6.21	
Barclays Bank PLC	06746R338	06/01/18	05/27/22	100.000	0.000	3.5899	96.30	0.108954	0.110909	0.112900			39.71	16.48
Barclays Bank PLC	06746R841	05/03/18	05/06/21	100.000	0.000	3.4899	96.48	0.105731					13.22	

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Barclays Bank PLC	06746T250	09/06/18	09/04/25	100.000	0.000	3.8400	92.28	0.115073	0.117282	0.119534	0.121829	0.124168	42.35	43.99
Barclays Bank PLC	06746T805	07/05/18	07/03/25	100.000	0.000	3.8500	99.57	0.115395	0.117616	0.119880	0.122188	0.124540	42.74	44.40
Barclays Bank PLC	06746U448	10/03/18	10/03/23	100.000	0.000	3.9800	92.53	0.119622	0.122002	0.124430	0.126906	0.129432	43.92	45.68
Barclays Bank PLC	06746V776	12/06/18	11/29/24	100.000	0.000	3.9099	83.47	0.117265	0.119558	0.121895	0.124278	0.126708	42.78	44.47
Barclays Bank PLC	06746X2A0	03/13/18	03/11/21	100.000	0.000	3.3499	97.52	0.101094					7.08	
Barclays Bank PLC	06746X2B8	03/16/18	03/16/21	100.000	VARIES	3.2600	90.93	0.090638					6.80	
Barclays Bank PLC	06746X2F9	03/21/18	03/22/21	100.000	0.000	3.3500	96.71	0.101123					8.19	
Barclays Bank PLC	06746X3C5	03/28/18	03/29/21	100.000	0.000	3.3000	94.52	0.099491					8.76	
Barclays Bank PLC	06746X3U5	04/30/18	04/30/21	100.000	0.000	3.4900	96.80	0.105703					12.58	
Barclays Bank PLC	06746X3V3	04/30/18	04/30/25	100.000	0.000	3.8700	107.78	0.118311	0.120601	0.122934	0.125313	0.127738	43.29	44.98
Barclays Bank PLC	06746X3W1	04/30/18	04/28/23	100.000	1.250	3.7000	101.76	0.109977	0.110727	0.112776	0.113577	0.115679	39.90	40.92
Barclays Bank PLC	06746X3X9	05/03/18	05/03/23	100.000	0.000	3.7000	102.52	0.112643	0.114727	0.116850	0.119011	0.121213	41.17	42.71
Barclays Bank PLC	06746X4M2	05/03/18	05/03/23	100.000	0.000	3.7000	102.52	0.112643	0.114727	0.116850	0.119011	0.121213	41.17	42.71
Barclays Bank PLC	06746X4W0	04/27/18	04/25/23	100.000	0.000	3.7000	103.20	0.112619	0.114702	0.116824	0.118986	0.121187	41.20	42.73
Barclays Bank PLC	06746X4X8	04/27/18	07/25/24	100.000	0.000	3.8193	106.69	0.115498	0.117703	0.119951	0.122242	0.124576	42.67	44.32
Barclays Bank PLC	06746X5F6	04/30/18	04/30/21	100.000	0.000	3.4900	96.80	0.105703					12.58	
Barclays Bank PLC	06746X5W9	04/11/18	04/09/21	100.000	0.000	3.3399	94.40	0.100767					9.88	
Barclays Bank PLC	06746X6A6	04/25/18	04/25/28	100.000	VARIES	3.6446	14.80	0.013583	0.012934	0.013170	0.013410	0.013654	4.75	4.82
Barclays Bank PLC	06746X6Q1	04/30/18	04/28/23	100.000	0.000	3.7000	102.86	0.112619	0.114702	0.116824	0.118985	0.121187	41.18	42.72
Barclays Bank PLC	06746X6R9	04/30/18	04/30/21	100.000	VARIES	3.4902	93.78	0.097631					11.62	
Barclays Bank PLC	06746X6S7	04/30/18	04/30/21	100.000	VARIES	3.4905	93.99	0.097969					11.66	
Barclays Bank PLC	06746X6T5	05/03/18	04/29/21	100.000	0.000	3.4899	96.48	0.105659					12.47	
Barclays Bank PLC	06746X6Z1	05/02/18	04/29/21	100.000	0.000	3.4999	96.87	0.105999					12.51	
Barclays Bank PLC	06746X7C1	05/30/18	05/27/21	100.000	0.000	3.3699	90.29	0.101738					14.85	
Barclays Bank PLC	06746X7E7	05/30/18	05/30/23	100.000	1.000	3.6100	96.17	0.107582	0.108521	0.110479	0.111471	0.113483	38.99	40.04
Barclays Bank PLC	06746XA45	05/30/18	05/28/21	100.000	0.000	3.3700	90.29	0.101748					14.96	
Barclays Bank PLC	06746XAE3	05/25/18	05/23/24	100.000	0.000	3.8000	102.86	0.115947	0.118150	0.120394	0.122682	0.125013	42.31	43.93
Barclays Bank PLC	06746XAF0	05/25/18	05/23/23	100.000	0.000	3.6900	99.76	0.112287	0.114359	0.116469	0.118617	0.120806	40.96	42.48
Barclays Bank PLC	06746XAM5	05/02/18	05/02/23	100.000	1.000	3.7100	102.04	0.110837	0.111862	0.113937	0.115020	0.117154	40.27	41.40
Barclays Bank PLC	06746XAV5	06/05/18	06/04/21	100.000	0.000	3.4600	92.27	0.104707					16.02	
Barclays Bank PLC	06746XBF9	06/05/18	06/05/23	100.000	0.000	3.6901	98.64	0.112313	0.114385	0.116496	0.118645	0.120834	40.91	42.44
Barclays Bank PLC	06746XBJ1	05/09/18	05/06/21	100.000	0.000	3.5199	96.70	0.106657					13.33	
Barclays Bank PLC	06746XBL6	05/30/18	05/31/23	100.000	1.750	3.6101	95.57	0.106024	0.106183	0.108100	0.108296	0.110251	38.26	39.02
Barclays Bank PLC	06746XBU6	05/16/18	05/13/21	100.000	0.000	3.5899	97.94	0.108965					14.38	
Barclays Bank PLC	06746XBZ5	05/14/18	05/14/21	100.000	VARIES	3.5104	93.04	0.098356					13.08	
Barclays Bank PLC	06746XCC5	05/25/18	05/21/26	100.000	0.000	3.9200	106.24	0.119934	0.122284	0.124681	0.127125	0.129616	43.79	45.52
Barclays Bank PLC	06746XCW1	05/30/18	05/30/23	100.000	VARIES	2.9247	7.32	0.008204	0.008092	0.007979	0.007864	0.007748	2.93	2.84
Barclays Bank PLC	06746XD34	06/29/18	06/27/24	100.000	0.000	3.8100	99.18	0.116280	0.118495	0.120752	0.123053	0.125397	42.28	43.90
Barclays Bank PLC	06746XD42	06/29/18	06/27/23	100.000	0.000	3.7300	97.02	0.113616	0.115735	0.117893	0.120092	0.122331	41.30	42.86
Barclays Bank PLC	06746XD75	05/31/18	05/31/23	100.000	VARIES	3.1075	8.99	0.010097	0.009952	0.009804	0.009654	0.009502	3.60	3.49
Barclays Bank PLC	06746XDT7	06/29/18	06/30/21	100.000	0.000	3.5300	91.63	0.107029					19.16	
Barclays Bank PLC	06746XE41	06/29/18	06/29/23	100.000	1.750	3.7100	95.16	0.109234	0.109457	0.111487	0.111752	0.113825	39.37	40.19

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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
								-----	-----	-----	-----	-----	-----	-----
Barclays Bank PLC	06746XE58	06/29/18	06/29/23	100.000	1.000	3.7100	95.72	0.110837	0.111862	0.113937	0.115020	0.117154	40.09	41.22
Barclays Bank PLC	06746XEK5	07/05/18	07/02/21	100.000	0.000	3.5099	90.46	0.104494	0.106328				19.24	
Barclays Bank PLC	06746XFD0	06/18/18	06/17/22	100.000	0.000	3.6600	96.36	0.111304	0.113341	0.115415			40.49	19.16
Barclays Bank PLC	06746XFE8	06/29/18	06/29/23	100.000	VARIES	3.3273	9.73	0.010418	0.010591	0.010768	0.010947	0.011129	3.78	3.91
Barclays Bank PLC	06746XG31	07/23/18	01/23/26	100.000	VARIES	3.8703	93.33	0.105008	0.106346	0.107355	0.108076	0.108531	38.41	38.96
Barclays Bank PLC	06746XGT4	07/31/18	07/30/21	100.000	0.000	3.5100	87.85	0.104527	0.106361				22.18	
Barclays Bank PLC	06746XGV9	07/18/18	07/16/21	100.000	0.000	3.5499	90.16	0.105779	0.107656				20.96	
Barclays Bank PLC	06746XH71	07/27/18	07/25/24	100.000	0.000	3.8699	97.55	0.116039	0.118284	0.120573	0.122906	0.125284	42.89	44.56
Barclays Bank PLC	06746XH89	07/27/18	04/25/23	100.000	0.000	3.7791	95.24	0.114181	0.116338	0.118537	0.120776	0.123059	41.78	43.37
Barclays Bank PLC	06746XHH9	07/31/18	07/31/23	100.000	1.750	3.7399	92.58	0.108126	0.110148	0.110389	0.112453	0.112738	39.64	40.48
Barclays Bank PLC	06746XHJ5	07/31/18	07/31/23	100.000	1.000	3.7400	93.12	0.109764	0.111816	0.112868	0.114979	0.116090	40.35	41.50
Barclays Bank PLC	06746XHK2	07/31/18	01/29/21	100.000	0.000	3.4500	86.30	0.102608					2.87	
Barclays Bank PLC	06746XHP1	08/03/18	08/04/21	100.000	0.000	3.5100	87.54	0.104536	0.106370				22.60	
Barclays Bank PLC	06746XJK0	07/31/18	07/31/23	100.000	VARIES	3.8007	91.35	0.106407	0.107295	0.107675	0.107634	0.107206	38.66	38.68
Barclays Bank PLC	06746XK28	08/01/18	07/29/21	100.000	0.000	3.6199	90.59	0.108012	0.109967				22.82	
Barclays Bank PLC	06746XKF9	08/31/18	02/26/21	100.000	0.000	3.4999	84.47	0.104165					5.73	
Barclays Bank PLC	06746KXK0	09/06/18	06/05/23	100.000	0.000	3.7091	89.05	0.111905	0.113981	0.116094	0.118247	0.120440	40.77	42.29
Barclays Bank PLC	06746KXZ5	09/06/18	09/03/21	100.000	0.000	3.5399	84.83	0.105449	0.107315				25.85	
Barclays Bank PLC	06746XL50	08/31/18	08/31/21	100.000	0.000	3.5400	85.47	0.105482	0.107329				25.55	
Barclays Bank PLC	06746XLB7	08/31/18	06/01/23	100.000	0.000	3.6892	89.22	0.111277	0.113330	0.115420	0.117549	0.119718	40.55	42.06
Barclays Bank PLC	06746XLE1	08/31/18	06/01/23	100.000	1.000	3.6891	88.41	0.109150	0.110139	0.112170	0.113214	0.115303	39.56	40.66
Barclays Bank PLC	06746XLJ0	08/31/18	03/03/21	100.000	0.000	3.5199	84.97	0.104873					6.50	
Barclays Bank PLC	06746XM34	08/31/18	08/31/23	100.000	VARIES	3.7102	85.89	0.103227	0.103923	0.104256	0.104268	0.104053	37.41	37.51
Barclays Bank PLC	06746XM42	09/04/18	08/31/21	100.000	0.000	3.5733	85.87	0.106501	0.108383				25.80	
Barclays Bank PLC	06746XME0	08/31/18	08/31/23	100.000	0.000	3.7100	89.71	0.110918	0.112952	0.115071	0.117182	0.119380	40.80	42.33
Barclays Bank PLC	06746XNG4	08/31/18	08/31/23	100.000	0.000	3.7100	89.71	0.110918	0.112952	0.115071	0.117182	0.119380	40.80	42.33
Barclays Bank PLC	06746XPP2	10/03/18	09/29/21	100.000	0.000	3.7899	87.97	0.113436	0.115586				30.79	
Barclays Bank PLC	06746XPX5	09/28/18	09/29/21	100.000	0.000	3.7200	86.85	0.111249	0.113319				30.19	
Barclays Bank PLC	06746XQ63	10/03/18	06/30/23	100.000	0.000	3.9789	92.51	0.120738	0.123140	0.125590	0.128088	0.130637	43.90	45.67
Barclays Bank PLC	06746XR62	09/26/18	09/26/24	100.000	0.000	3.9700	93.13	0.119298	0.121666	0.124081	0.126544	0.129056	43.83	45.59
Barclays Bank PLC	06746XRR1	11/05/18	10/29/21	100.000	0.000	3.8098	84.80	0.114054	0.116226				34.38	
Barclays Bank PLC	06746XRP0	10/31/18	10/31/23	100.000	0.000	3.9400	88.38	0.118327	0.120658	0.123035	0.125459	0.127930	43.30	45.03
Barclays Bank PLC	06746XRQ8	10/31/18	10/29/21	100.000	0.000	3.7700	84.44	0.112832	0.114959				34.01	
Barclays Bank PLC	06746XS20	10/22/18	10/21/21	100.000	0.000	3.7800	85.58	0.113154	0.115292				33.20	
Barclays Bank PLC	06746XTF0	11/05/18	08/03/23	100.000	0.000	3.9789	88.72	0.118395	0.120750	0.123153	0.125603	0.128102	43.75	45.51
Barclays Bank PLC	06746XVF7	11/30/18	11/30/21	100.000	0.000	3.6100	77.52	0.107716	0.109661				35.79	
Barclays Bank PLC	06746XW41	11/30/18	08/31/22	100.000	0.000	3.6834	79.20	0.109069	0.111056	0.113124	0.115184		40.12	27.41
Barclays Bank PLC	06746XW58	12/05/18	08/31/22	100.000	0.000	3.7217	79.49	0.110220	0.112248	0.114360	0.116464		40.55	27.71
Barclays Bank PLC	06746XX40	11/30/18	11/30/23	100.000	0.000	3.7600	80.84	0.112523	0.114638	0.116793	0.118989	0.121226	41.02	42.58
Barclays Bank PLC	06746XX73	12/05/18	11/30/21	100.000	0.000	3.6498	77.86	0.108936	0.110924				36.20	
Barclays Bank PLC	06746XXL2	11/09/18	05/06/22	100.000	0.000	3.8599	85.48	0.115703	0.117936	0.120212			42.30	15.03
Barclays Bank PLC	06746XXN8	12/05/18	09/05/23	100.000	0.000	3.7791	80.76	0.112086	0.114204	0.116362	0.118561	0.120801	41.23	42.80

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
Barclays Bank PLC	06746XYH0	11/15/18	11/15/21	100.000	0.000	3.7300	81.84	0.111560	0.113640					35.40	
Barclays Bank PLC	06746XZK2	12/24/18	12/22/23	100.000	0.000	3.5300	73.23	0.105142	0.106998	0.108887	0.110808	0.112764		38.22	39.58
Barclays Bank PLC	06746XZL0	12/24/18	12/23/21	100.000	0.000	3.3700	69.82	0.100072	0.101758					35.53	
Barclays Bank PLC	06746XZY2	12/26/18	12/23/21	100.000	0.000	2.7400	56.34	0.080349	0.081450					28.48	
Barclays Bank PLC	06746Y325	04/04/19	03/28/25	100.000	0.000	3.5099	62.52	0.102662	0.104464	0.106297	0.108163	0.110061		37.62	38.95
Barclays Bank PLC	06747A631	04/18/19	04/21/22	100.000	0.000	2.8999	50.27	0.084129	0.085349	0.086587				30.68	9.52
Barclays Bank PLC	06747A862	05/03/19	05/05/26	100.000	0.000	3.2600	55.22	0.095073	0.096623	0.098198	0.099798	0.101425		34.68	35.82
Barclays Bank PLC	06747B449	07/03/19	07/06/26	100.000	0.000	3.2200	48.90	0.092372	0.093859	0.095370	0.096905	0.098466		34.05	35.15
Barclays Bank PLC	06747B506	06/05/19	06/04/25	100.000	0.000	3.2000	51.20	0.093216	0.094707	0.096222	0.097762	0.099326		33.91	35.00
Barclays Bank PLC	06747B704	06/06/19	05/26/23	100.000	0.000	2.8899	46.08	0.083738	0.084948	0.086175	0.087420	0.088684		30.45	31.34
Barclays Bank PLC	06747C546	09/06/19	08/29/24	100.000	0.000	2.3000	30.65	0.065336	0.066084	0.066848	0.067612	0.068394		23.84	24.39
Barclays Bank PLC	06747C686	09/05/19	09/03/26	100.000	0.000	2.5000	33.41	0.071181	0.072071	0.072972	0.073884	0.074808		26.00	26.65
Barclays Bank PLC	06747D882	11/05/19	11/04/26	100.000	0.000	2.7100	31.61	0.077326	0.078373	0.079435	0.080512	0.081603		28.15	28.91
Barclays Bank PLC	06747G331	04/22/20	05/05/27	100.000	0.000	2.3999	16.66	0.067523	0.068333	0.069153	0.069983	0.070823		24.55	25.14
Barclays Bank PLC	06747H636	06/03/20	06/03/27	100.000	0.000	2.1700	12.56	0.060932	0.061593	0.062261	0.062937	0.063620		22.09	22.57
Barclays Bank PLC	06747J400	07/06/20	07/06/27	100.000	0.000	1.8800	9.14	0.052222	0.052713	0.053209	0.053709	0.054214		19.06	19.42
Barclays Bank PLC	06747M3U8	12/26/18	09/25/23	100.000	0.000	2.8095	57.85	0.081941	0.083093	0.084260	0.085443	0.086644		29.93	30.78
Barclays Bank PLC	06747M6P6	01/31/19	01/29/21	100.000	0.000	3.4500	67.88	0.100868						2.82	
Barclays Bank PLC	06747M6S0	01/31/19	01/31/24	100.000	0.000	3.6200	71.31	0.106115	0.108036	0.109991	0.111982	0.114009		39.13	40.56
Barclays Bank PLC	06747MA22	01/31/19	01/31/22	100.000	0.000	3.4400	67.68	0.100572	0.102302	0.104061				37.04	3.02
Barclays Bank PLC	06747MA63	01/25/19	01/25/21	100.000	0.000	3.4499	68.38	0.100876						2.42	
Barclays Bank PLC	06747MA89	01/25/19	01/25/21	100.000	0.000	3.4499	68.38	0.100877						2.42	
Barclays Bank PLC	06747MBN5	03/05/19	11/30/22	100.000	0.000	3.2591	60.73	0.095761	0.097321	0.098907	0.100519			34.85	32.83
Barclays Bank PLC	06747MC38	02/28/19	02/29/24	100.000	0.000	3.6879	69.66	0.108226	0.110211	0.112254	0.114313	0.116432		39.81	41.29
Barclays Bank PLC	06747MC87	03/05/19	02/28/22	100.000	0.000	3.1998	59.59	0.093162	0.094653	0.096167				34.18	5.48
Barclays Bank PLC	06747MCR5	02/28/19	02/26/21	100.000	0.000	3.3704	63.52	0.098418						5.41	
Barclays Bank PLC	06747MCT1	02/28/19	02/28/22	100.000	0.000	3.4800	65.64	0.101801	0.103572	0.105375				37.41	6.01
Barclays Bank PLC	06747MF92	03/29/19	06/25/21	100.000	0.000	3.1486	56.41	0.092347						16.07	
Barclays Bank PLC	06747MFA9	03/29/19	06/25/21	100.000	0.000	3.1486	56.41	0.092347						16.07	
Barclays Bank PLC	06747MFG6	03/29/19	03/31/22	100.000	0.000	3.1900	57.17	0.092927	0.094409	0.095915				33.99	8.54
Barclays Bank PLC	06747MG59	03/29/19	03/29/24	100.000	0.000	3.3800	60.64	0.098730	0.100398	0.102095	0.103821	0.105575		36.15	37.38
Barclays Bank PLC	06747MG67	04/03/19	03/31/22	100.000	0.000	3.1899	56.80	0.092893	0.094375	0.095880				33.98	8.53
Barclays Bank PLC	06747MGE0	03/29/19	03/31/23	100.000	0.000	3.2800	58.81	0.095675	0.097244	0.098839	0.100460	0.102107		35.01	36.17
Barclays Bank PLC	06747MGL4	03/06/19	03/03/21	100.000	0.000	3.1399	58.35	0.091369						5.66	
Barclays Bank PLC	06747MGT7	03/12/19	03/10/22	100.000	0.000	3.2000	58.93	0.093206	0.094698	0.096213				34.16	6.64
Barclays Bank PLC	06747MHG4	03/29/19	03/29/29*	100.000	4.600	3.7092	64.77	0.101677						0.41*	
Barclays Bank PLC	06747MHX7	03/29/19	06/30/21	100.000	0.000	3.1486	56.41	0.092387						16.54	
Barclays Bank PLC	06747MHY5	03/29/19	12/29/23	100.000	0.000	3.3592	60.26	0.098915	0.100577	0.102266	0.103984	0.105730		35.92	37.13
Barclays Bank PLC	06747MHZ2	04/03/19	12/30/22	100.000	0.000	3.2491	57.87	0.095467	0.097018	0.098594	0.100196			34.65	35.68
Barclays Bank PLC	06747MJ72	03/11/19	03/11/26	100.000	VARIES	3.1873	7.65	0.010978	0.011153	0.011331	0.011511	0.011695		4.02	4.15
Barclays Bank PLC	06747MJP2	03/14/19	03/14/29	100.000	VARIES	3.5244	10.14	0.013950	0.012884	0.013111	0.013342	0.013577		4.74	4.81
Barclays Bank PLC	06747MKF2	03/27/19	03/25/21	100.000	0.000	3.1399	56.43	0.091378						7.68	

* Called in 2021; reportable OID is computed to call date.

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
Barclays Bank PLC	06747MKK1	04/30/19	04/28/22	100.000	0.000	3.1900	54.29	0.092902	0.094383	0.095889				33.90	11.22
Barclays Bank PLC	06747MKS4	04/30/19	04/30/24	100.000	0.000	3.3800	57.58	0.098729	0.100398	0.102095	0.103820	0.105575		36.05	37.28
Barclays Bank PLC	06747MKT2	04/30/19	04/28/23	100.000	0.000	3.2800	55.85	0.095650	0.097218	0.098813	0.100433	0.102080		34.92	36.07
Barclays Bank PLC	06747MKU9	05/03/19	01/31/23	100.000	0.000	2.9015	49.06	0.083533	0.084745	0.085975	0.087222	0.088487		30.66	31.55
Barclays Bank PLC	06747MLB0	05/03/19	04/29/22	100.000	0.000	2.8499	48.15	0.082571	0.083748	0.084941				30.08	10.02
Barclays Bank PLC	06747MLW4	04/26/19	07/22/21	100.000	0.000	3.1487	53.95	0.090918	0.092350					18.53	
Barclays Bank PLC	06747MLX2	04/26/19	07/22/21	100.000	0.000	3.1487	53.95	0.090917	0.092348					18.53	
Barclays Bank PLC	06747MMQ6	04/30/19	10/28/21	100.000	0.000	3.1599	53.77	0.091986	0.093439					27.58	
Barclays Bank PLC	06747MMR4	05/03/19	10/29/21	100.000	0.000	2.8200	47.64	0.081668	0.082820					24.54	
Barclays Bank PLC	06747MNI1	04/11/19	04/11/22	100.000	VARIES	2.8762	4.93	0.007848	0.007961	0.008075				2.86	0.81
Barclays Bank PLC	06747MPF7	05/14/19	05/12/22	100.000	0.000	2.8500	47.25	0.082585	0.083762	0.084956				30.06	11.13
Barclays Bank PLC	06747MPG5	05/14/19	05/12/22	100.000	0.000	2.8500	47.25	0.082586	0.083762	0.084956				30.06	11.13
Barclays Bank PLC	06747MPH3	05/03/19	11/03/21	100.000	VARIES	3.2253	8.20	0.013447	0.013664					4.10	
Barclays Bank PLC	06747MPU4	05/01/19	04/29/21	100.000	0.000	3.0800	52.29	0.089554						10.57	
Barclays Bank PLC	06747MQ66	05/13/19	11/12/26	100.000	0.000	2.3000	38.07	0.066114	0.066875	0.067644	0.068421	0.069208		24.01	24.57
Barclays Bank PLC	06747MQR0	05/31/19	05/30/24	100.000	0.000	3.0400	49.03	0.088353	0.089696	0.091059	0.092443	0.093848		32.13	33.12
Barclays Bank PLC	06747MQS8	05/31/19	05/31/24	100.000	0.000	3.0400	49.04	0.088354	0.089697	0.091060	0.092444	0.093849		32.13	33.12
Barclays Bank PLC	06747MQT6	05/31/19	05/30/24	100.000	0.000	3.0400	49.04	0.088354	0.089697	0.091060	0.092444	0.093849		32.13	33.12
Barclays Bank PLC	06747MQZ2	06/05/19	02/28/23	100.000	0.000	2.8993	46.35	0.083442	0.084652	0.085879	0.087124	0.088387		30.56	31.45
Barclays Bank PLC	06747MR57	05/31/19	05/31/23	100.000	0.000	2.9400	47.40	0.085321	0.086576	0.087848	0.089140	0.090450		31.02	31.94
Barclays Bank PLC	06747MR81	06/05/19	05/31/22	100.000	0.000	2.8499	45.51	0.082565	0.083741	0.084934				30.01	12.66
Barclays Bank PLC	06747MRB4	05/31/19	05/31/22	100.000	0.000	2.8500	45.92	0.082599	0.083776	0.084970				30.02	12.66
Barclays Bank PLC	06747MRC2	06/05/19	05/28/21	100.000	0.000	2.7898	44.54	0.080740						11.87	
Barclays Bank PLC	06747MRQ1	05/31/19	05/31/29*	100.000	4.500	3.3743	53.22	0.092168						0.37*	
Barclays Bank PLC	06747MSK3	06/03/19	12/03/21	100.000	VARIES	3.2739	9.41	0.016233	0.016499					5.44	
Barclays Bank PLC	06747MSN7	05/30/19	05/25/22	100.000	0.000	2.9399	47.40	0.085284	0.086538	0.087810				31.02	12.64
Barclays Bank PLC	06747MSQ0	05/31/19	11/30/21	100.000	0.000	2.8300	45.59	0.081994	0.083155					27.19	
Barclays Bank PLC	06747MSR8	06/05/19	11/30/21	100.000	0.000	2.8199	45.03	0.081658	0.082810					27.07	
Barclays Bank PLC	06747MSS6	05/08/19	05/12/21	100.000	0.000	2.7899	46.72	0.080811						10.59	
Barclays Bank PLC	06747MU46	06/03/19	06/02/22	100.000	0.000	2.8500	45.68	0.082593	0.083770	0.084963				30.01	12.83
Barclays Bank PLC	06747MUJ3	05/22/19	05/19/22	100.000	0.000	2.8499	46.58	0.082578	0.083755	0.084948				30.04	11.72
Barclays Bank PLC	06747MV78	05/29/19	05/27/21	100.000	0.000	2.7999	45.19	0.081076						11.84	
Barclays Bank PLC	06747MVE3	05/22/19	05/20/22	100.000	0.000	2.8500	46.58	0.082585	0.083762	0.084956				30.04	11.81
Barclays Bank PLC	06747MVL7	05/29/19	05/29/29	100.000	VARIES	3.3999	54.07	0.093894	0.093301	0.092751	0.092272	0.091890		33.66	33.28
Barclays Bank PLC	06747MVV5	06/19/19	12/19/22	100.000	VARIES	3.3078	12.27	0.021956	0.021809	0.021660	0.022018			7.87	7.60
Barclays Bank PLC	06747MW85	06/28/19	06/28/24	100.000	0.000	3.0400	46.56	0.088354	0.089697	0.091061	0.092445	0.093850		32.06	33.04
Barclays Bank PLC	06747MWA0	06/28/19	06/30/23	100.000	0.000	2.9300	44.85	0.085034	0.086279	0.087543	0.088826	0.090127		30.84	31.75
Barclays Bank PLC	06747MWE2	07/03/19	06/30/22	100.000	0.000	2.8099	42.58	0.081371	0.082514	0.083674				29.50	14.98
Barclays Bank PLC	06747MWH5	07/03/19	03/31/23	100.000	0.000	2.8815	43.74	0.082937	0.084132	0.085344	0.086574	0.087821		30.29	31.17
Barclays Bank PLC	06747MXC5	06/28/19	06/30/22	100.000	0.000	2.8500	43.61	0.082611	0.083788	0.084982				29.95	15.21
Barclays Bank PLC	06747MXD3	07/03/19	06/30/21	100.000	0.000	2.7999	42.43	0.081070						14.51	
Barclays Bank PLC	06747MXV3	06/28/19	06/29/22	100.000	0.000	2.8500	43.61	0.082605	0.083783	0.084976				29.95	15.13

* Called in 2021; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
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Barclays Bank PLC	06747MYJ9	06/28/19	12/27/24	100.000	0.000	3.1200	47.81	0.090778	0.092194	0.093633	0.095093	0.096577	32.95	33.98
Barclays Bank PLC	06747MYK6	06/28/19	12/27/24	100.000	0.000	3.1200	47.81	0.090778	0.092194	0.093633	0.095093	0.096577	32.95	33.98
Barclays Bank PLC	06747MYU4	07/03/19	07/03/24	100.000	0.000	2.9900	45.35	0.085557	0.086836	0.088134	0.089452	0.090789	31.49	32.44
Barclays Bank PLC	06747MYV2	06/28/19	06/30/25	100.000	0.000	3.2000	49.05	0.093240	0.094732	0.096247	0.097787	0.099352	33.84	34.93
Barclays Bank PLC	06747MZ74	06/19/19	06/17/21	100.000	0.000	2.7999	43.57	0.081076					13.46	
Barclays Bank PLC	06747MZF6	07/02/19	07/01/21	100.000	0.000	2.7900	42.36	0.080782					14.54	
Barclays Bank PLC	06747MZK5	06/14/19	06/15/23	100.000	0.000	2.9300	46.04	0.085025	0.086271	0.087535	0.088817	0.090118	30.87	31.78
Barclays Bank PLC	06747MZM1	06/28/19	12/28/21	100.000	VARIES	2.7624	5.19	0.009489	0.009620				3.41	
Barclays Bank PLC	06747N2S2	07/26/19	07/31/24	100.000	0.000	2.9716	43.12	0.085044	0.086308	0.087590	0.088892	0.090213	31.23	32.16
Barclays Bank PLC	06747N2T0	07/26/19	07/31/24	100.000	0.000	2.9716	43.12	0.085044	0.086307	0.087590	0.088891	0.090212	31.23	32.16
Barclays Bank PLC	06747N2Y9	07/31/19	07/31/23	100.000	0.000	2.6600	38.23	0.075868	0.076877	0.077899	0.078936	0.079985	27.80	28.55
Barclays Bank PLC	06747N3E2	08/05/19	01/31/22	100.000	0.000	2.2325	31.71	0.063385	0.064093	0.064808			23.16	1.88
Barclays Bank PLC	06747N3J1	07/31/19	07/31/24	100.000	0.000	2.5801	37.07	0.073530	0.074478	0.075439	0.076412	0.077398	26.93	27.63
Barclays Bank PLC	06747N3K8	08/05/19	07/29/22	100.000	0.000	2.4099	34.26	0.068538	0.069364	0.070200	0.071046		25.07	14.75
Barclays Bank PLC	06747N3U6	08/05/19	04/28/23	100.000	0.000	2.4695	35.14	0.070702	0.071575	0.072459	0.073353	0.074259	25.72	26.36
Barclays Bank PLC	06747N5J9	07/31/19	07/31/25	100.000	0.000	2.4500	35.18	0.069734	0.070589	0.071453	0.072329	0.073215	25.52	26.15
Barclays Bank PLC	06747N5K6	08/05/19	07/31/24	100.000	0.000	2.5814	36.72	0.073543	0.074492	0.075453	0.076427	0.077414	26.93	27.63
Barclays Bank PLC	06747N5W0	07/10/19	07/09/21	100.000	0.000	2.8000	41.87	0.079964	0.081084				15.23	
Barclays Bank PLC	06747N6Z2	08/02/19	02/02/23	100.000	VARIES	2.7752	6.06	0.011682	0.011463	0.011622	0.011783	0.011947	4.16	4.26
Barclays Bank PLC	06747NAC8	08/30/19	08/28/24	100.000	0.000	2.2800	30.77	0.064777	0.065516	0.066262	0.067018	0.067782	23.64	24.18
Barclays Bank PLC	06747NAD6	08/30/19	08/28/24	100.000	0.000	2.2800	30.77	0.064777	0.065516	0.066263	0.067018	0.067782	23.64	24.18
Barclays Bank PLC	06747NAQ7	08/30/19	08/30/24	100.000	0.000	2.2798	30.77	0.064781	0.065511	0.066266	0.067013	0.067785	23.63	24.18
Barclays Bank PLC	06747NB37	08/30/19	08/31/23	100.000	0.000	2.2000	29.68	0.062462	0.063142	0.063844	0.064538	0.065256	22.78	23.28
Barclays Bank PLC	06747NB45	08/30/19	08/30/24	100.000	0.000	2.2800	30.77	0.064787	0.065517	0.066273	0.067020	0.067792	23.64	24.18
Barclays Bank PLC	06747NB60	09/05/19	08/31/22	100.000	0.000	2.1619	28.85	0.061341	0.061997	0.062674	0.063344		22.36	15.10
Barclays Bank PLC	06747NBA1	09/05/19	02/28/22	100.000	0.000	2.1599	28.83	0.061274	0.061936	0.062605			22.34	3.57
Barclays Bank PLC	06747NCC6	09/05/19	09/05/24	100.000	0.000	2.3100	30.85	0.065658	0.066416	0.067183	0.067959	0.068744	23.95	24.51
Barclays Bank PLC	06747NDT8	08/21/19	03/08/22	100.000	0.000	2.1497	29.55	0.061065	0.061721	0.062385			22.25	4.18
Barclays Bank PLC	06747NEG5	09/05/19	03/03/22	100.000	0.000	2.1599	28.83	0.061294	0.061956	0.062625			22.34	3.88
Barclays Bank PLC	06747NEN0	09/27/19	03/25/25	100.000	0.000	2.5300	32.23	0.072057	0.072968	0.073891	0.074826	0.075772	26.28	26.95
Barclays Bank PLC	06747NEP5	09/27/19	09/25/24	100.000	0.000	2.4600	31.33	0.070015	0.070876	0.071747	0.072630	0.073523	25.53	26.16
Barclays Bank PLC	06747NG32	10/03/19	06/30/23	100.000	0.000	2.1595	27.10	0.061607	0.062272	0.062945	0.063624	0.064311	22.30	22.78
Barclays Bank PLC	06747NG99	10/03/19	09/30/22	100.000	0.000	2.1000	26.35	0.059554	0.060179	0.060811	0.061450		21.67	16.47
Barclays Bank PLC	06747NGC2	10/03/19	03/31/23	100.000	0.000	2.1416	26.88	0.060760	0.061411	0.062069	0.062733	0.063405	22.11	22.59
Barclays Bank PLC	06747NGJ7	10/03/19	10/03/24	100.000	0.000	2.2800	28.63	0.064785	0.065524	0.066271	0.067026	0.067790	23.59	24.13
Barclays Bank PLC	06747NGL2	09/18/19	09/18/24	100.000	0.000	2.5500	33.15	0.072651	0.073577	0.074515	0.075465	0.076428	26.51	27.19
Barclays Bank PLC	06747NHF4	10/03/19	10/05/26	100.000	0.000	2.4700	31.04	0.070326	0.071194	0.072073	0.072963	0.073865	25.62	26.26
Barclays Bank PLC	06747NHP2	10/23/19	10/21/22	100.000	0.000	2.3300	27.94	0.066230	0.067001	0.067782	0.068572		24.09	19.80
Barclays Bank PLC	06747NHT4	10/02/19	10/02/24	100.000	0.000	2.3500	29.59	0.066821	0.067606	0.068400	0.069204	0.070017	24.34	24.91
Barclays Bank PLC	06747NHX5	10/02/19	10/02/24	100.000	0.000	2.3500	29.59	0.066821	0.067606	0.068400	0.069204	0.070017	24.34	24.91
Barclays Bank PLC	06747NJG0	10/25/19	04/24/25	100.000	0.000	2.6100	31.18	0.074399	0.075370	0.076354	0.077350	0.078359	27.09	27.80
Barclays Bank PLC	06747NJH8	10/25/19	10/23/24	100.000	0.000	2.5400	30.34	0.072348	0.073267	0.074198	0.075140	0.076094	26.34	27.01

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								2021 1st Period	2021 2nd Period	2021 3rd Period	2022 1st Period	2022 2nd Period	2022 3rd Period	2021
Barclays Bank PLC	06747QVF1	01/27/21	06/26/26	100.000	0.000	1.2699		0.035276	0.035462	0.035687	0.035914	0.036142	11.82	12.89
Barclays Bank PLC	06747QYE1	01/29/21	01/31/41	100.000	VARIABLE	2.0890		0.058028	0.058031	0.054575	0.051083	0.047608	18.74	17.97
Barclays Bank PLC	06747RAA3	04/16/21	04/14/28	100.000	0.000	1.8600			0.051666	0.052142	0.052627	0.053116	13.21	18.93
Barclays Bank PLC	06747T259	07/06/21	07/06/28	100.000	0.000	1.7400				0.048333	0.048754	0.049178	8.46	17.62
Barclays Bank PLC	06747W518	08/04/21	08/03/28	100.000	0.000	1.6100				0.044722	0.045080	0.045443	6.57	16.27
Barclays Bank PLC	06748E2V4	02/24/21	02/25/28	100.000	0.000	1.6800			0.046669	0.047061	0.047456	0.047855	14.38	17.11
Barclays Bank PLC	06748E2W2	02/24/21	07/23/26	100.000	0.000	1.2999			0.036110	0.036304	0.036540	0.036777	11.12	13.19
Barclays Bank PLC	06748E4K6	02/26/21	02/28/28	100.000	0.000	1.7600		0.048889	0.048893	0.049324	0.049758	0.050196	14.97	17.94
Barclays Bank PLC	06748ECE1	03/24/21	03/23/28	100.000	0.000	1.8500			0.051389	0.051861	0.052341	0.052825	14.28	18.85
Barclays Bank PLC	06748ECG6	03/24/21	09/24/26	100.000	0.000	1.4700			0.040833	0.041133	0.041436	0.041740	11.34	14.92
Barclays Bank PLC	06748ED42	03/31/21	03/30/28	100.000	0.000	2.0000			0.055556	0.056111	0.056672	0.057239	15.11	20.40
Barclays Bank PLC	06748EGJ6	04/30/21	04/28/28	100.000	0.000	1.9100			0.053055	0.053556	0.054068	0.054584	12.82	19.44
Barclays Bank PLC	06748EGK3	05/05/21	05/05/26	100.000	0.000	1.3500			0.037500	0.037753	0.038008	0.038264	8.86	13.67
Barclays Bank PLC	06748EJ53	04/28/21	04/27/28	100.000	0.000	1.9000			0.052778	0.053276	0.053782	0.054293	12.86	19.34
Barclays Bank PLC	06748EJ61	04/28/21	10/28/26	100.000	0.000	1.5300			0.042500	0.042825	0.043153	0.043483	10.35	15.52
Barclays Bank PLC	06748ENX7	05/26/21	11/27/26	100.000	0.000	1.5200			0.042224	0.042545	0.042868	0.043194	9.09	15.40
Barclays Bank PLC	06748ENY5	05/26/21	05/25/28	100.000	0.000	1.9000			0.052778	0.053276	0.053782	0.054293	11.37	19.31
Barclays Bank PLC	06748EPG2	05/28/21	05/31/28	100.000	0.000	1.9300		0.053611	0.053617	0.054134	0.054656	0.055184	11.44	19.61
Barclays Bank PLC	06748EPH0	06/03/21	06/02/26	100.000	0.000	1.4100			0.039166	0.039441	0.039719	0.039999	8.15	14.27
Barclays Bank PLC	06748ESX2	06/03/21	06/03/36	100.000	VARIABLE	2.5612			0.071145	0.069833	0.068504	0.067158	14.76	24.83
Barclays Bank PLC	06748EU84	06/23/21	12/23/26	100.000	0.000	1.5600			0.043333	0.043671	0.044011	0.044355	8.15	15.79
Barclays Bank PLC	06748EU92	06/23/21	06/22/28	100.000	0.000	1.8700			0.051944	0.052427	0.052917	0.053412	9.77	18.97
Barclays Bank PLC	06748EUZ4	06/30/21	06/30/28	100.000	0.000	1.8500			0.051389	0.051864	0.052344	0.052828	9.30	18.76
Barclays Bank PLC	06748EVE0	07/06/21	06/30/26	100.000	0.000	1.3100			0.036388	0.036619	0.036859	0.037100	6.37	13.23
Barclays Bank PLC	06748W3B7	07/28/21	07/27/28	100.000	0.000	1.6500			0.045833	0.046209	0.046591	0.046911	7.01	16.68
Barclays Bank PLC	06748W3C5	07/28/21	01/28/27	100.000	0.000	1.3700			0.038056	0.038316	0.038579	0.038852	5.82	13.83
Barclays Bank PLC	06748W3D3	07/30/21	07/31/28	100.000	0.000	1.6500			0.045834	0.046212	0.046593	0.046911	6.92	16.68
Barclays Bank PLC	06748W3L5	08/04/21	07/31/26	100.000	0.000	1.2107			0.033629	0.033828	0.034033	0.034234	4.94	12.20
BellSouth	079867AS6	12/13/95	12/15/95	25.235	VARIABLE	6.8500		0.184758	0.184759	0.184760	0.184762	0.184763	66.51	66.51
BEMIS COMPANY INC	081437AQ8	06/13/19	09/15/26	95.210	3.100	3.8632	9.16	0.016852	0.017177	0.017509	0.017847	0.018192	6.19	6.44
BETHEL OHIO LOC SCH DIST	086851DA7	07/28/20	11/01/21	98.859	0.000	0.9138	3.84	0.025154	0.025269	0.027888	0.028030	0.028142	7.57	
BETHEL OHIO LOC SCH DIST	086851DB5	07/28/20	11/01/22	97.741	0.000	1.0142	4.22	0.027608	0.027748	0.029684	0.029846	0.030009	9.98	8.39
BETHEL OHIO LOC SCH DIST	086851DC3	07/28/20	11/01/23	96.513	0.000	1.0921	4.48	0.029362	0.029522	0.030684	0.030846	0.031009	10.62	10.73
BETHEL OHIO LOC SCH DIST	086851DD1	07/28/20	11/01/24	94.579	0.000	1.3130	5.28	0.034612	0.034839	0.035984	0.036146	0.036309	12.53	12.69
BETHEL OHIO LOC SCH DIST	086851DE9	07/28/20	11/01/25	92.621	0.000	1.4630	5.77	0.037782	0.038008	0.039166	0.039328	0.039490	13.68	13.89
BIOMARIN PHARMACEUTICAL	09061GAH4	08/11/17	08/01/24	98.000	0.599	0.8955	9.57	0.007948	0.007984	0.008019	0.008055	0.008091	2.88	2.90
BLACKSTONE MORTGAGE TRUS	09257WAC4	03/27/18	03/15/23	98.500	4.750	5.0956	7.88	0.008466	0.008682	0.008903	0.009130	0.009362	3.13	3.29
BOFA Finance LLC	097097166	11/29/17	11/25/22	100.000	0.000	2.7075	86.64	0.081505	0.082608	0.083727	0.084860	0.085993	29.62	27.33
BOFA Finance LLC	097098297	02/28/19	02/28/25	100.000	0.000	3.3423	62.98	0.097576	0.099207	0.100865	0.102550	0.104264	35.83	37.03
BOFA Finance LLC	097098479	03/12/19	03/12/21	100.000	0.000	2.7766	50.99	0.080386					5.71	
BOFA Finance LLC	09709T5V9	07/29/21	07/29/36	100.000	VARIABLE	2.5499				0.070829	0.069785	0.068727	10.77	24.99
BOFA Finance LLC	09709T5W7	07/30/21	07/30/31	100.000	VARIABLE	2.1299				0.059165	0.058908	0.058648	8.93	21.18

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
BOFA Finance LLC	09709T5X5	08/03/21	08/03/31	100.000	VARIES	2.1400				0.059443	0.059039	0.058630	8.80	21.21
BOFA Finance LLC	09709TED9	04/10/18	05/01/23	100.000	0.250	3.1425	88.45	0.093962	0.095329	0.096718	0.098129	0.099562	34.24	35.24
BOFA Finance LLC	09709TGH8	09/28/18	03/28/23	100.000	0.000	3.6451	85.04	0.108840	0.110824	0.112844	0.114900	0.116994	39.91	41.38
BOFA Finance LLC	09709TGZ8	06/20/19	06/18/24	100.000	0.000	2.5962	40.28	0.074951	0.075924	0.076910	0.077908	0.078919	27.18	27.89
BOFA Finance LLC	09709THH7	01/27/20	09/01/22	103.250	0.125	1.7700	17.02	0.051262	0.051685	0.052112	0.052542		18.63	12.58
BOFA Finance LLC	09709THJ3	01/30/20	01/30/35*	100.000	VARIES	3.1839	29.15	0.087638	0.086822				2.63*	
BOFA Finance LLC	09709TJL6	12/27/18	12/27/23	100.000	0.000	3.6325	75.09	0.108436	0.110405	0.112411	0.114452	0.116531	39.41	40.85
BOFA Finance LLC	09709TJM4	01/31/19	01/26/24	100.000	0.000	3.3706	66.28	0.098405	0.100064	0.101750	0.103465	0.105209	36.24	37.47
BOFA Finance LLC	09709TJS1	09/28/18	09/28/23	100.000	0.000	3.7178	86.79	0.111167	0.113233	0.115338	0.117482	0.119666	40.78	42.31
BOFA Finance LLC	09709TKK6	11/30/18	11/30/23	100.000	0.000	3.7226	80.01	0.111322	0.113394	0.115505	0.117654	0.119844	40.58	42.10
BOFA Finance LLC	09709TKV2	02/04/19	02/04/21	100.000	0.000	2.8401	55.31	0.082300					2.72	
BOFA Finance LLC	09709TKW0	10/31/18	10/31/23	100.000	0.000	3.7689	84.42	0.112809	0.114935	0.117101	0.119308	0.121556	41.26	42.83
BOFA Finance LLC	09709TMV0	09/28/18	09/28/23	100.000	0.000	3.6449	85.04	0.108833	0.110816	0.112836	0.114892	0.116986	39.91	41.38
Bank of America Corp.	09709TNJ6	02/28/19	02/25/22	100.000	0.000	3.0213	56.81	0.087765	0.089090	0.090436			32.17	4.88
BOFA Finance LLC	09709TPF2	03/22/19	03/24/26	100.000	0.000	3.1229	56.58	0.090890	0.092309	0.093751	0.095215	0.096701	33.25	34.30
Bank of America Corp.	09709TPQ8	04/02/19	03/31/22	100.000	0.000	2.8493	50.70	0.082566	0.083742	0.084935			30.15	7.56
BOFA Finance LLC	09709TQE4	04/30/19	04/29/21	100.000	0.000	2.7200	46.16	0.078674					9.28	
BOFA Finance LLC	09709TJ1	05/28/19	05/26/22	100.000	0.000	2.7700	44.78	0.080173	0.081284	0.082409			29.14	11.95
BOFA Finance LLC	09709TSN2	05/28/19	05/26/22	100.000	0.000	2.7700	44.78	0.080174	0.081284	0.082410			29.14	11.95
BOFA Finance LLC	09709TSS1	05/28/19	05/26/22	100.000	0.000	2.7600	44.61	0.079872	0.080975	0.082092			29.03	11.90
BOFA Finance LLC	09709TSW2	05/28/19	05/26/22	100.000	0.000	2.7700	44.78	0.080174	0.081284	0.082410			29.14	11.95
BOFA Finance LLC	09709TTC5	08/30/19	03/02/23	100.000	0.000	2.0808	28.06	0.059015	0.059629	0.060249	0.060876	0.061509	21.50	21.95
BOFA Finance LLC	09709TTF8	08/30/19	03/04/21	100.000	0.000	1.9095	25.73	0.054071					3.41	
BOFA Finance LLC	09709TTW1	07/31/19	01/31/23	100.000	0.000	2.2849	32.78	0.064928	0.065670	0.066420	0.067179	0.067946	23.73	24.28
BOFA Finance LLC	09709TUA7	07/31/19	01/31/24	100.000	0.000	2.3707	34.03	0.067423	0.068222	0.069031	0.069849	0.070677	24.66	25.25
BOFA Finance LLC	09709TUH2	09/30/19	06/30/21	100.000	0.000	1.7242	21.75	0.048933					8.76	
BOFA Finance LLC	09709TVC2	09/18/19	09/16/22	100.000	0.000	2.2021	28.58	0.062516	0.063205	0.063901	0.064604		22.78	16.42
BOFA Finance LLC	09709TVP3	10/31/19	11/02/21	100.000	0.000	1.7400	20.48	0.049182	0.049609				14.88	
BOFA Finance LLC	09709TUV9	11/27/19	11/25/22	100.000	0.000	1.9000	20.92	0.053780	0.054291	0.054806	0.055327		19.49	17.85
BOFA Finance LLC	09709TXD8	11/27/19	11/28/24	100.000	0.000	2.3000	25.35	0.065371	0.066122	0.066883	0.067652	0.068430	23.72	24.27
BOFA Finance LLC	09709TYU9	01/31/20	01/31/23	100.000	0.000	1.7000	15.69	0.047624	0.048028	0.048437	0.048848	0.049264	17.34	17.64
BOFA Finance LLC	09709TZV6	02/28/20	03/02/23	100.000	0.000	1.7400	14.70	0.048763	0.049187	0.049615	0.050047	0.050482	17.73	18.04
City of Boston, MA	100853GH7	11/04/09	09/15/24	89.556	6.050	7.2063	67.43	0.024198	0.025070	0.025973	0.026909	0.027878	9.06	9.72
BP CAPITAL MARKETS AMERI	10373QAL4	12/14/18	05/10/23	96.839	2.750	3.5309	14.09	0.019875	0.020226	0.020583	0.020947	0.021317	7.25	7.51
BP CAPITAL MARKETS AMERI	10373QAT7	12/14/18	05/04/26	95.741	3.119	3.7851	10.65	0.015055	0.015340	0.015630	0.015926	0.016227	5.50	5.71
BP CAPITAL MARKETS AMERI	10373QAU4	12/14/18	09/16/21	96.502	2.112	3.4532	25.69	0.036002	0.036624				9.29	
BP CAPITAL MARKETS AMERI	10373QAV2	12/14/18	01/16/27	94.278	3.017	3.8468	12.87	0.017994	0.018340	0.018692	0.019052	0.019418	6.66	6.91
BP CAPITAL MARKETS AMERI	10373QAW0	12/14/18	11/28/23*	98.310	3.216	3.5913	6.63	0.009369	0.009537	0.009709			3.34*	
BP CAPITAL MARKETS AMERI	10373QAY6	12/14/18	04/14/24*	98.067	3.224	3.6258	6.99	0.009842	0.010021	0.010202			3.52*	
BP CAPITAL MARKETS AMERI	10373QAZ3	12/14/18	04/14/27	97.935	3.588	3.8804	4.48	0.006326	0.006449	0.006574	0.006701	0.006831	2.32	2.41
BP CAPITAL MARKETS AMERI	10373QBA7	12/14/18	09/19/22*	96.498	2.520	3.5213	18.49	0.025939	0.026396				5.03*	
BRAZOS TEX INDPT SCH DIS	106239FA9	03/23/21	02/15/23	99.058	0.000	0.5002			0.013763	0.013791	0.013825	0.013860	3.83	4.98

* Called in 2021; 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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Citigroup Inc.	17298CAP3	05/28/15	05/26/22	100.000	0.000	3.0095		0.098506	0.099989	0.101493			35.83	14.72
Citigroup Inc.	17298CAQ1	05/28/15	05/26/22	100.000	0.000	3.0095		0.098506	0.099989	0.101493			35.83	14.72
Citigroup Inc.	17298CAR9	05/28/15	05/28/35	100.000	VARIES	4.3835		0.106452	0.108141	0.110396	0.112700	0.115055	38.76	40.31
Citigroup Inc.	17298CAT5	05/27/15	05/27/25	100.000	VARIES	2.5639		0.007131	0.007223	0.007315	0.007409	0.007504	2.59	2.66
Citigroup Inc.	17298CB56	04/04/16	10/05/21	100.000	0.250	2.6050	129.91	0.080446	0.081403				22.21	
Citigroup Inc.	17298CB64	04/04/16	04/05/21	100.000	0.000	2.4511	122.48	0.075982					7.14	
Citigroup Inc.	17298CBT4	06/30/15	06/30/22	100.000	0.000	3.2000		0.105847	0.107541	0.109261			38.41	19.56
Citigroup Inc.	17298CBV9	06/30/15	06/30/22	100.000	0.000	3.2000		0.105847	0.107541	0.109261			38.41	19.56
Citigroup Inc.	17298CDH8	09/02/15	03/04/21	100.000	0.300	1.6120		0.047827					3.01	
Citigroup Inc.	17298CDJ4	08/31/15	08/31/22	100.000	0.000	3.1499		0.101731	0.101648	0.104961	0.104875		37.51	25.38
Citigroup Inc.	17298CDK1	08/31/15	08/31/22	100.000	0.000	3.1499		0.101731	0.101648	0.104961	0.104875		37.51	25.38
Citigroup Inc.	17298CDV7	10/02/15	04/01/21	100.000	0.250	2.6650		0.083516					7.52	
Citigroup Inc.	17298CFQ6	12/01/17	12/01/27	100.000	VARIES	2.8600	13.64	0.010907	0.011063	0.011221	0.011381	0.011544	3.96	4.08
Citigroup Inc.	17298CFV5	01/22/18	01/22/28	100.000	VARIES	3.0673	11.68	0.009999	0.010152	0.010308	0.010466	0.010626	3.68	3.79
Citigroup Inc.	17298CGC6	08/16/18	08/16/28	100.000	VARIES	3.4666	6.66	0.006544	0.006660	0.006776	0.006896	0.007016	2.44	2.53
Citigroup Inc.	17298CGD4	09/26/18	09/26/28	100.000	VARIES	3.8142	6.39	0.006554	0.006679	0.006806	0.006936	0.007068	2.41	2.50
Citigroup Inc.	17298CGK8	11/20/18	11/20/23	100.000	VARIES	3.5118	7.26	0.008954	0.009112	0.009272	0.009434	0.009600	3.26	3.38
Citigroup Inc.	17298CGL6	11/28/18	11/28/28	100.000	VARIES	3.8162	13.39	0.016045	0.015291	0.014522	0.014799	0.015082	5.59	5.30
Citigroup Inc.	17298CGS1	03/29/19	03/29/29	100.000	VARIES	3.1121	9.72	0.013839	0.012913	0.013114	0.013318	0.013525	4.75	4.80
Citigroup Inc.	17298CGZ5	06/19/19	06/19/26	100.000	VARIES	2.5629	8.68	0.014775	0.014281	0.014464	0.014649	0.014837	5.23	5.24
Citigroup Inc.	17298CJ74	03/04/20	03/04/30	100.000	VARIES	1.9573	2.74	0.009020	0.008684	0.008345	0.008003	0.008081	3.11	2.91
Citigroup Inc.	17298CJ82	03/20/20	03/20/30	100.000	VARIES	2.2121	2.99	0.010350	0.009918	0.009480	0.009038	0.009138	3.56	3.30
Citigroup Inc.	1730T02B4	10/30/14	10/30/34	100.000	VARIES	4.5064		0.115030	0.116028	0.117049	0.118093	0.119161	41.71	42.45
Citigroup Inc.	1730T02D0	10/31/14	10/31/29	100.000	VARIES	4.0094		0.096144	0.096876	0.097623	0.098385	0.099163	34.83	35.38
Citigroup Inc.	1730T02P3	10/31/14	10/31/34	100.000	VARIES	4.7455		0.115802	0.115572	0.115336	0.115095	0.114848	41.62	41.45
Citigroup Inc.	1730T02V0	11/26/14	11/26/34	100.000	VARIES	4.2546		0.102624	0.104753	0.106927	0.109148	0.111416	37.48	39.05
Citigroup Funding, Inc.	1730T03J6	12/29/14	12/29/34	100.000	VARIES	4.3208		0.113954	0.114666	0.115394	0.116053	0.116726	41.15	41.66
Citigroup Inc.	1730T03V9	01/30/15	02/01/22	100.000	0.000	2.8404		0.092147	0.093455	0.094783			33.80	2.84
Citigroup Inc.	1730T03W7	01/30/15	01/30/35	100.000	VARIES	3.9694		0.108817	0.110943	0.113112	0.115324	0.117258	40.21	41.74
Citigroup Inc.	1730T03Z0	01/30/15	02/01/22	100.000	0.000	2.8404		0.092147	0.093455	0.094783			33.80	2.84
Citigroup Inc.	1730T04J5	02/26/15	02/28/22	100.000	0.000	2.2326		0.069693	0.069322	0.071258			25.56	4.13
Citigroup Inc.	1730T04L0	02/26/15	02/28/22	100.000	0.000	2.2326		0.069693	0.069322	0.071258			25.56	4.13
Citigroup Inc.	1730T05X3	03/30/15	03/30/22	100.000	0.000	2.9238		0.095273	0.096666	0.098079			34.80	8.73
Citigroup Inc.	1730T05Y1	03/30/15	03/30/22	100.000	0.000	2.9238		0.095273	0.096666	0.098079			34.80	8.73
Citigroup Inc.	1730T06D6	03/27/15	03/27/25	100.000	VARIES	3.1775		0.091141	0.090979	0.090769	0.090555	0.090252	32.75	32.59
Citigroup Inc.	1730T06L8	03/23/15	03/23/22	100.000	0.000	2.8171		0.091269	0.092554	0.093858			33.34	7.70
Citigroup Inc.	1730T06V6	04/29/15	04/28/22	100.000	0.000	2.7395		0.088375	0.089585	0.090812			32.19	10.63
Citigroup Inc.	1730T06X2	04/29/15	04/28/22	100.000	0.000	2.7395		0.088375	0.089585	0.090812			32.19	10.63
Citigroup Inc.	1730T07D5	04/27/15	04/27/25	100.000	VARIES	2.3818		0.065155	0.065262	0.065369	0.065478	0.065589	23.49	23.57
Citigroup Inc.	1730T07K9	04/30/15	04/30/35	100.000	VARIES	4.1098		0.101875	0.101654	0.101428	0.101198	0.101176	36.61	36.46
Citigroup Inc.	1730T0A58	10/22/13	10/22/33	100.000	VARIES	4.6765		0.104521	0.105429	0.106359	0.107848	0.109372	37.92	38.77
Citigroup Inc.	1730T0A82	11/15/13	11/15/28	100.000	VARIES	4.5367		0.108786	0.109731	0.110697	0.111880	0.113089	39.42	40.17

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
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Citigroup Inc.	1730T0Z28	10/07/14	10/07/21	100.000	1.000	3.1430		0.099554	0.100682					27.68	
Citigroup Inc.	1730T0Z85	10/08/14	10/07/21	100.000	1.000	3.0942	205.02	0.097708	0.098790					27.16	
Citigroup Funding, Inc.	1730T0ZJ1	11/27/12	11/27/22	100.000	VARIES	1.5729		0.017037	0.017171	0.017306	0.017442			6.17	5.67
Citigroup Inc.	1730T3AV5	08/31/15	08/31/35	100.000	VARIES	4.4143		0.103231	0.103417	0.107073	0.107280	0.111088		38.19	39.61
Citigroup Inc.	1730T3AW3	08/31/15	08/31/35	100.000	VARIES	4.4100		0.105023	0.104108	0.106662	0.105755	0.108374		38.37	38.98
Citigroup Inc.	1730T3AX1	09/30/15	09/30/35	100.000	VARIES	4.3723		0.101540	0.102366	0.103211	0.105122	0.107076		36.86	37.85
Citigroup Inc.	1730T3AY9	10/30/15	10/30/35	100.000	VARIES	4.3036		0.102207	0.103522	0.104865	0.107057	0.109297		37.19	38.42
Citigroup Inc.	1730T3AZ6	11/30/15	11/30/35	100.000	VARIES	4.3523		0.106161	0.107381	0.108628	0.110843	0.113107		38.51	39.64
Citigroup Inc.	17321F755	11/05/13	11/03/22	100.000	0.000	3.6500		0.130577	0.132960	0.135386	0.137857			47.72	41.33
Citigroup Inc.	17323P140	03/03/16	09/01/23	100.000	0.000	3.0322	156.40	0.096426	0.097888	0.099372	0.100878	0.102408		35.33	36.41
Citigroup Inc.	17323P249	02/03/16	08/03/23	100.000	0.000	2.9606	155.29	0.093868	0.095258	0.096668	0.098099	0.099551		34.46	35.48
Citigroup Inc.	17323P314	11/24/15	11/26/21	100.000	0.000	2.8522		0.091293	0.092595					29.90	
Citigroup Inc.	17323P363	02/03/16	08/03/23	100.000	0.000	2.9606	155.29	0.093868	0.095258	0.096668	0.098099	0.099551		34.46	35.48
Citigroup Inc.	17323P496	01/05/16	07/06/23	100.000	0.000	3.1941	171.28	0.102334	0.103968	0.105629	0.107316	0.109030		37.71	38.93
Citigroup Inc.	17323Q643	10/05/15	04/04/23	100.000	0.000	3.1923		0.103879	0.105537	0.107222	0.108933	0.110672		37.99	39.21
Citigroup Inc.	17323Q692	09/18/15	03/20/23	100.000	0.000	3.1459		0.102164	0.103771	0.105404	0.107062	0.108746		37.40	38.58
Citigroup Global Markets	17324C2F2	04/29/16	10/29/21	100.000	0.250	N/A	129.00	0.081174	0.082148					24.37	
Citigroup Global Markets	17324C2G0	04/29/16	10/29/21	100.000	0.250	2.6262	129.00	0.081173	0.082148					24.37	
Citigroup Global Markets	17324C2J4	05/24/16	05/24/21	100.000	VARIES	2.5076	114.14	0.069408						9.93	
Citigroup Global Markets	17324C2Z8	04/29/16	04/30/21	100.000	0.000	2.4478	120.40	0.075866						9.03	
Citigroup Global Markets	17324C3D6	05/31/16	12/01/21	100.000	0.400	2.6323	126.41	0.080868	0.081786					26.85	
Citigroup Global Markets	17324C3E4	05/27/16	05/27/21	100.000	0.000	2.5425	123.10	0.079128						11.55	
Citigroup Global Markets	17324C3Y0	07/05/16	01/03/22	100.000	0.400	2.3787	111.11	0.071520	0.072238	0.072965				26.13	0.15
Citigroup Global Markets	17324C3Z7	07/05/16	07/02/21	100.000	0.000	2.2351	104.92	0.067845	0.068603					12.42	
Citigroup Global Markets	17324C6L5	08/30/16	08/30/21	100.000	0.000	2.1695	98.20	0.064975	0.065321					15.72	
Citigroup Global Markets	17324C6M3	08/02/16	02/02/22	100.000	0.300	2.3124	106.20	0.069618	0.070327	0.071044				25.40	2.20
Citigroup Global Markets	17324CA55	09/02/16	03/03/22	100.000	0.300	2.2650	101.89	0.068066	0.068743	0.069427				24.79	4.30
Citigroup Global Markets	17324CAQ9	09/30/16	03/31/22	100.000	0.250	2.2317	98.54	0.067102	0.067773	0.068452				24.40	6.09
Citigroup Global Markets	17324CBD7	11/02/16	05/03/22	100.000	0.250	2.4155	104.69	0.073165	0.073965	0.074774				26.58	9.12
Citigroup Global Markets	17324CBN5	11/02/16	11/02/21	100.000	0.000	2.3120	100.46	0.070406	0.071220					21.34	
Citigroup Global Markets	17324CC53	11/28/16	05/26/22	100.000	0.250	2.7754	118.88	0.085259	0.086346	0.087448				30.97	12.68
Citigroup Global Markets	17324CCV6	12/13/16	12/13/16	100.000	VARIES	0.8469	19.07	0.013328	0.013385	0.013442	0.013432	0.013421		4.81	4.84
Citigroup Global Markets	17324CD29	12/28/16	06/27/22	100.000	0.500	3.0613	128.40	0.094223	0.095452	0.096701				34.15	17.02
Citigroup Global Markets	17324CDA1	12/30/16	01/02/24	100.000	0.000	3.3300	141.33	0.103854	0.105583	0.107341	0.109128	0.110945		38.32	39.61
Citigroup Global Markets	17324CDP8	01/30/17	07/28/22	100.000	0.500	3.0985	127.02	0.094257	0.095502	0.096767	0.098051			34.54	20.26
Citigroup Global Markets	17324CDY9	01/31/17	01/31/24	100.000	0.000	3.3783	140.33	0.105514	0.107297	0.109109	0.110952	0.112826		38.85	40.17
Citigroup Global Markets	17324CED4	02/16/17	02/16/27	100.000	VARIES	2.9107	18.82	0.012401	0.012581	0.012764	0.012950	0.013139		4.55	4.68
Citigroup Global Markets	17324CEW2	02/28/17	08/26/22	100.000	0.750	2.9987	119.50	0.090134	0.091173	0.092227	0.093298			32.90	21.87
Citigroup Global Markets	17324CFE1	03/10/17	03/10/27	100.000	VARIES	2.9100	15.34	0.010268	0.010418	0.010569	0.010723	0.010879		3.76	3.87
Citigroup Global Markets	17324CGS9	04/28/17	10/28/22	100.000	0.750	2.9296	111.51	0.087865	0.088847	0.089843	0.090854			31.93	26.87
Citigroup Global Markets	17324CHQ2	05/03/17	05/03/27	100.000	VARIES	2.7384	14.35	0.010204	0.010343	0.010485	0.010628	0.010774		3.71	3.82
Citigroup Global Markets	17324CHX7	05/31/17	05/31/22	100.000	0.000	2.7124	101.45	0.082795	0.083918	0.085056				30.08	12.67

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	----- 2021	----- 2022		
Citigroup Global Markets	17326W134	02/05/19	02/03/21	100.000	0.000	3.4498	67.37	0.100854							3.23	
Citigroup Global Markets	17326W274	02/05/19	09/06/22	100.000	0.000	3.6717	71.86	0.108054	0.110038	0.112058	0.114115				39.72	27.82
Citigroup Global Markets	17326W282	03/05/19	03/04/26	100.000	0.000	3.7445	69.98	0.109956	0.112014	0.114112	0.116248	0.118425			40.44	41.97
Citigroup Global Markets	17326W423	02/21/19	08/18/22	100.000	0.000	3.2955	62.75	0.096115	0.097699	0.099309	0.100945				35.31	22.84
Citigroup Global Markets	17326W696	06/05/19	06/03/22	100.000	0.000	2.6587	42.41	0.076825	0.077846	0.078881					27.90	11.99
Citigroup Global Markets	17326W779	03/05/19	11/02/22	100.000	0.000	3.4589	64.55	0.101705	0.103464	0.105253	0.107073				37.14	32.01
Citigroup Global Markets	17326W795	03/05/19	03/03/21	100.000	0.000	3.0964	57.62	0.090052							5.58	
Citigroup Global Markets	17326X595	11/15/18	11/14/23	100.000	0.000	4.0525	89.16	0.121961	0.124432	0.126953	0.129526	0.132150			44.59	46.41
Citigroup Global Markets	17326X819	01/04/19	01/05/26	100.000	0.000	4.1130	84.47	0.121458	0.123956	0.126505	0.129107	0.131762			45.06	46.94
Citigroup Global Markets	17326Y2M7	03/05/19	03/03/22	100.000	0.000	3.2140	59.85	0.093634	0.095138	0.096667					34.34	5.99
Citigroup Global Markets	17326Y2P0	11/02/18	11/04/21	100.000	0.000	3.6919	82.42	0.110359	0.112396						33.81	
Citigroup Global Markets	17326Y2U9	02/25/19	02/25/21	100.000	0.000	3.0879	58.35	0.089810							4.85	
Citigroup Global Markets	17326Y3D6	01/30/19	01/27/21	100.000	0.000	3.3884	66.64	0.098959							2.57	
Citigroup Global Markets	17326Y3H7	06/04/19	06/03/22	100.000	0.000	2.7045	43.23	0.078208	0.079265	0.080337					28.40	12.21
Citigroup Global Markets	17326Y4G8	04/26/19	04/27/29	100.000	2.000	3.7071	63.22	0.106765	0.106685	0.108662	0.108617	0.110630			38.53	39.23
Citigroup Global Markets	17326Y4M5	07/03/19	07/01/22	100.000	0.000	2.4527	37.10	0.070657	0.071524	0.072401					25.59	13.03
Citigroup Global Markets	17326Y5J1	03/20/19	03/18/21	100.000	0.000	2.5319	45.84	0.073026							5.62	
Citigroup Global Markets	17326Y5K8	06/14/19	12/15/22	100.000	0.000	2.5783	40.44	0.074430	0.075389	0.076361	0.077346				27.00	26.45
Citigroup Global Markets	17326Y5W2	05/31/19	06/02/22	100.000	0.000	2.8420	45.79	0.082371	0.083542	0.084729					29.93	12.79
Citigroup Global Markets	17326Y5Z5	09/28/18	09/30/21	100.000	0.000	3.5957	83.85	0.107280	0.109209						29.21	
Citigroup Global Markets	17326Y6Q4	06/28/19	06/28/24*	100.000	0.000	2.5844	39.49	0.074609	0.075573						13.36*	
Citigroup Global Markets	17326YAH9	07/03/19	07/03/24	100.000	0.000	2.5848	39.13	0.073668	0.074620	0.075584	0.076561	0.077550			27.03	27.74
Citigroup Global Markets	17326YAR7	06/05/19	06/03/22	100.000	0.000	2.6588	42.41	0.076830	0.077851	0.078886					27.90	11.99
Citigroup Global Markets	17326YB62	02/20/19	02/17/22	100.000	0.000	3.2683	62.32	0.095284	0.096841	0.098423					35.00	4.53
Citigroup Global Markets	17326YCA2	04/26/19	04/26/29	100.000	VARIABLES	3.0551	8.66	0.012854	0.012011	0.012195	0.012381	0.012570			4.43	4.45
Citigroup Global Markets	17326YDF0	05/10/19	05/12/22	100.000	0.000	2.9343	49.01	0.085164	0.086414	0.087681					31.01	11.49
Citigroup Global Markets	17326YDZ6	03/13/19	03/11/21	100.000	0.000	3.0633	56.28	0.089046							6.23	
Citigroup Global Markets	17326YF68	03/29/19	03/28/24	100.000	0.000	3.1838	57.05	0.092723	0.094199	0.095698	0.097222	0.098770			33.92	35.01
Citigroup Global Markets	17326YFF8	05/03/19	05/05/22	100.000	0.000	2.9032	49.07	0.084222	0.085444	0.086685					30.68	10.75
Citigroup Global Markets	17326YFG6	02/28/19	03/01/22	100.000	VARIABLES	2.5400	47.10	0.071635	0.072030	0.072944					26.02	4.38
Citigroup Global Markets	17326YFJ0	06/28/19	12/31/24	100.000	0.000	2.6784	40.95	0.077442	0.078479	0.079530	0.080595	0.081674			28.07	28.82
Citigroup Global Markets	17326YFK7	04/03/19	04/01/22	100.000	0.000	2.9546	52.53	0.085750	0.087016	0.088302					31.33	7.95
Citigroup Global Markets	17326YFQ4	04/30/19	10/30/24	100.000	0.000	3.2236	54.87	0.093943	0.095458	0.096996	0.098560	0.100148			34.28	35.39
Citigroup Global Markets	17326YG34	06/28/19	06/30/22	100.000	0.000	2.3796	36.33	0.068496	0.069311	0.070136					24.81	12.55
Citigroup Global Markets	17326YGW0	03/29/19	03/30/22	100.000	0.000	2.9164	52.17	0.084615	0.085849	0.087101					30.91	7.75
Citigroup Global Markets	17326YJF4	02/28/19	03/02/22	100.000	0.000	3.3909	63.92	0.099102	0.100782	0.102491					36.38	6.25
Citigroup Global Markets	17326YJM9	03/05/19	03/04/21	100.000	0.000	3.0869	57.44	0.089773							5.66	
Citigroup Global Markets	17326YK96	03/29/19	03/31/22	100.000	0.000	2.9227	52.29	0.084805	0.086045	0.087302					30.98	7.77
Citigroup Global Markets	17326YL20	10/31/18	10/29/21	100.000	0.000	3.1711	70.67	0.093797	0.095285						28.22	
Citigroup Global Markets	17326YLG9	11/16/18	11/18/21	100.000	0.000	3.6795	80.59	0.109963	0.111986						35.22	
Citigroup Global Markets	17326YLJ3	09/12/18	09/10/21	100.000	0.000	3.4831	82.80	0.103650	0.105455						26.13	
Citigroup Global Markets	17326YLW4	12/11/18	12/11/25	100.000	VARIABLES	3.4423	10.49	0.012725	0.012944	0.013167	0.013394	0.013624			4.63	4.79

* Called in 2021; reportable OID is computed to call date.

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
								-----	-----	-----	-----	-----	-----	-----	
Citigroup Global Markets	17326YMA1	09/28/18	09/30/21	100.000	0.000	3.5948	83.83	0.107252	0.109180					29.20	
Citigroup Global Markets	17326YML7	02/05/19	02/04/21	100.000	0.000	3.1450	61.29	0.091539						3.02	
Citigroup Global Markets	17326YNA0	03/04/19	03/03/22	100.000	0.000	3.2230	60.12	0.093917	0.095430	0.096968				34.44	6.01
Citigroup Global Markets	17326YNG7	03/29/19	03/31/21	100.000	0.000	2.5320	45.18	0.073043						6.50	
Citigroup Global Markets	17326YNS1	03/29/19	04/01/24	100.000	0.500	3.2003	57.24	0.092799	0.093840	0.095341	0.096422	0.097965		33.82	34.75
Citigroup Global Markets	17326YNT9	03/29/19	04/01/24	100.000	0.000	3.2016	57.38	0.093288	0.094782	0.096299	0.097840	0.099407		34.12	35.22
Citigroup Global Markets	17326YP83	02/28/19	03/02/22	100.000	0.000	3.3909	63.92	0.099102	0.100782	0.102491				36.38	6.25
Citigroup Global Markets	17326YQE9	03/01/19	03/02/21	100.000	0.000	3.0810	57.68	0.089607						5.47	
Citigroup Global Markets	17326YQL3	04/15/19	04/14/22	100.000	0.000	3.0130	52.53	0.087528	0.088846	0.090185				31.95	9.29
Citigroup Global Markets	17326YRY4	12/26/18	12/23/21	100.000	0.000	3.5858	74.21	0.106911	0.108828					37.98	
Citigroup Global Markets	17326YS49	11/15/18	11/12/21	100.000	0.000	3.7806	82.99	0.113151	0.115290					35.58	
Citigroup Global Markets	17326YS72	04/23/19	04/21/22	100.000	0.000	3.0064	51.72	0.087320	0.088632	0.089964				31.86	9.90
Citigroup Global Markets	17326YS98	03/29/19	03/31/22	100.000	0.000	2.9227	52.29	0.084805	0.086045	0.087302				30.98	7.77
Citigroup Global Markets	17326YSN7	02/28/19	03/04/24	100.000	0.000	3.5717	67.41	0.104688	0.106558	0.108461	0.110398	0.112370		38.47	39.85
Citigroup Global Markets	17326YTV8	09/25/18	09/25/23	100.000	1.000	3.1087	71.97	0.090094	0.091495	0.092053	0.093484	0.094074		32.87	33.59
Citigroup Global Markets	17326YU95	03/13/19	03/13/26	100.000	0.000	3.6227	66.80	0.106200	0.108123	0.110082	0.112076	0.114106		39.00	40.42
Citigroup Global Markets	17326YVM5	01/31/19	02/02/22	100.000	0.000	3.5319	69.53	0.103417	0.105244	0.107102				38.11	3.32
Citigroup Global Markets	17326YW51	05/31/19	06/03/22	100.000	0.000	2.6953	43.39	0.077954	0.079004	0.080069				28.31	12.17
Citigroup Global Markets	17326YWM4	07/02/19	01/03/23	100.000	0.000	2.5315	38.38	0.072115	0.073027	0.073952	0.074888	0.075836		26.45	27.13
Citigroup Global Markets	17326YX43	05/22/19	05/20/22	100.000	0.000	2.8898	47.25	0.083790	0.085001	0.086229				30.48	11.99
Citigroup Global Markets	17326YX84	04/23/19	04/22/21	100.000	0.000	2.9226	50.25	0.084789						9.41	
Citigroup Global Markets	17326YXC5	01/31/19	02/02/22	100.000	0.000	3.5319	69.53	0.103417	0.105244	0.107102				38.11	3.32
Citigroup Global Markets	17326YXR2	04/30/19	04/28/22	100.000	0.000	2.9308	49.80	0.085030	0.086276	0.087540				30.99	10.24
Citigroup Global Markets	17326YY59	03/01/19	03/03/25	100.000	1.000	3.5616	66.60	0.103328	0.104179	0.106034	0.106933	0.108837		37.67	38.66
Citigroup Global Markets	17326YY67	05/23/19	05/25/22	100.000	0.000	2.8574	46.62	0.082836	0.084019	0.085219				30.12	12.27
Citigroup Global Markets	17326YYH3	05/31/19	12/04/24	100.000	0.000	3.1681	51.14	0.092283	0.093745	0.095230	0.096738	0.098271		33.56	34.64
Citigroup Global Markets	17326YYM2	11/15/18	11/15/21	100.000	0.000	3.7481	82.25	0.112140	0.114242					35.59	
Citigroup Global Markets	17326YYQ3	10/18/18	10/18/22	100.000	VARIES	3.0322	66.30	0.082555	0.083232	0.083701	0.084010			29.93	24.08
Citigroup Global Markets	17326YYU4	11/30/18	12/02/21	100.000	0.000	3.7678	81.01	0.112796	0.114921					37.72	
Citigroup Global Markets	17326YYZ3	05/03/19	05/05/21	100.000	0.000	2.8327	47.86	0.082089						10.18	
Citigroup Global Markets	17326YZF6	04/30/19	04/28/22	100.000	0.000	2.9308	49.80	0.085030	0.086276	0.087540				30.99	10.24
Citigroup Global Markets	17326YZM1	02/15/19	02/16/21	100.000	0.000	2.6213	50.14	0.075721						3.41	
Citigroup Global Markets	17327P526	08/05/19	08/03/22	100.000	0.000	2.9111	41.48	0.083222	0.084434	0.085663	0.086909			30.54	18.38
Citigroup Global Markets	17327T2G0	12/24/19	12/22/22	100.000	0.000	2.1806	22.36	0.061892	0.062566	0.063249	0.063938			22.41	22.32
Citigroup Global Markets	17327T3H7	12/17/19	12/15/22	100.000	0.000	2.2284	23.30	0.063278	0.063983	0.064696	0.065417			22.93	22.39
Citigroup Global Markets	17327T3N4	02/28/20	05/31/23	100.000	0.000	1.8421	15.57	0.051885	0.052363	0.052845	0.053332	0.053823		18.79	19.14
Citigroup Global Markets	17327T3P9	02/05/20	02/03/23	100.000	0.000	2.1859	19.89	0.061377	0.062048	0.062726	0.063411	0.064104		22.42	22.91
Citigroup Global Markets	17327T3Q7	02/28/20	05/31/23	100.000	0.000	1.8421	15.57	0.051885	0.052363	0.052845	0.053332	0.053823		18.79	19.14
Citigroup Global Markets	17327T4W3	12/24/19	12/24/24	100.000	0.000	2.4008	24.63	0.068299	0.069119	0.069949	0.070789	0.071638		24.75	25.34
Citigroup Global Markets	17327T6F8	03/02/20	08/31/23	100.000	0.000	2.1027	17.54	0.059015	0.059629	0.060263	0.060889	0.061537		21.51	21.96
Citigroup Global Markets	17327T6P6	03/04/20	08/31/23	100.000	0.000	1.7725	14.67	0.049662	0.050097	0.050546	0.050989	0.051446		18.06	18.39
Citigroup Global Markets	17327TA55	03/02/20	08/29/25	100.000	0.000	2.1805	18.19	0.061218	0.061882	0.062560	0.063238	0.063931		22.32	22.81

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022				
Citigroup Global Markets	17328YT38	02/26/21	02/26/31	100.000	VARIES	1.6111												
Citigroup Global Markets	17328YTF1	03/01/21	02/27/26	100.000	0.000	1.1861												
Citigroup Global Markets	17328YTQ7	03/23/21	09/23/24	100.000	0.000	1.0472												
Citigroup Global Markets	17328YUN2	03/01/21	02/27/26	100.000	0.000	1.1861												
Citigroup Global Markets	17328YUP7	03/31/21	03/30/28	100.000	0.000	2.0694												
Citigroup Global Markets	17328YVZ4	04/06/21	04/06/29	100.000	0.000	2.3564												
Citigroup Global Markets	17328YWJ9	03/31/21	03/31/31	100.000	0.000	2.6134												
Citigroup Global Markets	17328YWY6	03/31/21	04/01/27	100.000	0.000	1.8423												
Citigroup Global Markets	17328YXX7	03/31/21	03/30/28	100.000	0.000	2.0694												
Citigroup Global Markets	17328YY24	04/06/21	10/05/26	100.000	0.000	1.8324												
Citigroup Global Markets	17328YYU2	03/31/21	03/31/31	100.000	VARIES	1.6136												
Citigroup Global Markets	17328YZV9	03/17/21	03/17/31	100.000	VARIES	1.6101												
Citigroup Global Markets	17329B848	04/21/21	05/07/26	100.000	0.000	1.5037												
Citigroup Global Markets	17329F3G7	05/05/21	05/05/26	100.000	0.000	1.5643												
Citigroup Global Markets	17329F3J1	04/28/21	10/28/26	100.000	0.000	1.7233												
Citigroup Global Markets	17329F3P7	04/30/21	05/02/28	100.000	0.000	2.0793												
Citigroup Global Markets	17329F4C5	04/15/21	04/17/31	100.000	0.000	2.6134												
Citigroup Global Markets	17329F4Q4	05/05/21	05/05/26	100.000	0.000	1.5643												
Citigroup Global Markets	17329F4R2	04/28/21	04/27/28	100.000	0.000	2.0693												
Citigroup Global Markets	17329F4Z4	04/28/21	10/28/26	100.000	0.000	1.7233												
Citigroup Global Markets	17329F5L4	04/30/21	04/30/27	100.000	0.000	1.8423												
Citigroup Global Markets	17329F5V2	04/30/21	05/02/28	100.000	0.000	2.0793												
Citigroup Global Markets	17329F6U3	04/30/21	05/02/28	100.000	0.000	2.0793												
Citigroup Global Markets	17329F6W9	04/28/21	04/26/24	100.000	0.000	0.9482												
Citigroup Global Markets	17329F7G3	04/30/21	05/02/28	100.000	0.000	2.0793												
Citigroup Global Markets	17329FAD6	04/30/21	05/01/31	100.000	0.000	2.5734												
Citigroup Global Markets	17329FAK0	04/21/21	04/21/31	100.000	0.000	2.5734												
Citigroup Global Markets	17329FCF9	04/30/21	10/30/26	100.000	0.000	1.7623												
Citigroup Global Markets	17329FCV4	06/30/21	06/29/28	100.000	0.000	1.9800												
Citigroup Global Markets	17329FCW2	05/26/21	05/27/26	100.000	0.000	1.4552												
Citigroup Global Markets	17329FD43	06/30/21	06/29/28	100.000	0.000	1.9800												
Citigroup Global Markets	17329FD68	05/28/21	12/01/26	100.000	0.000	1.6332												
Citigroup Global Markets	17329FE26	06/30/21	06/30/27	100.000	0.000	1.7920												
Citigroup Global Markets	17329FE42	06/30/21	06/29/28	100.000	0.000	1.9800												
Citigroup Global Markets	17329FED2	06/02/21	06/01/26	100.000	0.000	1.4151												
Citigroup Global Markets	17329FEG5	06/09/21	06/09/33	100.000	VARIES	2.0633												
Citigroup Global Markets	17329FF74	05/26/21	05/26/27	100.000	0.000	1.7422												
Citigroup Global Markets	17329FFH2	04/19/21	04/20/28	100.000	0.000	2.1036												
Citigroup Global Markets	17329FFZ2	05/28/21	05/31/28	100.000	0.000	1.9802												
Citigroup Global Markets	17329FGA6	05/24/21	11/24/26	100.000	0.000	1.7032												
Citigroup Global Markets	17329FH23	05/28/21	05/30/31	100.000	0.000	2.5342												
Citigroup Global Markets	17329FHB3	07/06/21	07/06/26	100.000	0.000	1.5640												

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
CLEVELAND-CLIFFS INC	185899AE1	03/16/20	03/15/27	81.330	7.000	10.8801	14.93	0.054134	0.057079	0.060184	0.063458	0.066910	20.66	22.97
CLEVELAND-CLIFFS INC	185899AJ0	04/17/20	10/17/25	94.500	9.875	11.2428	5.37	0.021989	0.023226	0.024531	0.025910	0.027367	8.33	9.29
CLINT TEX INDPT SCH DIST	187270F99	09/29/20	02/15/22	99.269	0.000	0.5332	1.35	0.014702	0.014732	0.014771			5.31	0.65
CLINT TEX INDPT SCH DIST	187270G23	09/29/20	02/15/23	98.431	0.000	0.6662	1.68	0.018214	0.018260	0.018321	0.018382	0.018443	6.58	6.62
CLINT TEX INDPT SCH DIST	187270G31	09/29/20	02/15/24	97.067	0.000	0.8832	2.19	0.023814	0.023893	0.023999	0.024105	0.024211	8.61	8.69
CLINT TEX INDPT SCH DIST	187270G49	09/29/20	02/15/25	95.506	0.000	1.0530	2.57	0.027936	0.028048	0.028195	0.028344	0.028493	10.11	10.22
CLINT TEX INDPT SCH DIST	187270G56	09/29/20	02/15/26	93.518	0.000	1.2500	2.99	0.032471	0.032625	0.032829	0.033034	0.033240	11.77	11.91
CLINT TEX INDPT SCH DIST	187270G64	09/29/20	02/15/27	91.776	0.000	1.3501	3.17	0.034418	0.034593	0.034827	0.035062	0.035299	12.48	12.64
CLINT TEX INDPT SCH DIST	187270G72	09/29/20	02/15/28	88.641	0.000	1.6409	3.72	0.040404	0.040654	0.040988	0.041324	0.041663	14.67	14.91
CLINT TEX INDPT SCH DIST	187270G80	09/29/20	02/15/29	86.482	0.000	1.7410	3.85	0.041824	0.042099	0.042466	0.042835	0.043208	15.19	15.46
CLINT TEX INDPT SCH DIST	187270G98	09/29/20	02/15/30	84.210	0.000	1.8409	3.96	0.043062	0.043362	0.043761	0.044164	0.044570	15.65	15.94
CLINT TEX INDPT SCH DIST	187270H22	09/29/20	02/15/31	81.919	0.000	1.9309	4.04	0.043938	0.044259	0.044686	0.045117	0.045553	15.98	16.28
CLINT TEX INDPT SCH DIST	187270H30	09/29/20	02/15/32	79.370	0.000	2.0409	4.14	0.044995	0.045342	0.045805	0.046272	0.046745	16.37	16.70
CLINT TEX INDPT SCH DIST	187270H48	09/29/20	02/15/33	76.828	0.000	2.1408	4.20	0.045688	0.046057	0.046550	0.047049	0.047552	16.63	16.98
CLINT TEX INDPT SCH DIST	187270H55	09/29/20	02/15/34	74.122	0.000	2.2509	4.26	0.046344	0.046738	0.047264	0.047796	0.048334	16.88	17.26
Clinton & Wash CNTYS, IL	187327AY7	09/30/16	12/01/21	110.588	4.750	2.5511	115.92	0.072392	0.071632				23.75	
Clinton & Wash CNTYS, IL	187327BA8	09/30/16	12/01/22	112.683	5.000	2.7510	127.51	0.079739	0.078926	0.078101	0.077265		28.51	25.62
CLINTON CNTY ILL SCH DIS	18739CAM5	08/24/21	12/01/22	100.631	1.000	0.4988			0.013942	0.013961	0.013995		1.77	4.61
CLINTON CNTY ILL SCH DIS	18739CAN3	08/24/21	12/01/23	100.674	1.000	0.6986			0.019535	0.019572	0.019640	0.019463	2.48	7.05
CLINTON CNTY ILL SCH DIS	18739CAP8	08/24/21	12/01/24	100.000	1.000	0.9984			0.027733	0.027808	0.027947	0.027734	3.52	10.03
CLINTON CNTY ILL SCH DIS	18739CAQ6	08/24/21	12/01/25	100.000	1.150	1.1484			0.031899	0.031998	0.032182	0.031901	4.05	11.55
CLINTON CNTY ILL SCH DIS	18739CAR4	08/24/21	12/01/26	100.000	1.300	1.2983			0.036064	0.036190	0.036425	0.036066	4.58	13.07
CLINTON CNTY ILL SCH DIS	18739CAS2	08/24/21	12/01/27	100.000	1.500	1.4981			0.041613	0.041781	0.042094	0.041617	5.29	15.09
Coles Counties, IL	193792EU8	11/26/13	12/01/21	105.395	VARIABLES	4.2404		0.118655	0.118226				39.08	
Coles Counties, IL	193792EV6	11/26/13	12/01/22	104.771	VARIABLES	4.3909		0.123377	0.123036	0.122688	0.122332		44.33	40.42
Coles Counties, IL	193792EW4	11/26/13	12/01/23	99.115	VARIABLES	4.5919		0.127050	0.127129	0.127210	0.127292	0.127377	45.76	45.82
Coles Counties, IL	193792EX2	11/26/13	12/01/23	99.043	VARIABLES	4.7528		0.131465	0.131553	0.131642	0.131734	0.131828	47.35	47.41
Coles Counties, IL	193792EY0	11/26/13	12/01/23	98.985	VARIABLES	4.9628		0.137236	0.137333	0.137432	0.137534	0.137638	49.43	49.50
Coles Counties, IL	193792EZ7	11/26/13	12/01/23	98.936	VARIABLES	5.1717		0.142981	0.143086	0.143195	0.143306	0.143420	51.50	51.58
Coles Counties, IL	193792FA1	11/26/13	12/01/23	98.886	VARIABLES	5.3302		0.147330	0.147444	0.147561	0.147681	0.147804	53.07	53.15
Coles Counties, IL	193792FB9	11/26/13	12/01/23	99.347	VARIABLES	5.4215		0.150098	0.150176	0.150256	0.150338	0.150422	54.05	54.11
Coles Counties, IL	193792FC7	11/26/13	12/01/23	99.318	VARIABLES	5.5264		0.152982	0.153064	0.153149	0.153236	0.153325	55.09	55.15
Coles & Cumberland CNTYS	193792FD5	11/26/13	12/01/23	99.293	VARIABLES	5.6308		0.155853	0.155940	0.156029	0.156120	0.156214	56.13	56.19
Coles Counties, IL	193792FE3	11/26/13	12/01/23	99.301	VARIABLES	5.9329		0.164210	0.164302	0.164396	0.164494	0.164594	59.14	59.21
Coles Counties, IL	193792FF0	11/26/13	12/01/23	99.314	VARIABLES	6.2344		0.172549	0.172645	0.172745	0.172848	0.172954	62.14	62.21
Coles Counties, IL	193792FG8	11/26/13	12/01/23	99.331	VARIABLES	6.5352		0.180873	0.180974	0.181079	0.181187	0.181298	65.14	65.21
Coles Counties, IL	193792FH6	11/26/13	12/01/23	118.448	VARIABLES	6.4777		0.191892	0.190055	0.188158	0.186200	0.184179	68.64	67.27
COLUMBUS-FRANKLIN CNTY O	19909PAG1	03/11/21	06/15/27	93.000	8.750	10.2938		0.022867	0.023481	0.024690	0.025961	0.027297	6.77	9.16
COLUMBUS-FRANKLIN CNTY O	19909PAK2	03/18/21	06/15/25	93.000	8.750	10.8515		0.037274	0.038251	0.040327	0.042515	0.044821	10.77	14.98
Comcast Corporation	200300507	10/15/99	10/15/29	100.000	2.000	10.5154		2.090581	2.197577	2.310198	2.428741	2.553516	788.56	871.50
Comcast Corporation	200300606	11/15/99	11/15/29	100.000	2.000	10.3811		2.005487	2.106699	2.213165	2.325157	2.442961	749.75	827.47

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Compucredit Corporation	20478NAA8	05/27/05	05/30/25	100.000	VARIES	9.1299		0.693344	0.707870	0.747027	0.763022	0.805582	257.46	277.48
Compucredit Corporation	20478NAB6	05/27/05	05/30/25	100.000	VARIES	9.1299		0.693344	0.707870	0.747027	0.763022	0.805582	257.46	277.48
CompuCredit Corporation	20478NAC4	11/23/05	11/15/35*	100.000	5.786	N/A		0.462860	0.483453				95.59*	
CompuCredit Corporation	20478NAD2	11/23/05	11/15/35*	100.000	5.786	N/A		0.462860	0.483453				95.59*	
COOK CNTY ILL SCH DIST N	214183KP9	06/15/10	06/01/30	25.818	0.000	6.8998	269.80	0.100615	0.104086	0.107677	0.111392	0.115234	37.06	39.66
COOK CNTY ILL SCH DIST N	214183KR5	06/15/10	12/01/26	33.796	0.000	6.6998	339.21	0.125325	0.129523	0.133862	0.138346	0.142980	46.13	49.27
COOK CNTY ILL SCH DIST N	214183KS3	06/15/10	12/01/27	31.375	0.000	6.7498	318.12	0.117808	0.121784	0.125894	0.130143	0.134535	43.37	46.35
COOK CNTY ILL SCH DIST N	214183KT1	06/15/10	12/01/28	29.098	0.000	6.7998	298.04	0.110630	0.114391	0.118280	0.122301	0.126459	40.73	43.55
COOK CNTY ILL SCH DIST N	214183KU8	06/15/10	12/01/29	26.961	0.000	6.8498	278.94	0.103782	0.107337	0.111013	0.114815	0.118747	38.22	40.88
Cook County, IL SD #89	214201GJ8	12/13/07	12/01/21	41.765	0.000	6.3499	526.72	0.165697	0.170958				55.63	
Cook County, IL SD #89	214201GK5	12/13/07	12/01/22	38.951	0.000	6.3998	496.81	0.156729	0.161744	0.166920	0.172261		57.63	56.04
Cook County, IL SD #89	214201GL3	12/13/07	12/01/23	36.291	0.000	6.4499	468.13	0.148095	0.152871	0.157801	0.162890	0.168143	54.46	58.03
Cook County, IL SD #89	214201GM1	12/13/07	12/01/24	33.947	0.000	6.4699	439.86	0.139309	0.143816	0.148468	0.153271	0.158229	51.24	54.61
Cook County, IL SD #89	214201GP4	11/29/10	12/15/24	34.234	0.000	7.7796	397.12	0.159248	0.165442	0.171877	0.178563	0.185509	58.65	63.30
Cook County, IL SD #89	214201QQ2	11/29/10	12/15/25	30.724	0.000	7.9997	370.74	0.150122	0.156126	0.162371	0.168866	0.175620	55.32	59.83
Cook County, IL SD #89	214201GR0	11/29/10	12/15/26	109.444	VARIES	7.6950		0.224427	0.223710	0.222966	0.222193	0.221390	80.64	80.10
Cook County, IL SD #89	214201GS8	11/29/10	12/15/26	27.332	0.000	8.2497	344.61	0.141086	0.146905	0.152965	0.159274	0.165844	52.03	56.41
Cook County, Illinois	214471HQ0	12/30/02	12/01/22	21.989	0.000	7.7497	644.59	0.184901	0.192065	0.199507	0.207238		68.29	67.23
Cook County, IL SD #123	214651KD2	10/15/07	12/01/21	41.802	0.000	6.2695	527.03	0.163726	0.168858				54.95	
Cook County, IL SD #123	214651KE0	10/15/07	12/01/22	39.242	0.000	6.2794	495.89	0.154140	0.158979	0.163971	0.169119		56.66	55.04
Cook County, IL SD #123	214651KF7	10/15/07	12/01/23	36.831	0.000	6.2895	466.50	0.145088	0.149651	0.154357	0.159211	0.164218	53.33	56.74
Cook County, IL SD #123	214651KG5	10/15/07	12/01/24	34.562	0.000	6.2995	438.76	0.136540	0.140840	0.145277	0.149852	0.154572	50.19	53.40
Cook County, IL SD #123	214651KH3	10/15/07	12/01/25	32.426	0.000	6.3096	412.60	0.128471	0.132524	0.136705	0.141017	0.145466	47.23	50.25
Cook County, IL SD #123	214651KJ9	10/15/07	12/01/26	30.417	0.000	6.3195	387.91	0.120853	0.124672	0.128611	0.132675	0.136867	44.43	47.28
Cook County, IL SD #123	214651KK6	10/15/07	06/01/27	29.429	0.000	6.3296	376.17	0.117263	0.120974	0.124803	0.128753	0.132827	43.11	45.88
Cook County, Illinois	214723CX4	09/07/05	12/01/21	41.315	0.000	5.5195	538.21	0.145194	0.149201				48.64	
Cook County, Illinois	214723CY2	09/07/05	12/01/22	38.734	0.000	5.5795	512.60	0.138832	0.142705	0.146686	0.150779		50.91	49.14
Cook County, Illinois	214723CZ9	09/07/05	12/01/23	36.271	0.000	5.6396	487.60	0.132582	0.136321	0.140165	0.144117	0.148181	48.63	51.41
Cook County, Illinois	214723DA3	09/07/05	12/01/24	33.990	0.000	5.6895	462.88	0.126274	0.129866	0.133561	0.137360	0.141268	46.32	49.00
Cook County, IL SD #148	215075FA5	07/09/08	12/01/27*	94.524	6.000	6.5008		0.016211	0.016748				5.45*	
Cook County, Illinois	215219FR2	06/30/03	12/01/21	36.482	0.000	5.5497	586.29	0.145947	0.149997				48.89	
Cook County, Illinois	215219FS0	06/30/03	12/01/22	33.892	0.000	5.6497	559.85	0.140389	0.144355	0.148433	0.152626		51.50	49.74
Cook County, Illinois	215219GG5	06/02/05	12/01/21	41.054	0.000	5.4700	541.24	0.143962	0.147900				48.22	
Cook County, Illinois	215219GH3	06/02/05	12/01/22	38.699	0.000	5.5000	514.29	0.137067	0.140837	0.144710	0.148689		50.25	48.47
Cook County, Illinois	215219GQ3	06/02/05	12/01/23	36.261	0.000	5.5601	489.62	0.131017	0.134659	0.138402	0.142250	0.146205	48.04	50.75
Cook County, Illinois	215219GR1	06/02/05	12/01/24	34.002	0.000	5.6101	465.19	0.124897	0.128400	0.132002	0.135704	0.139511	45.81	48.41
Cook County, IL	215219HG4	06/29/06	12/01/21	39.173	0.000	6.1697	554.15	0.161277	0.166252				54.12	
Cook County, IL	215219HH2	06/29/06	12/01/22	36.688	0.000	6.1997	522.74	0.152417	0.157142	0.162013	0.167035		56.01	54.37
Cook County, IL	215219HJ8	06/29/06	12/01/23	34.398	0.000	6.2198	492.48	0.143770	0.148241	0.152851	0.157605	0.162506	52.83	56.17
Cook County, IL	215219HK5	06/29/06	12/01/24	32.181	0.000	6.2498	464.05	0.135724	0.139965	0.144339	0.148849	0.153501	49.88	53.05
Cook County, IL	215219HL3	06/29/06	12/01/25	30.147	0.000	6.2697	436.79	0.127906	0.131916	0.136051	0.140316	0.144715	47.01	50.01
Cook County, IL	215219HM1	06/29/06	06/01/26	29.062	0.000	6.2997	424.07	0.124412	0.128331	0.132373	0.136542	0.140843	45.73	48.66

* Called in 2021; 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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Cook County, IL SD #155	215219JR8	10/08/09	12/01/23	39.094	0.000	6.7493	433.11	0.153629	0.158814	0.164173	0.169714	0.175441	56.56	60.44
Cook County, IL SD #155	215219JS6	10/08/09	12/01/24	36.316	0.000	6.7994	406.50	0.144548	0.149462	0.154543	0.159797	0.165230	53.22	56.90
Cook County, IL SD #155	215219JT4	10/08/09	12/01/25	33.703	0.000	6.8494	381.14	0.135864	0.140517	0.145330	0.150307	0.155454	50.03	53.52
Cook County, IL SD #155	215219JU1	10/08/09	12/01/26	31.248	0.000	6.8993	357.00	0.127572	0.131973	0.136525	0.141235	0.146107	46.99	50.28
Cook County, IL SD #155	215219JV9	10/08/09	12/01/27	28.691	0.000	6.9993	334.50	0.120118	0.124322	0.128673	0.133176	0.137837	44.26	47.41
Cook County, IL SD #155	215219JW7	10/08/09	12/01/28	26.292	0.000	7.0995	312.76	0.112860	0.116866	0.121014	0.125310	0.129758	41.60	44.60
Cook County, IL SD #155	215219JX5	10/08/09	06/01/29	25.151	0.000	7.1494	302.18	0.109309	0.113216	0.117264	0.121455	0.125797	40.29	43.23
COPELL TEX INDPT SCH DI	217490CL3	10/22/20	08/15/22	99.128	0.000	0.4834	0.92	0.013310	0.013331	0.013363	0.013395		4.80	3.00
COPELL TEX INDPT SCH DI	217490CM1	10/22/20	08/15/23	98.331	0.000	0.5990	1.13	0.016361	0.016392	0.016441	0.016490	0.016539	5.91	5.94
COPELL TEX INDPT SCH DI	217490CN9	10/22/20	08/15/24	97.081	0.000	0.7782	1.45	0.020986	0.021037	0.021119	0.021201	0.021284	7.58	7.64
COPELL TEX INDPT SCH DI	217490CP4	10/22/20	08/15/25	95.732	0.000	0.9081	1.67	0.024148	0.024217	0.024327	0.024437	0.024548	8.73	8.81
COPELL TEX INDPT SCH DI	217490EE7	04/22/21	08/15/24	97.594	0.000	0.7362			0.019958	0.020005	0.020078	0.020152	4.98	7.23
COPELL TEX INDPT SCH DI	217490EF4	04/22/21	08/15/25	95.194	0.000	1.1449			0.030275	0.030383	0.030557	0.030732	7.55	11.02
COPELL TEX INDPT SCH DI	217490EG2	04/22/21	08/15/26	93.222	0.000	1.3251			0.034313	0.034456	0.034684	0.034914	8.56	12.51
CORONADO FINANCE PTY LTD	21979LAA4	05/12/21	05/15/26	98.122	10.750	11.2507			0.008039	0.008499	0.008977	0.009482	1.86	3.19
CORSICANA TEX INDPT SCH	220435RX1	07/21/20	02/15/22	98.603	0.000	0.8999	3.95	0.024664	0.024775	0.024886			8.93	1.09
CORSICANA TEX INDPT SCH	220435RY9	07/21/20	02/15/23	97.171	0.000	1.1212	4.85	0.030285	0.030455	0.030625	0.030797	0.030970	10.98	11.10
CORSICANA TEX INDPT SCH	220435RZ6	07/21/20	02/15/24	95.338	0.000	1.3430	5.69	0.035597	0.035836	0.036077	0.036319	0.036563	12.92	13.10
CORSICANA TEX INDPT SCH	220435SA0	07/21/20	02/15/25	93.644	0.000	1.4431	6.01	0.037575	0.037847	0.038120	0.038395	0.038672	13.65	13.85
CORSICANA TEX INDPT SCH	220435SB8	07/21/20	02/15/26	91.047	0.000	1.6920	6.85	0.042840	0.043202	0.043568	0.043936	0.044308	15.59	15.85
Corvallie, Benton County	2208855S2	03/12/02	01/01/22	25.504	0.000	7.0194	678.30	0.181984	0.188371				66.66	
Corvallie, Benton County	2208855T0	03/12/02	01/01/23	23.613	0.000	7.0594	634.31	0.170689	0.176714	0.182951	0.189409		62.53	67.02
Crawford CNTY, IL	224759EZ9	10/30/14	12/01/21	99.043	VARIES	2.9004		0.080447	0.080506				26.56	
Crawford CNTY, IL	224759FB1	10/30/14	12/01/23**	98.821	VARIES	3.1502		0.087133	0.087192	0.087253	0.087315	0.087378	31.38**	31.43
CREDIT AGRICOLE CORPORAT	22533ADU8	05/26/21	05/26/36	100.000	VARIES	2.1485		0.059679	0.059679	0.059679	0.059679	0.059679	12.83	21.48
CREDIT AGRICOLE CORPORAT	22533AE29	06/11/21	06/11/36	100.000	VARIES	2.0640		0.057332	0.057332	0.057332	0.057332	0.057332	11.47	20.64
Credit Suisse USA, Inc.	22539T431	03/05/15	02/25/22	100.000	0.000	1.9373		0.059802	0.060382	0.060966			21.78	3.29
Credit Suisse USA, Inc.	22542DF2	02/28/17	02/28/24	103.000	0.125	2.1990	90.11	0.067645	0.068350	0.069064	0.069785	0.070514	24.65	25.17
Credit Suisse USA, Inc.	22545F136	01/02/15	12/28/21	100.000	0.000	2.1699		0.068593	0.069338				24.62	
Credit Suisse USA, Inc.	22546VMW3	10/30/15	10/31/25	100.000	1.500	2.5533		0.074469	0.073670	0.075318	0.074516	0.076189	27.09	27.40
Credit Suisse USA, Inc.	22546VP42	10/29/15	10/29/21	100.000	0.000	1.6599		0.050082	0.050498				15.00	
Credit Suisse USA, Inc.	22546VPQ3	11/30/15	11/28/25	100.000	1.500	2.5442		0.074575	0.074994	0.075418	0.075847	0.076282	26.95	27.26
Credit Suisse USA, Inc.	22546VPR1	11/30/15	11/28/23	100.000	0.000	1.9529		0.059778	0.060362	0.060951	0.061546	0.062147	21.66	22.09
Credit Suisse USA, Inc.	22546VPW0	11/30/15	05/30/23	100.000	0.000	1.9020		0.058079	0.058631	0.059189	0.059752	0.060320	21.04	21.44
Credit Suisse USA, Inc.	22546VRL2	12/23/15	12/23/25	100.000	VARIES	2.4835		0.008435	0.008540	0.008646	0.008753	0.008862	3.06	3.13
Credit Suisse USA, Inc.	22546VRM0	12/28/15	12/27/22	100.000	0.500	1.9028		0.056723	0.057130	0.057542	0.057957		20.50	20.56
Credit Suisse USA, Inc.	22546VTS5	01/29/16	01/29/21	100.000	0.000	1.7999	92.21	0.054197					1.52	
Credit Suisse USA, Inc.	22546VU79	01/22/16	04/22/21	100.000	0.000	1.7997	92.60	0.054434					6.04	
Credit Suisse USA, Inc.	22546VUX2	02/10/16	02/10/26	100.000	VARIES	2.2723	28.62	0.015740	0.015919	0.016100	0.016283	0.016468	5.75	5.88
Credit Suisse USA, Inc.	22546VW77	02/26/16	02/26/21	100.000	0.000	1.8101	91.28	0.054527					3.00	
Credit Suisse USA, Inc.	22546VY91	03/28/16	03/25/21	100.000	0.000	1.4700	72.19	0.043611					3.66	

** These calculations may be revised.

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
Credit Suisse USA, Inc.	22546VYY6	03/18/16	03/18/21	100.000	VARIABLE	1.9748	15.39	0.009208							0.71	
Credit Suisse USA, Inc.	22547QER3	12/27/13	12/28/21	100.000	0.000	2.6361		0.087963	0.089122						31.61	
Credit Suisse USA, Inc.	22547QXM3	01/30/15	01/29/21	100.000	0.000	1.5402		0.046547							1.30	
Credit Suisse USA, Inc.	22547QY83	12/29/14	06/28/22	100.000	0.000	2.2049		0.069856	0.070626	0.071405				25.29	12.64	
Credit Suisse USA, Inc.	22547QZ82	12/12/14	12/14/22	100.000	0.000	2.1598		0.068255	0.068993	0.069738	0.070491			24.73	24.06	
Credit Suisse USA, Inc.	22547W5D1	02/07/14	02/05/21	100.000	0.000	2.0912		0.066493						2.26		
Credit Suisse USA, Inc.	22547WKH5	06/12/15	06/14/22	100.000	0.000	2.2646		0.071208	0.072014	0.072830				25.81	11.87	
Credit Suisse USA, Inc.	22547WPN7	12/29/15	12/29/22	100.000	0.000	1.9233		0.058791	0.059356	0.059927	0.060503			21.27	21.56	
Credit Suisse USA, Inc.	22547WQ22	02/11/16	02/10/23	100.000	0.000	1.8032	91.74	0.054301	0.054791	0.055285	0.055783	0.056286		19.78	20.13	
Credit Suisse USA, Inc.	22547WQ89	04/27/16	05/01/23	100.000	0.000	1.5175	73.28	0.045126	0.045469	0.045814	0.046161	0.046512		16.35	16.60	
Credit Suisse USA, Inc.	22547WQA4	06/20/16	06/16/21	100.000	0.000	1.8619	87.60	0.056207						9.27		
Credit Suisse USA, Inc.	22547WQB2	06/23/16	06/21/21	100.000	0.000	2.0800	98.16	0.062712						10.72		
Credit Suisse USA, Inc.	22547WQE6	08/12/16	08/14/23	100.000	VARIABLE	N/A	16.96	0.010741	0.010694	0.010647	0.010599	0.010551		3.85	3.81	
Credit Suisse USA, Inc.	22548Q2Q7	04/28/16	04/28/26	100.000	VARIABLE	2.7488	41.29	0.023542	0.023865	0.024193	0.024526	0.024863		8.57	8.81	
Credit Suisse USA, Inc.	22548Q3E3	04/14/16	04/14/26	100.000	VARIABLE	2.5023	25.85	0.015077	0.015266	0.015457	0.015650	0.015846		5.49	5.63	
Credit Suisse USA, Inc.	22548Q5R2	05/27/16	05/27/21	100.000	0.000	2.5650	124.24	0.079908						11.67		
Credit Suisse USA, Inc.	22548Q6L4	05/20/16	05/20/31	100.000	VARIABLE	3.7259	171.91	0.103498	0.103499	0.103500	0.103501	0.103500		37.26	37.26	
Credit Suisse USA, Inc.	22548QH6	09/28/16	09/26/24	100.000	0.000	1.3289	58.03	0.038921	0.039179	0.039440	0.039702	0.039966		14.11	14.30	
Credit Suisse USA, Inc.	22548QK9	10/28/16	10/30/23	100.000	0.000	1.6003	68.82	0.047385	0.047764	0.048146	0.048531	0.048920		17.17	17.45	
Credit Suisse USA, Inc.	22548QL37	10/20/16	10/20/26	100.000	VARIABLE	2.2705	26.20	0.016508	0.016695	0.016885	0.017076	0.017270		6.00	6.14	
Credit Suisse USA, Inc.	22548QN35	11/28/16	11/28/23	100.000	0.000	1.9557	82.90	0.058723	0.059297	0.059877	0.060463	0.061054		21.28	21.70	
Credit Suisse USA, Inc.	22548X2E9	12/05/16	12/05/23	100.000	0.125	2.0339	85.71	0.060967	0.061551	0.062142	0.062738	0.063341		22.08	22.51	
Credit Suisse AG London	22548Y124	07/05/19	06/27/25	100.000	0.000	2.3699	35.71	0.068164	0.068972	0.069789	0.070616	0.071453		24.69	25.28	
Credit Suisse AG Nassau	22549E606	04/05/18	04/05/23	100.000	0.000	3.4300	97.66	0.103733	0.105512	0.107322	0.109162	0.111035		37.97	39.29	
Credit Suisse AG London	22549JY95	08/14/19	03/25/24	100.000	0.125	2.2368	31.19	0.063604	0.064277	0.064957	0.065645	0.066340		23.15	23.64	
Credit Suisse AG Nassau	22549K2A4	06/23/17	06/24/24	100.000	0.500	1.9627	70.69	0.057404	0.057831	0.058262	0.058698	0.059138		20.75	21.06	
Credit Suisse AG Nassau	22549M137	05/03/18	05/06/25	100.000	0.000	3.7900	105.12	0.115675	0.117867	0.120100	0.122376	0.124695		42.28	43.90	
Credit Suisse AG London	22549M780	08/03/18	08/03/22	100.000	0.000	2.9664	73.59	0.087397	0.088693	0.090009	0.091344			32.08	19.32	
Credit Suisse USA, Inc.	2254M0CR5	02/18/11	02/18/21	100.000	VARIABLE	2.0492		0.012035						0.57		
Credit Suisse AG Nassau	22550BMY6	10/31/17	04/28/23	100.000	0.000	2.2940	74.99	0.068228	0.069010	0.069802	0.070603	0.071412		24.80	25.37	
Credit Suisse AG London	22550V521	03/31/20	03/31/25	100.000	0.000	3.1499	23.84	0.088876	0.090275	0.091697	0.093141	0.094608		32.50	33.54	
Credit Suisse AG Nassau	22550WHJ9	03/07/18	03/07/23	100.000	0.000	3.2901	96.31	0.099159	0.100790	0.102448	0.104133	0.105846		36.37	37.57	
Credit Suisse AG Nassau	22550WHK6	03/08/18	03/05/21	100.000	0.000	3.0200	88.03	0.090396						5.79		
Credit Suisse AG London	22550WNS2	04/18/18	04/18/23	100.000	0.000	3.4700	97.48	0.105045	0.106867	0.108721	0.110608	0.112527		38.41	39.76	
Credit Suisse AG London	22550WP43	04/30/18	04/28/23	100.000	0.000	3.5000	97.09	0.106013	0.107869	0.109756	0.111677	0.113632		38.73	40.10	
Credit Suisse AG London	22550WR82	05/30/18	11/29/22	100.000	0.000	2.8700	76.50	0.085604	0.086832	0.088078	0.089342			31.12	29.12	
Credit Suisse AG London	22550WRD1	06/05/18	06/03/21	100.000	0.000	2.8999	76.88	0.086552						13.16		
Credit Suisse AG London	22550WVQ7	07/05/18	07/02/21	100.000	0.000	2.8699	73.50	0.084376	0.085587					15.49		
Credit Suisse AG London	22550WYM3	08/03/18	08/04/21	100.000	0.000	2.9399	72.92	0.086578	0.087851					18.67		
Credit Suisse AG London	22550WZX8	07/27/18	01/28/21	100.000	0.000	2.9400	73.44	0.086582						2.34		
Credit Suisse AG London	22551L2C3	09/06/18	09/03/21	100.000	0.000	2.8600	68.11	0.084067	0.085269					20.56		
Credit Suisse AG London	22551L2R0	08/31/18	03/04/21	100.000	0.000	2.8797	69.10	0.084727						5.34		

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Credit Suisse AG London	22551L3R9	08/10/18	08/12/25	100.000	0.000	2.9800	73.33	0.087837	0.089145	0.090474	0.091822	0.093190	32.22	33.19
Credit Suisse AG London	22551L6G0	10/03/18	10/01/21	100.000	0.000	3.0600	70.57	0.090307	0.091689				24.63	
Credit Suisse AG London	22551L6Z8	09/28/18	03/30/21	100.000	0.000	3.0401	70.55	0.089715					7.98	
Credit Suisse AG London	22551L7B0	10/03/18	04/01/21	100.000	0.000	3.0299	69.86	0.089368					8.04	
Credit Suisse AG London	22551LDC1	11/05/18	11/03/21	100.000	0.000	3.0900	68.36	0.091247	0.092657				27.81	
Credit Suisse AG London	22551LDT4	10/30/18	04/29/21	100.000	0.000	3.0499	67.90	0.090001					10.62	
Credit Suisse AG London	22551LP96	10/17/18	10/15/21	100.000	0.000	3.1055	70.36	0.091731	0.093156				26.31	
Credit Suisse AG London	22551LFL9	10/30/18	10/30/24	100.000	0.000	3.0899	68.81	0.091260	0.092670	0.094102	0.095555	0.097032	33.28	34.32
Credit Suisse AG London	22551LJM3	12/05/18	12/03/21	100.000	0.000	3.0200	64.10	0.089058	0.090403				29.81	
Credit Suisse AG London	22551LJP6	11/30/18	11/30/23	100.000	0.000	3.0301	64.76	0.089386	0.090740	0.092115	0.093510	0.094927	32.51	33.50
Credit Suisse AG London	22551LJQ4	11/30/18	06/02/21	100.000	0.000	3.0198	64.54	0.089080					13.45	
Credit Suisse AG London	22551LK58	11/30/18	06/02/21	100.000	0.000	3.0198	64.54	0.089080					13.45	
Credit Suisse AG London	22551LMG2	01/03/19	12/31/21	100.000	0.000	2.6999	54.95	0.079112	0.080180				28.59	
Credit Suisse AG London	22551LMT4	12/31/18	06/28/21	100.000	0.000	2.7900	57.06	0.081904					14.50	
Credit Suisse AG London	22551LN30	12/31/18	12/29/23	100.000	0.000	2.7300	55.81	0.080053	0.081145	0.082253	0.083376	0.084514	29.02	29.82
Credit Suisse AG London	22551LN48	01/03/19	01/03/24	100.000	0.000	2.8700	58.48	0.083204	0.084398	0.085609	0.086837	0.088083	30.60	31.48
Credit Suisse AG London	22551LN55	12/31/18	06/28/21	100.000	0.000	2.7900	57.06	0.081904					14.50	
Credit Suisse AG London	22551LN63	12/31/18	12/29/23	100.000	0.000	2.7268	55.74	0.079954	0.081044	0.082149	0.083269	0.084404	28.98	29.78
Credit Suisse AG London	22551LP95	12/27/18	12/24/21	100.000	0.000	2.7299	56.05	0.080039	0.081131				28.45	
Credit Suisse AG London	22551LPX2	12/19/18	12/17/21	100.000	0.000	2.8499	59.23	0.083759	0.084953				29.20	
Credit Suisse AG London	22551LPZ7	12/19/18	12/17/21	100.000	0.000	2.8499	59.23	0.083759	0.084953				29.20	
Credit Suisse AG London	22551LQ29	12/19/18	12/17/21	100.000	0.000	2.8499	59.23	0.083759	0.084953				29.20	
Credit Suisse AG London	22551LQ37	12/19/18	12/17/21	100.000	0.000	2.8499	59.23	0.083759	0.084953				29.20	
Credit Suisse AG London	22551LQ86	12/19/18	12/17/21	100.000	0.000	2.8499	59.23	0.083759	0.084953				29.20	
Credit Suisse AG London	22551LQ94	12/19/18	12/17/21	100.000	0.000	2.8499	59.23	0.083759	0.084953				29.20	
Credit Suisse AG London	22551LQA1	12/19/18	12/17/21	100.000	0.000	2.8499	59.23	0.083759	0.084953				29.20	
Credit Suisse AG London	22551LQB9	12/19/18	12/17/21	100.000	0.000	2.8499	59.23	0.083759	0.084953				29.20	
Credit Suisse AG London	22551LQP8	01/03/19	01/03/24	100.000	0.000	2.8700	58.48	0.083204	0.084398	0.085609	0.086837	0.088083	30.60	31.48
Credit Suisse AG London	22551LRA0	01/31/19	02/02/22	100.000	0.000	2.8699	56.24	0.083215	0.084409	0.085620			30.53	2.65
Credit Suisse AG London	22551LRH5	01/31/19	02/01/24	100.000	0.000	2.8700	56.23	0.083209	0.084403	0.085614	0.086843	0.088089	30.53	31.41
Credit Suisse AG London	22551LRS1	02/05/19	02/03/22	100.000	0.000	2.5500	49.48	0.073568	0.074506	0.075456			26.93	2.41
Credit Suisse AG London	22551LRW2	02/05/19	02/05/24	100.000	0.000	2.6101	50.67	0.075377	0.076361	0.077358	0.078367	0.079390	27.60	28.33
Credit Suisse AG London	22551LSG6	01/31/19	02/02/22	100.000	0.000	2.8699	56.24	0.083215	0.084409	0.085620			30.53	2.65
Credit Suisse AG London	22551LSS0	01/25/19	01/24/24	100.000	0.000	2.8700	56.65	0.083197	0.084391	0.085602	0.086831	0.088077	30.54	31.43
Credit Suisse AG London	22551LST8	01/25/19	01/24/24	100.000	0.000	2.8700	56.65	0.083197	0.084391	0.085602	0.086831	0.088077	30.54	31.43
Credit Suisse AG	22551LUZ1	03/05/19	03/03/22	100.000	0.000	2.5701	47.65	0.074168	0.075121	0.076087			27.10	4.72
Credit Suisse AG London	22551LVC1	02/22/19	02/22/24	100.000	0.000	2.6101	49.39	0.075377	0.076361	0.077358	0.078367	0.079390	27.57	28.29
Credit Suisse AG London	22551LVE7	02/22/19	02/22/24	100.000	0.000	2.6101	49.39	0.075377	0.076361	0.077358	0.078367	0.079390	27.57	28.29
Credit Suisse AG	22551LVQ0	03/05/19	03/04/24	100.000	0.000	2.5700	47.65	0.074171	0.075124	0.076089	0.077067	0.078057	27.10	27.80
Credit Suisse AG London	22551LW22	02/06/19	02/03/21	100.000	0.000	2.6499	51.38	0.076555					2.45	
Credit Suisse AG	22551LW89	02/28/19	03/02/22	100.000	0.000	2.6052	48.85	0.075255	0.076235	0.077228			27.50	4.71
Credit Suisse AG London	22551LW97	02/28/19	03/02/22	100.000	0.000	2.6052	48.85	0.075255	0.076235	0.077228			27.50	4.71

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
Credit Suisse AG London	22551LWA4	02/28/19	03/02/22	100.000	0.000	3.0343	57.06	0.088209	0.089548	0.090906				32.32	5.55
Credit Suisse AG London	22551LXW5	03/29/19	03/29/24	100.000	0.000	2.5700	45.87	0.074176	0.075129	0.076094		0.077072	0.078063	27.05	27.75
Credit Suisse AG	22551LXX3	03/29/19	03/29/24	100.000	0.000	2.5700	45.87	0.074176	0.075129	0.076094		0.077072	0.078063	27.05	27.75
Credit Suisse AG London	22551LYG9	04/03/19	04/01/22	100.000	0.000	2.4998	44.31	0.072066	0.072967	0.073879				26.27	6.65
Credit Suisse AG London	22551LZD5	03/29/19	03/31/22	100.000	0.000	2.5701	45.87	0.074185	0.075138	0.076104				27.05	6.77
Credit Suisse AG London	22551LZU7	03/29/19	03/29/24	100.000	0.000	2.5700	45.87	0.074176	0.075129	0.076094		0.077072	0.078063	27.05	27.75
Credit Suisse AG London	22551LZV5	04/03/19	04/02/24	100.000	0.000	2.5300	44.85	0.072973	0.073896	0.074831		0.075778	0.076736	26.60	27.28
Credit Suisse AG London	22551N4H6	11/29/19	05/29/25	100.000	0.000	2.2500	24.67	0.063914	0.064633	0.065360		0.066095	0.066839	23.18	23.71
Credit Suisse AG London	22551N4J2	11/29/19	11/29/23	100.000	0.000	2.1299	23.35	0.060431	0.061074	0.061725		0.062382	0.063046	21.91	22.38
Credit Suisse AG London	22551N4R4	11/07/19	11/07/29	100.000	0.000	2.4600	28.53	0.070024	0.070886	0.071757		0.072640	0.073533	25.46	26.09
Credit Suisse AG London	22551N6J0	11/29/19	08/30/23	100.000	0.000	2.0196	22.15	0.056955	0.057524	0.058111		0.058692	0.059291	20.75	21.17
Credit Suisse AG	22551N6K7	11/29/19	02/29/24	100.000	0.000	2.0697	22.70	0.058388	0.058989	0.059603		0.060217	0.060843	21.28	21.72
Credit Suisse AG London	22551NAX4	12/02/19	12/01/26	100.000	0.000	2.2800	24.81	0.064782	0.065520	0.066267		0.067023	0.067787	23.50	24.04
Credit Suisse AG London	22551NCE4	12/30/19	06/27/25	100.000	0.000	2.3800	24.01	0.067681	0.068486	0.069301		0.070126	0.070960	24.52	25.10
Credit Suisse AG London	22551NCF1	12/30/19	12/28/23	100.000	0.000	2.0500	20.66	0.058111	0.058707	0.059308		0.059916	0.060530	21.03	21.46
Credit Suisse AG	22551ND78	12/31/19	09/29/23	100.000	0.000	2.0695	20.89	0.058379	0.058983	0.059593		0.060210	0.060833	21.24	21.68
Credit Suisse AG London	22551NH33	01/31/20	01/29/27*	100.000	0.000	2.0500	18.94	0.057525							1.61*
Credit Suisse AG London	22551NH41	01/31/20	11/02/23	100.000	0.000	1.7996	16.63	0.050672	0.051128	0.051588		0.052052	0.052520	18.38	18.71
Credit Suisse AG London	22551NH58	01/31/20	05/02/24	100.000	0.000	1.8197	16.81	0.051245	0.051712	0.052182		0.052657	0.053136	18.59	18.93
Credit Suisse AG London	22551NHA7	01/31/20	07/31/25	100.000	0.000	2.0500	18.94	0.057528	0.058118	0.058714		0.059315	0.059923	21.00	21.43
Credit Suisse AG London	22551NHB5	01/31/20	01/31/24	100.000	0.000	1.7401	16.06	0.048756	0.049180	0.049608		0.050040	0.050475	17.76	18.07
Credit Suisse AG London	22551NMV5	02/28/20	03/02/26	100.000	0.000	1.7500	14.78	0.049046	0.049475	0.049908		0.050345	0.050786	17.84	18.15
Credit Suisse AG London	22551NMX1	02/28/20	02/28/24	100.000	0.000	1.5699	13.26	0.043952	0.044297	0.044644		0.044995	0.045348	15.97	16.22
Credit Suisse AG London	22551NNC6	02/28/20	08/29/24	100.000	0.000	1.7501	14.78	0.049041	0.049468	0.049903		0.050338	0.050780	17.84	18.15
Credit Suisse AG	22551NWL6	04/01/20	10/02/25	100.000	0.000	3.0199	22.76	0.085160	0.086446	0.087752		0.089077	0.090422	31.12	32.07
Credit Suisse AG London	22551NWN2	04/07/20	04/07/25	100.000	0.000	2.4500	18.04	0.068890	0.069734	0.070588		0.071453	0.072328	25.10	25.71
Credit Suisse AG London	22551NXV3	04/24/20	10/22/25	100.000	0.000	1.8700	12.86	0.052424	0.052914	0.053409		0.053908	0.054412	19.03	19.39
Credit Suisse AG London	22551NY67	04/21/20	04/21/25	100.000	0.000	2.6886	18.74	0.075687	0.076704	0.077736		0.078781	0.079840	27.57	28.32
Credit Suisse AG London	22552F4S8	05/03/19	05/04/22	100.000	0.000	2.3599	39.76	0.067906	0.068707	0.069518				24.68	8.55
Credit Suisse AG London	22552F5M0	04/26/19	04/25/22	100.000	0.000	2.5000	42.66	0.072077	0.072978	0.073890				26.23	8.42
Credit Suisse AG London	22552F5N8	04/26/19	04/25/22	100.000	0.000	2.5000	42.66	0.072077	0.072978	0.073890				26.23	8.42
Credit Suisse AG London	22552F5R9	04/30/19	04/28/22	100.000	0.000	2.4998	42.37	0.072066	0.072967	0.073879				26.22	8.64
Credit Suisse AG London	22552F5S7	04/30/19	04/28/22	100.000	0.000	2.7841	47.27	0.080600	0.081722	0.082860				29.36	9.69
Credit Suisse AG London	22552FA36	04/30/19	04/30/24	100.000	0.000	2.5300	42.88	0.072979	0.073902	0.074837		0.075784	0.076742	26.55	27.23
Credit Suisse AG London	22552FA44	05/03/19	05/03/24	100.000	0.000	2.3601	39.76	0.067905	0.068707	0.069517		0.070338	0.071168	24.68	25.27
Credit Suisse AG London	22552FBV3	05/31/19	06/03/24	100.000	0.000	2.3600	37.93	0.067918	0.068719	0.069530		0.070351	0.071181	24.64	25.22
Credit Suisse AG London	22552FBX9	05/31/19	06/03/24	100.000	0.000	2.3600	37.93	0.067918	0.068719	0.069530		0.070351	0.071181	24.64	25.22
Credit Suisse AG London	22552FCP5	06/05/19	06/03/22	100.000	0.000	2.3599	37.58	0.067892	0.068693	0.069504				24.63	10.56
Credit Suisse AG London	22552FDM1	05/31/19	05/31/24	100.000	0.000	2.3601	37.93	0.067905	0.068707	0.069517		0.070338	0.071168	24.64	25.23
Credit Suisse AG London	22552FDN9	06/05/19	06/03/21	100.000	0.000	2.3602	37.59	0.067900						10.32	
Credit Suisse AG London	22552FDP4	05/31/19	05/31/24	100.000	0.000	2.7591	44.44	0.079856	0.080958	0.082075		0.083207	0.084355	29.02	29.82
Credit Suisse AG London	22552FDQ2	06/05/19	06/03/21	100.000	0.000	1.8831	29.91	0.053795						8.18	

* Called in 2021; reportable OID is computed to call date.

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Credit Suisse AG London	22552FDV1	05/31/19	05/31/24	100.000	0.000	2.3601	37.93	0.067905	0.068707	0.069517	0.070338	0.071168	24.64	25.23
Credit Suisse AG	22552FDW9	06/05/19	06/05/24	100.000	0.000	2.3699	37.75	0.068200	0.069008	0.069826	0.070653	0.071491	24.74	25.33
Credit Suisse AG London	22552FGF3	07/03/19	07/01/22	100.000	0.000	2.1198	32.02	0.060769	0.061414	0.062065			21.99	11.17
Credit Suisse AG London	22552FHJ4	06/28/19	06/30/22	100.000	0.000	2.3700	36.18	0.068209	0.069018	0.069836			24.70	12.50
Credit Suisse AG London	22552FHK1	06/28/19	06/30/22	100.000	0.000	2.3700	36.18	0.068209	0.069018	0.069836			24.70	12.50
Credit Suisse AG London	22552FHW5	06/28/19	09/30/24	100.000	0.000	2.3697	36.21	0.067803	0.068606	0.069419	0.070241	0.071074	24.70	25.29
Credit Suisse AG London	22552FJ45	06/28/19	06/28/24	100.000	0.000	2.3699	36.18	0.068200	0.069008	0.069826	0.070653	0.071491	24.70	25.29
Credit Suisse AG	22552FJ52	06/28/19	06/28/24	100.000	0.000	2.3699	36.18	0.068200	0.069008	0.069826	0.070653	0.071491	24.70	25.29
Credit Suisse AG London	22552FL26	07/29/19	07/29/24	100.000	0.000	2.4409	35.12	0.069468	0.070315	0.071174	0.072042	0.072921	25.42	26.04
Credit Suisse AG London	22552FLG5	07/26/19	07/26/24	100.000	0.000	2.4299	35.17	0.069149	0.069989	0.070839	0.071700	0.072571	25.31	25.93
Credit Suisse AG London	22552FLJ9	07/26/19	07/26/24	100.000	0.000	2.4299	35.17	0.069149	0.069989	0.070839	0.071700	0.072571	25.31	25.93
Credit Suisse AG London	22552FLZ3	07/29/19	04/27/23	100.000	0.000	2.3133	33.29	0.066126	0.066891	0.067665	0.068448	0.069239	24.04	24.60
Credit Suisse AG London	22552FM25	07/29/19	01/27/23	100.000	0.000	2.3138	33.27	0.065759	0.066520	0.067289	0.068068	0.068855	24.05	24.61
Credit Suisse AG London	22552FMC3	08/01/19	08/03/23	100.000	0.000	2.3500	33.66	0.066829	0.067614	0.068408	0.069212	0.070025	24.43	25.01
Credit Suisse AG London	22552FP22	07/23/19	07/21/22	100.000	0.000	2.2599	32.87	0.064195	0.064920	0.065654	0.066396		23.47	13.26
Credit Suisse AG London	22552FVG4	09/27/19	03/27/25	100.000	0.000	2.1800	27.74	0.061881	0.062556	0.063238	0.063927	0.064624	22.53	23.02
Credit Suisse AG London	22552FVH2	09/27/19	09/27/23	100.000	0.000	2.0499	26.07	0.058116	0.058712	0.059313	0.059921	0.060535	21.14	21.58
Credit Suisse AG London	22552FWD0	09/30/19	12/29/23	100.000	0.000	2.0796	26.27	0.059277	0.059894	0.060517	0.061146	0.061782	21.45	21.90
Credit Suisse AG London	22552FWE8	09/30/19	06/28/24	100.000	0.000	2.1798	27.55	0.062205	0.062883	0.063569	0.064262	0.064962	22.52	23.01
Credit Suisse AG London	22552FWF5	10/03/19	10/04/23	100.000	0.000	2.0504	25.72	0.058131	0.058727	0.059329	0.059938	0.060552	21.14	21.57
Credit Suisse AG London	22552FY97	10/25/19	04/28/25	100.000	0.000	2.1699	25.88	0.061602	0.062271	0.062946	0.063629	0.064320	22.38	22.87
Credit Suisse AG London	22552FYA4	10/25/19	10/25/23	100.000	0.000	2.0101	23.96	0.056964	0.057537	0.058115	0.058699	0.059289	20.69	21.10
Credit Suisse AG London	22552FZM7	10/31/19	08/02/23	100.000	0.000	2.1196	24.99	0.059825	0.060459	0.061100	0.061748	0.062402	21.84	22.31
Credit Suisse AG London	22552W3S2	05/27/20	11/26/25	100.000	0.000	1.5600	9.29	0.043670	0.044011	0.044354	0.044700	0.045049	15.81	16.05
Credit Suisse AG Nassau	22552W4L6	05/28/20	05/28/27	100.000	0.000	1.9169	11.36	0.053757	0.054272	0.054792	0.055318	0.055848	19.48	19.85
Credit Suisse AG London	22552WLX1	09/24/20	09/24/27	100.000	0.000	1.2420	3.35	0.034501	0.034715	0.034931	0.035147	0.035366	12.50	12.66
Credit Suisse AG Nassau	22552WLY9	09/24/20	09/24/27	100.000	0.000	1.2420	3.35	0.034501	0.034715	0.034931	0.035147	0.035366	12.50	12.66
Credit Suisse AG London	22552WQP3	11/09/20	05/04/22	100.000	0.000	0.3299	0.48	0.009163	0.009177	0.009192			3.30	1.13
Credit Suisse AG London	22552XDE0	03/02/21	03/02/28	100.000	0.000	1.6030		0.044529	0.044886		0.045245	0.045608	13.36	16.31
Credit Suisse AG London	22552XNX7	07/01/21	07/03/28	100.000	0.000	1.8775		0.052152	0.052157	0.052157	0.052647	0.053141	9.39	19.04
CROSBY TEX INDPT SCH DIS	227381UV0	12/17/20	02/15/24	96.792	0.000	1.0340	0.39	0.027802	0.027848	0.027992	0.028137	0.028282	10.04	10.14
CROSBY TEX INDPT SCH DIS	227381UW8	12/17/20	02/15/25	95.206	0.000	1.1840	0.44	0.031313	0.031373	0.031558	0.031745	0.031933	11.32	11.45
CROSBY TEX INDPT SCH DIS	227381UX6	12/17/20	02/15/26	92.947	0.000	1.4221	0.51	0.036716	0.036800	0.037062	0.037325	0.037591	13.28	13.46
CROSBY TEX INDPT SCH DIS	227381UY4	12/17/20	02/15/27	90.747	0.000	1.5820	0.56	0.039879	0.039981	0.040297	0.040616	0.040937	14.43	14.65
CROSBY TEX INDPT SCH DIS	227381UZ1	12/17/20	02/15/28	87.931	0.000	1.8040	0.62	0.044064	0.044192	0.044590	0.044993	0.045399	15.96	16.23
CROSBY TEX INDPT SCH DIS	227381VA5	12/17/20	02/15/29	85.602	0.000	1.9139	0.64	0.045509	0.045649	0.046086	0.046527	0.046972	16.49	16.79
CROSBY TEX INDPT SCH DIS	227381VB3	12/17/20	02/15/30	83.152	0.000	2.0240	0.65	0.046750	0.046902	0.047377	0.047856	0.048341	16.94	17.27
CROWLEY TEX INDPT SCH DI	228130GT1	12/19/19	08/01/21	97.097	0.000	1.8301	18.46	0.049919	0.050375				10.57	
CROWLEY TEX INDPT SCH DI	228130GU8	12/19/19	08/01/22	95.105	0.000	1.9269	19.05	0.051512	0.052008	0.052510	0.053015		18.78	11.12
CROWLEY TEX INDPT SCH DI	228130HL7	10/22/20	08/01/22	99.129	0.000	0.4934	0.94	0.013587	0.013605	0.013639	0.013672		4.90	2.87
CROWLEY TEX INDPT SCH DI	228130HM5	10/22/20	08/01/23	98.408	0.000	0.5791	1.09	0.015830	0.015855	0.015901	0.015947	0.015994	5.71	5.75
CROWLEY TEX INDPT SCH DI	228130HN3	10/22/20	08/01/24	97.246	0.000	0.7411	1.38	0.020019	0.020060	0.020134	0.020209	0.020284	7.23	7.28

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
CROWLEY TEX INDPT SCH DI	228130HP8	10/22/20	08/01/25	95.934	0.000	0.8712	1.60	0.023215	0.023270	0.023372	0.023474	0.023576	8.39	8.46
CROWLEY TEX INDPT SCH DI	228130HQ6	10/22/20	08/01/26	93.899	0.000	1.0930	1.97	0.028508	0.028593	0.028750	0.028907	0.029065	10.31	10.43
DAYTON-MONTGOMERY CNTY O	23981CAC2	03/04/21	06/15/26	93.000	8.750	10.5102		0.028459	0.029298	0.030837	0.032458	0.034164	8.64	11.45
DENISON TEX INDPT SCH DI	248415XP1	02/27/20	08/01/23	94.288	0.000	1.7231	13.77	0.045463	0.045855	0.046250	0.046648	0.047050	16.56	16.84
DENISON TEX INDPT SCH DI	248415XQ9	02/27/20	08/01/24	92.210	0.000	1.8399	14.38	0.047499	0.047936	0.048377	0.048822	0.049271	17.31	17.63
DENISON TEX INDPT SCH DI	248415XR7	02/27/20	08/01/25	90.051	0.000	1.9399	14.81	0.048929	0.049403	0.049882	0.050366	0.050855	17.84	18.19
DENISON TEX INDPT SCH DI	248415YD7	02/27/20	08/01/26	87.123	0.000	2.1560	15.93	0.052659	0.053226	0.053800	0.054380	0.054966	19.23	19.65
DENTON TEX INDPT SCH DIS	249002JF4	12/17/20	08/15/22	99.236	0.000	0.4622	0.18	0.012741	0.012750	0.012780	0.012809		4.59	2.87
DENTON TEX INDPT SCH DIS	249002JG2	12/17/20	08/15/23	98.254	0.000	0.6630	0.25	0.018094	0.018113	0.018173	0.018234	0.018294	6.53	6.57
DENTON TEX INDPT SCH DIS	249002JH0	12/17/20	08/15/24	96.610	0.000	0.9442	0.35	0.025338	0.025376	0.025496	0.025616	0.025737	9.15	9.23
DENTON TEX INDPT SCH DIS	249002JJ6	12/17/20	08/15/25	95.041	0.000	1.0941	0.40	0.028885	0.028936	0.029094	0.029253	0.029413	10.44	10.55
DENTON TEX INDPT SCH DIS	249002JK3	12/17/20	08/15/26	92.712	0.000	1.3411	0.48	0.034538	0.034612	0.034844	0.035078	0.035313	12.49	12.65
DENTON TEX INDPT SCH DIS	249002JL1	12/17/20	08/15/27	91.179	0.000	1.3911	0.49	0.035232	0.035311	0.035557	0.035804	0.036053	12.74	12.91
Deutsche Bank AG	251526BV0	06/01/18	01/13/21	97.629	3.125	4.0894	23.39	0.026251					0.32	
Deutsche Bank AG NewYork	251526BW8	06/01/18	05/12/21	97.843	3.375	4.1601	18.77	0.021364					2.80	
Deutsche Bank AG London	251526BY4	06/01/18	05/30/24	95.400	3.700	4.5860	18.30	0.021000	0.021482	0.021974	0.022478	0.022994	7.68	8.03
Deutsche Bank AG	251526BZ1	06/01/18	01/13/26	95.724	4.100	4.7762	12.82	0.014489	0.014835	0.015189	0.015552	0.015924	5.40	5.66
Deutsche Bank AG	25152R2S1	07/31/15	07/31/25	100.000	VARIES	3.0783	166.68	0.085611	0.085617	0.085624	0.085618	0.085612	30.82	30.82
Deutsche Bank AG	25152R5G4	05/26/16	05/26/26	100.000	VARIES	3.0802	137.64	0.082476	0.082806	0.083108	0.083414	0.083698	29.77	29.99
Deutsche Bank AG	25152R6M0	09/07/16	09/08/26	100.000	VARIES	3.0640	128.55	0.081603	0.081927	0.082256	0.082559	0.082867	29.51	29.74
Deutsche Bank AG	25152RAT0	12/20/12	12/20/22	100.000	0.000	1.6453		0.052105	0.052534	0.052966	0.053402		18.84	18.56
Deutsche Bank AG	25152RUV3	01/31/13	01/31/33	100.000	VARIES	2.3745		0.060438	0.060902	0.061371	0.061846	0.062326	21.98	22.32
Deutsche Bank AG	25152RUY7	03/15/13	03/15/33	100.000	VARIES	2.5035		0.063348	0.063844	0.064347	0.064856	0.065368	23.00	23.36
Deutsche Bank AG	25152RVD2	06/28/13	06/28/33	100.000	VARIES	2.0551		0.052857	0.053261	0.053670	0.054082	0.054467	19.10	19.40
Deutsche Bank AG	25152RVT7	03/31/14	03/31/34	100.000	VARIES	1.1016		0.026382	0.026527	0.026673	0.026820	0.026968	9.55	9.66
Deutsche Bank AG	25152RXB4	06/30/14	06/30/34	100.000	VARIES	1.0463		0.025245	0.025377	0.025510	0.025643	0.025778	9.11	9.21
Deutsche Bank AG	25152RXC2	08/28/14	08/28/34	100.000	VARIES	0.8844		0.021711	0.021807	0.021903	0.022000	0.022098	7.86	7.93
Deutsche Bank AG	25152RXE8	09/30/14	09/30/29	100.000	VARIES	1.1689		0.029236	0.029407	0.029579	0.029751	0.029925	10.59	10.71
Deutsche Bank AG London	25155MBP5	06/15/17	12/15/22	98.650	3.000	3.2702	8.42	0.007034	0.007149	0.007266	0.007384		2.56	2.52
Deutsche Bank AG London	25155MDP3	09/08/17	09/08/22	98.750	2.500	2.7694	8.09	0.007084	0.007182	0.007281	0.007382		2.59	1.82
Deutsche Bank AG London	25155MHY0	02/08/18	08/08/21	99.050	3.000	3.2896	7.79	0.007786	0.007914				1.71	
Deutsche Bank AG London	25155MJV4	02/23/18	02/23/21	99.175	3.000	3.2911	7.84	0.007954					0.41	
Deutsche Bank AG London	25155MKM2	03/13/18	05/01/23	100.000	1.000	3.7501	108.46	0.112023	0.113603	0.115212	0.116851	0.118521	40.80	41.97
Deutsche Bank AG London	25155MKU4	04/23/18	05/01/23	103.000	1.000	3.9232	112.27	0.120944	0.122772	0.124635	0.126535	0.128472	44.09	45.44
Deutsche Bank AG London	25155MKZ3	05/10/18	05/10/21	99.175	3.500	3.7935	7.22	0.008002					1.03	
Deutsche Bank AG London	25160MAA2	10/04/18	10/04/21	99.175	4.050	4.3463	6.07	0.007884	0.008055				2.18	
Deutsche Bank AG London	25160MAC8	10/18/18	10/18/21	99.175	4.100	4.3965	5.96	0.007887	0.008060				2.29	
Deutsche Bank AG London	25160MAF1	11/23/18	11/23/21	99.175	4.250	4.5473	5.68	0.007895	0.008075				2.57	
Deutsche Bank AG London	25160NAA0	09/20/18	09/20/21	99.175	4.000	4.2960	6.18	0.007881	0.008050				2.07	
DRIPPING SPRINGS TEX IND	262061SV7	09/22/20	02/15/27	91.910	0.000	1.3230	3.34	0.033777	0.033955	0.034179	0.034405	0.034633	12.25	12.41
DRISCOLL TEX INDPT SCH D	262068DB2	01/06/21	08/15/26	94.348	0.000	1.0400		0.027257	0.027288	0.027430	0.027572	0.027716	9.71	9.94
DRISCOLL TEX INDPT SCH D	262068DC0	01/06/21	08/15/27	92.458	0.000	1.1901		0.030565	0.030604	0.030787	0.030970	0.031154	10.89	11.17

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
DRISCOLL TEX INDPT SCH D	262068DD8	01/06/21	08/15/28	90.269	0.000	1.3501		0.033852	0.033902	0.034131	0.034361	0.034593	12.06	12.39
DRISCOLL TEX INDPT SCH D	262068DE6	01/06/21	08/15/29	88.305	0.000	1.4500		0.035567	0.035623	0.035881	0.036141	0.036403	12.68	13.03
DRISCOLL TEX INDPT SCH D	262068DF3	01/06/21	08/15/30	84.988	0.000	1.7000		0.040134	0.040208	0.040550	0.040894	0.041242	14.32	14.75
DuPage County SD #12, IL	262777CZ6	06/28/12	01/01/22	100.000	VARIES	3.7456		0.104049	0.104047				37.46	
EAGLE MTN & SAGINAW TEX	269696MQ0	07/02/20	08/15/21	99.011	0.000	0.8897	4.38	0.024495	0.024604				5.51	
EAGLE MTN & SAGINAW TEX	269696MR8	07/02/20	08/15/22	97.930	0.000	0.9893	4.82	0.026942	0.027076	0.027209	0.027344		9.76	6.12
EAGLE MTN & SAGINAW TEX	269696MS6	07/02/20	08/15/23	96.405	0.000	1.1770	5.65	0.031564	0.031750	0.031937	0.032125	0.032314	11.45	11.58
EAGLE MTN & SAGINAW TEX	269696MT4	07/02/20	08/15/24	94.364	0.000	1.4131	6.64	0.037102	0.037364	0.037628	0.037894	0.038162	13.48	13.67
EAGLE MTN & SAGINAW TEX	269696MU1	07/02/20	08/15/25	92.667	0.000	1.4931	6.89	0.038501	0.038789	0.039078	0.039370	0.039664	13.99	14.20
EAGLE MTN & SAGINAW TEX	269696MV9	07/02/20	08/15/26	89.494	0.000	1.8220	8.12	0.045392	0.045806	0.046223	0.046644	0.047069	16.53	16.83
EAGLE MTN & SAGINAW TEX	269696PJ3	12/17/20	08/15/23	98.246	0.000	0.6660	0.25	0.018176	0.018196	0.018257	0.018317	0.018378	6.56	6.60
EAGLE MTN & SAGINAW TEX	269696PK0	12/17/20	08/15/24	96.646	0.000	0.9339	0.35	0.025073	0.025110	0.025228	0.025345	0.025464	9.05	9.14
EAGLE MTN & SAGINAW TEX	269696PL8	12/17/20	08/15/25	95.306	0.000	1.0341	0.38	0.027376	0.027421	0.027563	0.027705	0.027849	9.89	9.99
East Orange NJ	274137WT1	04/14/03	04/01/22	29.893	0.000	6.4699	624.68	0.163348	0.168632	0.174087			60.72	15.67
East Orange NJ	274137WU8	04/14/03	04/01/23	27.886	0.000	6.5000	587.20	0.153872	0.158873	0.164037	0.169368	0.174872	57.21	60.99
East Orange NJ	274137WV6	04/14/03	04/01/24	26.105	0.000	6.5100	551.09	0.144511	0.149215	0.154072	0.159087	0.164265	53.73	57.29
East Orange NJ	274137WW4	04/14/03	04/01/25	24.381	0.000	6.5300	517.31	0.135842	0.140277	0.144857	0.149587	0.154471	50.51	53.87
East Orange NJ	274137WX2	04/14/03	04/01/26	22.763	0.000	6.5499	485.40	0.127640	0.131820	0.136137	0.140595	0.145200	47.47	50.63
East Orange NJ	274137WY0	04/14/03	04/01/27	21.292	0.000	6.5600	455.20	0.119782	0.123711	0.127768	0.131959	0.136288	44.55	47.52
East Orange NJ	274137WZ7	04/14/03	04/01/28	19.913	0.000	6.5700	426.79	0.112384	0.116076	0.119889	0.123827	0.127895	41.80	44.59
ECTOR CNTY TEX INDPT SCH	279263QV2	12/17/20	08/15/26	92.338	0.000	1.4130	0.51	0.036242	0.036325	0.036581	0.036840	0.037100	13.11	13.29
ECTOR CNTY TEX INDPT SCH	279263RD1	12/17/20	08/15/27	90.148	0.000	1.5630	0.55	0.039140	0.039239	0.039545	0.039854	0.040166	14.16	14.38
EDGEWOOD OHIO CITY SCH D	280455FG6	12/19/19	12/01/24	86.505	0.000	2.9500	26.60	0.072886	0.073961	0.075052	0.076159	0.077283	26.50	27.29
EDGEWOOD OHIO CITY SCH D	280455FH4	12/19/19	12/01/27	77.391	0.000	3.2499	26.24	0.072038	0.073208	0.074398	0.075607	0.076835	26.22	27.07
EDGEWOOD OHIO CITY SCH D	280455FJ0	12/19/19	12/01/28	74.279	0.000	3.3499	25.97	0.071335	0.072530	0.073745	0.074980	0.076236	25.97	26.85
EL PASO TEX INDPT SCH DI	283770NP6	07/22/20	08/15/21	99.227	0.000	0.7307	3.20	0.020149	0.020222				4.53	
EL PASO TEX INDPT SCH DI	283770NQ4	07/22/20	08/15/22	98.204	0.000	0.8800	3.82	0.024019	0.024124	0.024230	0.024337		8.69	5.45
EL PASO TEX INDPT SCH DI	283770NR2	07/22/20	08/15/23	96.975	0.000	1.0050	4.31	0.027090	0.027226	0.027363	0.027501	0.027639	9.81	9.91
EL PASO TEX INDPT SCH DI	283770NS0	07/22/20	08/15/24	95.211	0.000	1.2112	5.10	0.032058	0.032252	0.032447	0.032643	0.032841	11.63	11.77
EMERY CALIF UNI SCH DIST	291119JR7	09/12/19	08/01/34	61.883	0.000	3.2498	26.57	0.057483	0.058417	0.059366	0.060331	0.061311	21.14	21.84
EMERY CALIF UNI SCH DIST	291119JS5	09/12/19	08/01/39	49.670	0.000	3.5499	23.32	0.050531	0.051428	0.052341	0.053270	0.054215	18.62	19.29
EMERY CALIF UNI SCH DIST	291119JT3	09/12/19	08/01/45	39.206	0.000	3.6499	18.94	0.041046	0.041795	0.042558	0.043334	0.044125	15.14	15.70
EURONET WORLDWIDE INC	298736AJ8	03/18/19	03/15/49	100.000	0.750	5.4000	99.46	0.160685	0.164461	0.168339	0.172322	0.176412	59.34	62.17
EURONET WORLDWIDE INC	298736AL3	03/18/19	03/15/49	100.000	0.750	5.4000	99.46	0.160685	0.164461	0.168339	0.172322	0.176412	59.34	62.17
EUROPEAN INVT BK	298785DW3	03/10/16	03/10/21	44.672	0.000	5.4450	543.13	0.147240					10.16	
EVERMAN TEX INDPT SCH DI	300371T43	11/19/20	02/15/24	97.048	0.000	0.9272	1.05	0.024995	0.025051	0.025167	0.025284	0.025401	9.03	9.11
Exelon Corporation	30161NAE1	06/17/14	06/01/24	100.000	VARIES	4.8846		0.141188	0.140458	0.139709	0.138942	0.138156	50.65	50.11
EXPEDIA GROUP INC	30212PAS4	05/05/20	05/01/25	100.000	6.250	6.7500	44.25	0.187500	0.187500	0.187500	0.187500	0.187500	67.50	67.50
EXPEDIA GROUP INC	30212PAU9	05/05/20	05/01/25*	100.000	7.000	7.5001	49.17	0.208335					12.92*	
EXPEDIA GROUP INC	30212PAZ8	07/14/20	12/15/23	99.922	3.600	3.8746	17.96	0.107554	0.107566	0.107578	0.107590	0.107602	38.72	38.73
EXPEDIA GROUP INC	30212PBB0	07/14/20	08/01/27	99.997	4.625	4.8755	22.62	0.135427	0.135427	0.135427	0.135427	0.135428	48.75	48.75

* Called in 2021; 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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
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Forney Independent SD, T	3464242X1	02/18/14	08/15/42	13.145	0.000	7.2501	82.98	0.042033	0.043557	0.045136	0.046772	0.048468	15.83	17.00
Forney Independent SD, T	3464242Y9	02/18/14	08/15/43	12.068	0.000	7.3002	76.84	0.038978	0.040401	0.041876	0.043404	0.044989	14.68	15.77
Forney Independent SD, T	3464242Z6	02/18/14	08/15/44	11.069	0.000	7.3502	71.08	0.036109	0.037436	0.038812	0.040239	0.041718	13.61	14.62
Forney Independent SD, T	3464243A0	02/18/14	08/15/45	10.143	0.000	7.4002	65.68	0.033418	0.034655	0.035937	0.037266	0.038645	12.60	13.54
Forney Independent SD, T	3464243B8	02/18/14	08/15/46	9.141	0.000	7.5003	60.20	0.030716	0.031868	0.033063	0.034303	0.035589	11.58	12.47
Forney Independent SD, T	3464243C6	02/18/14	08/15/47	8.223	0.000	7.6001	55.06	0.028174	0.029245	0.030356	0.031510	0.032707	10.63	11.46
Forney Independent SD, T	3464243D4	02/18/14	08/15/48	7.382	0.000	7.7003	50.25	0.025787	0.026780	0.027811	0.028882	0.029994	9.74	10.50
Forney Independent SD, T	3464243E2	02/18/14	08/15/49	6.615	0.000	7.8003	45.76	0.023554	0.024473	0.025428	0.026419	0.027450	8.90	9.61
Forney Independent SD, T	3464243F9	02/18/14	08/15/50	6.021	0.000	7.8503	41.99	0.021644	0.022494	0.023377	0.024294	0.025248	8.18	8.84
Forney Independent SD, T	3464243G7	02/18/14	08/15/51	5.475	0.000	7.9003	38.49	0.019869	0.020654	0.021470	0.022318	0.023200	7.51	8.12
Forney Independent SD, T	3464243H5	02/18/14	08/15/52	4.974	0.000	7.9503	35.25	0.018222	0.018946	0.019699	0.020482	0.021297	6.89	7.45
Forney Independent SD, T	3464243J1	02/18/14	08/15/53	4.514	0.000	8.0005	32.25	0.016693	0.017361	0.018056	0.018778	0.019529	6.32	6.83
Forney Independent SD, T	346424X90	08/27/13	08/15/38	17.946	0.000	7.0000	118.04	0.056356	0.058329	0.060370	0.062483	0.064670	21.19	22.70
Forney Independent SD, T	346424Y24	08/27/13	08/15/39	16.544	0.000	7.0499	109.79	0.052501	0.054352	0.056268	0.058251	0.060304	19.75	21.16
Forney Independent SD, T	346424Y32	08/27/13	08/15/40	15.436	0.000	7.0501	102.44	0.048986	0.050713	0.052501	0.054351	0.056267	18.42	19.75
Forney Independent SD, T	346424Y40	08/27/13	08/15/41	14.210	0.000	7.0999	95.14	0.045567	0.047185	0.048860	0.050594	0.052391	17.14	18.38
Forney Independent SD, T	346424Y57	08/27/13	08/15/42	13.252	0.000	7.1001	88.73	0.042496	0.044005	0.045567	0.047185	0.048860	15.99	17.14
Forney Independent SD, T	346424Y65	08/27/13	08/15/43	12.359	0.000	7.1000	82.75	0.039632	0.041039	0.042496	0.044005	0.045567	14.91	15.99
Franklin CNTYS, IL	352415EL3	09/30/16	12/01/21	106.144	4.500	3.2012	141.57	0.090049	0.089490				29.62	
FRENSHIP TEX INDPT SCH D	357866YY2	12/17/19	02/15/21	97.847	0.000	1.8825	19.25	0.051804					2.28	
FRENSHIP TEX INDPT SCH D	357866ZH8	10/29/20	02/15/22	99.262	0.000	0.5730	0.98	0.015799	0.015825	0.015871			5.70	0.70
FRENSHIP TEX INDPT SCH D	357866ZJ4	10/29/20	02/15/23	98.355	0.000	0.7241	1.23	0.019784	0.019827	0.019898	0.019970	0.020043	7.15	7.20
FRISCO TEX INDPT SCH DIS	35880CD27	07/15/20	02/15/22	98.549	0.000	0.9252	4.21	0.025346	0.025463	0.025581			9.18	1.13
FRISCO TEX INDPT SCH DIS	35880CD35	07/15/20	02/15/23	97.133	0.000	1.1291	5.06	0.030494	0.030666	0.030839	0.031013	0.031188	11.06	11.18
FRISCO TEX INDPT SCH DIS	35880CD43	07/15/20	02/15/24	95.313	0.000	1.3441	5.91	0.035625	0.035864	0.036105	0.036348	0.036592	12.93	13.11
FRISCO TEX INDPT SCH DIS	35880CD50	07/15/20	02/15/25	93.831	0.000	1.3940	6.04	0.036377	0.036630	0.036885	0.037142	0.037401	13.21	13.40
FRISCO TEX INDPT SCH DIS	35880CS54	06/22/21	02/15/29	87.101	0.000	1.8140			0.043889	0.044006	0.044405	0.044808	8.31	16.02
GCI LIBERTY INC	36164VAA5	06/18/18	09/30/46	100.000	1.750	6.9511	186.22	0.217505	0.223375	0.229449	0.235734	0.242238	80.45	84.90
GS Finance Corp.	362273AG9	12/17/15	06/19/23	100.000	0.000	2.9199		0.093772	0.095141	0.096530	0.097940	0.099369	34.04	35.04
GS Finance Corp.	362273BK9	07/06/17	07/08/24	100.000	0.250	2.8998	105.06	0.087094	0.088256	0.089435	0.090631	0.091845	31.97	32.83
GS Finance Corp.	36253M679	09/14/17	09/16/21	100.000	0.000	2.2324	75.96	0.066291	0.067031				17.04	
GS Finance Corp.	36253M687	09/14/17	09/15/22	100.000	0.000	2.3683	80.74	0.070604	0.071440	0.072286	0.073142		25.75	18.51
GS Finance Corp.	36253M695	09/14/17	09/14/23	100.000	0.000	2.6628	91.16	0.080074	0.081141	0.082221	0.083316	0.084425	29.25	30.03
GS Finance Corp.	36253M703	09/14/17	09/15/22	100.000	0.000	2.3683	80.74	0.070604	0.071440	0.072286	0.073142		25.75	18.51
GS Finance Corp.	36253M711	09/14/17	09/14/23	100.000	0.000	2.6628	91.16	0.080074	0.081141	0.082221	0.083316	0.084425	29.25	30.03
GS Finance Corp.	36254F582	02/05/18	02/05/25	100.000	0.000	3.4781	105.41	0.105313	0.107144	0.109008	0.110904	0.112832	38.78	40.14
GS Fin Corp Medium Term	36255H2A5	06/22/18	06/23/25	100.000	0.500	4.0576	106.23	0.123164	0.125381	0.127643	0.129951	0.132306	44.77	46.40
GS Finance Corp.	36255U232	08/03/18	08/05/25	100.000	0.000	4.0135	100.59	0.120736	0.123159	0.125631	0.128152	0.130724	44.62	46.42
GS Finance Corp.	36256M502	11/15/18	07/28/22	100.000	0.000	3.7853	83.13	0.112083	0.114205	0.116366	0.118569		41.39	24.48
GS Finance Corp.	36256M569	11/15/18	11/14/23	100.000	0.000	3.9688	87.26	0.119246	0.121613	0.124026	0.126487	0.128997	43.58	45.33
GS Finance Corp.	36256M858	02/05/19	02/05/24	100.000	0.000	3.5778	69.94	0.104813	0.106688	0.108597	0.110539	0.112517	38.62	40.02
GS Finance Corp.	36257D436	05/01/19	09/20/23	100.000	0.000	3.1913	54.24	0.092627	0.094105	0.095607	0.097132	0.098682	33.91	35.00

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
GS Finance Corp.	36257D808	07/03/19	01/03/24	100.000	0.000	2.6546	40.20	0.075710	0.076714	0.077733	0.078764	0.079810	27.80	28.54	
GS Finance Corp.	36257W178	08/05/19	08/05/24	100.000	0.000	2.7442	39.07	0.078334	0.079409	0.080499	0.081603	0.082723	28.71	29.50	
GS Finance Corp.	36257W517	08/14/19	08/12/22	100.000	0.000	2.2407	31.25	0.063636	0.064349	0.065070	0.065799		23.24	14.51	
GS Finance Corp.	36258L742	12/04/19	06/04/25	100.000	0.000	2.4932	27.00	0.070993	0.071878	0.072774	0.073681	0.074599	25.76	26.41	
GS Finance Corp.	36259E770	02/05/20	08/05/25	100.000	0.000	2.1693	19.74	0.060913	0.061574	0.062242	0.062917	0.063599	22.24	22.73	
GS Finance Corp.	36259Y735	04/07/21	04/05/28	100.000	0.000	2.1083			0.058565	0.059175	0.059799	0.060429	15.51	21.52	
GS Finance Corp.	36260W405	04/20/21	04/20/26	100.000	0.000	0.8823			0.024508	0.024616	0.024724	0.024833	6.16	8.90	
GS Finance Corp.	36260W421	05/06/21	05/04/28	100.000	0.000	1.9831			0.055085	0.055625	0.056177	0.056734	12.98	20.19	
GS Finance Corp.	36260W587	05/19/21	06/03/26	100.000	0.000	1.4218			0.039494	0.039516	0.039796	0.040079	8.78	14.39	
GDB DEBT RECOVERY AUTH O	36829QAA3	11/29/18	08/20/40	70.440	7.500	3.1900	62.89	0.053257	0.052659	0.049337	0.048757	0.045413	18.81	17.38	
General Cable Corp.	369300AL2	12/18/09	11/15/29	100.000	VARIES	12.5014			0.960283	1.012848	1.068699	1.127185	1.189327	360.15	400.81
Genworth Holdings Inc	372491AF7	10/03/18	08/15/23*	86.900	4.900	8.2191	54.16	0.072405	0.075381	0.078478			26.17*		
Genworth Holdings Inc	372491AG5	10/03/18	02/15/24	85.790	4.800	8.1180	52.23	0.069761	0.072592	0.075539	0.078605	0.081796	26.41	28.60	
GLADEWATER CNTY LINE	IND 376470DB3	12/31/20	08/15/24	97.131	0.000	0.8046	0.02	0.021709	0.021731	0.021818	0.021906	0.021994	7.83	7.89	
GLADEWATER CNTY LINE	IND 376470DC1	12/31/20	08/15/25	95.691	0.000	0.9546	0.03	0.025373	0.025404	0.025525	0.025647	0.025769	9.16	9.24	
GLADEWATER CNTY LINE	IND 376470DD9	12/31/20	08/15/26	93.714	0.000	1.1575	0.03	0.030131	0.030174	0.030349	0.030524	0.030701	10.88	11.01	
Goldman Sachs Group, Inc	38141GGV0	10/30/12	10/30/27	100.000	VARIES	4.6427			0.118845	0.119440	0.120049	0.120770	0.121507	42.96	43.44
Goldman Sachs Group, Inc	38141GHQ0	11/19/12	11/19/27	100.000	VARIES	4.0948			0.105286	0.105764	0.106251	0.106833	0.107427	38.03	38.40
Goldman Sachs Group, Inc	38141GMD3	01/23/13	01/23/28	100.000	VARIES	4.3421			0.108406	0.109016	0.109640	0.110278	0.111060	39.33	39.81
Goldman Sachs Group, Inc	38141GMR2	02/11/13	02/11/28	100.000	VARIES	4.2924			0.107620	0.108211	0.108815	0.109432	0.110171	39.02	39.47
Goldman Sachs Group, Inc	38141GPC2	02/28/13	02/29/28	100.000	VARIES	4.2915			0.104383	0.103265	0.105584	0.104472	0.107076	38.04	38.52
Goldman Sachs Group, Inc	38141GPU2	03/06/13	03/06/28	100.000	VARIES	4.1925			0.103449	0.104030	0.104623	0.105229	0.106045	37.48	37.94
Goldman Sachs Group, Inc	38141GQL1	03/22/13	03/22/28	100.000	VARIES	4.6902			0.117928	0.118388	0.119056	0.119740	0.120440	42.65	43.12
Goldman Sachs Group, Inc	38141GQW7	03/27/13	03/27/28	100.000	VARIES	4.6888			0.117837	0.118312	0.118994	0.119692	0.120406	42.62	43.10
Goldman Sachs Group, Inc	38141GSM7	04/30/13	04/30/28	100.000	VARIES	4.3925			0.111480	0.111986	0.112502	0.113030	0.113678	40.29	40.67
Goldman Sachs Group, Inc	38141GST2	05/31/13	06/03/21	100.000	0.000	3.4201			0.122553					18.63	
Goldman Sachs Group, Inc	38141GTW4	05/30/13	05/30/28	100.000	VARIES	4.3920			0.110839	0.111395	0.111964	0.112545	0.113255	40.04	40.45
Goldman Sachs Group, Inc	38141GTZ7	05/23/13	05/23/28	100.000	VARIES	4.4916			0.112668	0.113276	0.113898	0.114535	0.115298	40.72	41.17
Goldman Sachs Group, Inc	38141GUF9	06/06/13	06/06/28	100.000	VARIES	4.4921			0.113702	0.114274	0.114860	0.115459	0.116165	41.06	41.49
Goldman Sachs Group, Inc	38141GWH3	05/31/17	05/31/27	100.000	VARIES	3.6188	14.95	0.010778	0.010973	0.011137	0.011304	0.011447	3.93	4.05	
Goldman Sachs Group, Inc	38143USM4	03/18/11	03/18/21	100.000	VARIES	5.2914			0.147677					11.37	
Goldman Sachs Group, Inc	38143UTN1	04/13/11	04/13/21	100.000	VARIES	5.2208			0.145462					14.84	
Goldman Sachs Group, Inc	38143UUA7	04/29/11	04/29/21	100.000	VARIES	2.1672			0.017676					2.09	
Goldman Sachs Group, Inc	38143UUY5	07/20/11	07/20/21	100.000	0.000	5.1298			0.224792	0.230558				45.77	
Goldman Sachs Group, Inc	38143UVG3	06/07/11	06/07/21	100.000	VARIES	2.2754			0.018441					2.88	
Goldman Sachs Group, Inc	38147Q2D7	04/30/14	05/03/21	100.000	0.000	3.0002			0.101162					12.34	
Goldman Sachs Group, Inc	38147Q2G0	04/30/14	11/02/21	100.000	0.000	3.1299			0.106410	0.108075				32.33	
Goldman Sachs Group, Inc	38147Q2H8	04/14/14	04/14/29*	100.000	VARIES	4.5255			0.111562					1.56*	
Goldman Sachs Group, Inc	38147Q4M5	05/30/14	12/02/21	100.000	0.000	3.0000			0.101146	0.102663				33.75	
Goldman Sachs Group, Inc	38147Q5E2	12/13/13	12/13/28	100.000	VARIES	4.9491			0.118299	0.118964	0.119646	0.120609	0.121594	42.73	43.28
Goldman Sachs Group, Inc	38147Q5M4	05/21/14	05/21/29	100.000	VARIES	4.4103			0.112034	0.112487	0.112951	0.113424	0.113940	40.45	40.79
Goldman Sachs Group, Inc	38147Q7D2	06/30/14	12/30/21	100.000	0.000	3.0001			0.101133	0.102650				36.58	

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Goldman Sachs Group, Inc	38147QA89	06/26/14	06/26/29	100.000	VARIABLE	4.3665		0.112677	0.113025	0.113381	0.113745	0.114200	40.63	40.89
Goldman Sachs Group, Inc	38147QAK2	01/10/14	01/10/29*	100.000	VARIABLE	4.9699		0.118877	0.119451				1.19*	
Goldman Sachs Group, Inc	38147QB39	06/18/14	06/17/21	100.000	0.000	3.2500		0.111313					18.48	
Goldman Sachs Group, Inc	38147QBB1	01/31/14	02/03/21	100.000	0.000	3.2502		0.111362					3.56	
Goldman Sachs Group, Inc	38147QC20	10/25/13	10/25/28	100.000	VARIABLE	4.8590		0.121209	0.121760	0.122324	0.123067	0.123828	43.81	44.27
Goldman Sachs Group, Inc	38147QC46	07/31/14	08/03/21	100.000	0.000	3.1497		0.105564	0.107226				22.68	
Goldman Sachs Group, Inc	38147QCN4	06/19/13	06/19/28	100.000	VARIABLE	4.6926		0.119993	0.120510	0.121039	0.121581	0.122221	43.30	43.69
Goldman Sachs Group, Inc	38147QDF0	01/23/14	01/23/29*	100.000	VARIABLE	4.9794		0.125244	0.126083				3.01*	
Goldman Sachs Group, Inc	38147QDL7	08/18/14	08/18/29*	100.000	VARIABLE	4.3047		0.108979					5.23*	
Goldman Sachs Group, Inc	38147QDV5	08/29/14	09/01/21	100.000	0.000	3.0001		0.099656	0.101150				24.19	
Goldman Sachs Group, Inc	38147QEX0	01/24/14	01/24/29*	100.000	VARIABLE	4.8384		0.116175	0.116754				2.79*	
Goldman Sachs Group, Inc	38147QFL5	09/30/14	09/30/21	100.000	0.000	3.0002		0.099641	0.101136				27.07	
Goldman Sachs Group, Inc	38147QGA8	07/22/13	07/22/28	100.000	VARIABLE	4.9007		0.124420	0.125034	0.125663	0.126307	0.126968	45.10	45.56
Goldman Sachs Group, Inc	38147QGP5	02/05/14	02/05/29*	100.000	VARIABLE	4.7103		0.118083					4.13*	
Goldman Sachs Group, Inc	38147QH58	10/10/14	02/10/22	100.000	0.000	3.4944		0.118808	0.120884	0.122996			43.74	4.80
Goldman Sachs Group, Inc	38147QH74	10/10/14	02/10/22	100.000	0.000	3.4944		0.118808	0.120884	0.122996			43.74	4.80
Goldman Sachs Group, Inc	38147QHS8	08/02/13	08/02/28	100.000	VARIABLE	4.8903		0.124169	0.124792	0.125429	0.126082	0.126751	45.00	45.47
Goldman Sachs Group, Inc	38147QHT6	02/28/14	03/03/21	100.000	0.000	3.0001		0.101158					6.27	
Goldman Sachs Group, Inc	38147QHU3	10/30/14	11/01/21	100.000	2.000	3.0152	191.68	0.089312	0.089821				26.89	
Goldman Sachs Group, Inc	38147QH74	02/28/14	08/31/21	100.000	0.000	3.1500		0.106618	0.106531				25.79	
Goldman Sachs Group, Inc	38147QHY5	10/30/14	11/01/21	100.000	0.000	3.0012		0.099690	0.101186				30.18	
Goldman Sachs Group, Inc	38147QUJ1	10/16/14	10/16/29*	100.000	VARIABLE	3.7998		0.097485					1.85*	
Goldman Sachs Group, Inc	38147QK21	11/13/13	11/13/28	100.000	VARIABLE	4.9004		0.121995	0.122624	0.123268	0.124052	0.124854	44.09	44.59
Goldman Sachs Group, Inc	38147QLJ3	08/15/13	08/15/28*	100.000	VARIABLE	4.8879		0.119535	0.120130				5.50*	
Goldman Sachs Group, Inc	38147QLV6	11/28/14	05/27/22	100.000	0.000	3.1503		0.105551	0.107213	0.108902			38.41	15.90
Goldman Sachs Group, Inc	38147QM78	11/21/14	11/21/29*	100.000	VARIABLE	3.9468		0.101958					5.40*	
Goldman Sachs Group, Inc	38147QMB9	02/24/14	02/24/29*	100.000	VARIABLE	4.6770		0.114173					6.17*	
Goldman Sachs Group, Inc	38147QMC7	11/26/14	05/26/22	100.000	0.000	3.1499		0.105543	0.107205	0.108894			38.41	15.79
Goldman Sachs Group, Inc	38147QNU6	12/30/14	06/29/22	100.000	0.000	2.9500		0.097677	0.099118	0.100580			35.43	17.90
Goldman Sachs Group, Inc	38147QNY8	12/29/14	06/28/22	100.000	0.000	2.9499		0.097673	0.099113	0.100575			35.43	17.80
Goldman Sachs Group, Inc	38147QPN0	08/30/13	08/30/23	100.000	VARIABLE	4.5507		0.126480	0.125579	0.126052	0.125129	0.125577	45.95	45.78
Goldman Sachs Group, Inc	38147QQJ8	09/05/13	09/05/28	100.000	VARIABLE	5.0554		0.122955	0.123648	0.124358	0.125086	0.125832	44.55	45.07
Goldman Sachs Group, Inc	38147QQM1	01/30/15	08/01/22	100.000	0.000	2.4699		0.078532	0.079502	0.080484	0.081477		28.74	17.08
Goldman Sachs Group, Inc	38147QQR0	01/30/15	08/01/22	100.000	0.000	2.5001		0.079621	0.080617	0.081624	0.082645		29.14	17.32
Goldman Sachs Group, Inc	38147QQV1	01/29/15	07/29/22	100.000	0.000	2.4698		0.078523	0.079493	0.080475	0.081469		28.74	16.92
Goldman Sachs Group, Inc	38147QS31	01/30/15	01/30/30*	100.000	VARIABLE	3.6879		0.099069	0.099264				2.97*	
Goldman Sachs Group, Inc	38147QST4	03/19/14	03/19/29	100.000	VARIABLE	4.6202		0.116266	0.116814	0.117375	0.117949	0.118580	42.07	42.48
Goldman Sachs Group, Inc	38147QT89	02/27/15	02/28/23	100.000	0.000	2.9999		0.097624	0.097473	0.100575	0.100419	0.103614	35.97	37.05
Goldman Sachs Group, Inc	38147QT97	02/26/15	02/28/23	100.000	0.000	3.0001		0.097642	0.097490	0.100593	0.100437	0.103634	35.97	37.06
Goldman Sachs Group, Inc	38147QTP1	03/31/14	09/30/21	100.000	0.000	3.1501		0.107214	0.108903				29.14	
Goldman Sachs Group, Inc	38147QTT3	03/31/14	04/01/21	100.000	0.000	2.9998		0.101129					9.10	
Goldman Sachs Group, Inc	38147QTV8	02/27/15	08/29/22	100.000	0.000	3.0000		0.096559	0.098546	0.099478	0.101525		35.97	24.25

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Goldman Sachs Group, Inc	38148TD63	09/25/15	09/25/23	100.000	0.000	3.2499		0.106064	0.107787	0.109539	0.111319	0.113128	38.83	40.10
Goldman Sachs Group, Inc	38148TD89	09/30/15	07/03/23	100.000	0.000	3.2490		0.105211	0.106920	0.108657	0.110422	0.112216	38.80	40.07
Goldman Sachs Group, Inc	38148TD97	09/30/15	09/28/23	100.000	0.000	3.2992		0.107916	0.109696	0.111505	0.113345	0.115215	39.50	40.82
Goldman Sachs Group, Inc	38148TDA4	09/30/15	09/30/25	100.000	0.000	3.6001		0.119534	0.121685	0.123876	0.126106	0.128375	43.81	45.41
Goldman Sachs Group, Inc	38148TDB2	09/29/15	09/28/23	100.000	0.000	3.3000		0.107956	0.109738	0.111548	0.113389	0.115260	39.52	40.83
Goldman Sachs Group, Inc	38148TDE6	09/08/15	09/07/22	100.000	0.000	3.1000		0.100419	0.101976	0.103556	0.105161		36.79	25.76
Goldman Sachs Group, Inc	38148TEP0	09/30/15	09/30/25	100.000	VARIES	3.7872		0.010851	0.010814	0.010777	0.010676	0.010573	3.89	3.84
Goldman Sachs Group, Inc	38148TF46	09/24/15	09/24/22	100.000	VARIES	3.2799		0.104749	0.106239	0.107753	0.109292		38.27	28.62
Goldman Sachs Group, Inc	38148TFK0	10/30/15	10/30/23	100.000	0.000	3.1502		0.102307	0.103918	0.105555	0.107218	0.108907	37.32	38.50
Goldman Sachs Group, Inc	38148TFN4	10/30/15	11/01/23	100.000	0.000	3.1491		0.102274	0.103885	0.105520	0.107182	0.108869	37.30	38.49
Goldman Sachs Group, Inc	38148TFP9	10/30/15	10/30/25	100.000	0.000	3.4498		0.113702	0.115664	0.117659	0.119688	0.121753	41.53	42.97
Goldman Sachs Group, Inc	38148TFV6	10/29/15	10/31/23	100.000	0.000	3.1500		0.102319	0.103931	0.105568	0.107231	0.108919	37.32	38.51
Goldman Sachs Group, Inc	38148TGL7	10/30/15	10/30/25	100.000	VARIES	3.6654		0.008806	0.008816	0.008825	0.008783	0.008740	3.17	3.16
Goldman Sachs Group, Inc	38148TGM5	10/22/15	10/22/27	100.000	VARIES	3.9047		0.013481	0.013588	0.013697	0.013808	0.013921	4.89	4.97
Goldman Sachs Group, Inc	38148TGT0	11/30/15	11/28/25	100.000	0.000	3.4490		0.113649	0.115609	0.117603	0.119631	0.121694	41.40	42.84
Goldman Sachs Group, Inc	38148TGX1	11/10/15	11/10/26	100.000	VARIES	3.8760		0.011139	0.011199	0.011260	0.011268	0.011277	4.03	4.06
Goldman Sachs Group, Inc	38148TGZ6	11/27/15	11/29/23	100.000	0.000	3.1499		0.102316	0.103927	0.105564	0.107227	0.108915	37.23	38.41
Goldman Sachs Group, Inc	38148TH44	11/30/15	11/28/23	100.000	0.000	3.1488		0.102238	0.103847	0.105482	0.107143	0.108830	37.20	38.38
Goldman Sachs Group, Inc	38148THG7	11/10/15	11/10/21	100.000	1.750	2.8620	151.12	0.084216	0.084726				26.11	
Goldman Sachs Group, Inc	38148THX0	11/18/15	11/18/25	100.000	VARIES	3.7095		0.008224	0.008216	0.008209	0.008144	0.008078	2.96	2.94
Goldman Sachs Group, Inc	38148TJ26	11/30/15	11/29/23	100.000	0.000	3.1489		0.102250	0.103860	0.105495	0.107156	0.108843	37.20	38.38
Goldman Sachs Group, Inc	38148TJN0	12/31/15	07/03/24	100.000	0.000	3.2988		0.106200	0.107951	0.109732	0.111542	0.113381	39.18	40.48
Goldman Sachs Group, Inc	38148TJP5	12/31/15	01/02/26	100.000	0.000	3.4990		0.113638	0.115626	0.117649	0.119707	0.121801	41.99	43.47
Goldman Sachs Group, Inc	38148TJU4	12/29/15	12/29/23	100.000	0.000	3.0000		0.096713	0.098164	0.099637	0.101131	0.102648	35.08	36.14
Goldman Sachs Group, Inc	38148TJY6	12/28/15	12/26/23	100.000	0.000	3.2000		0.104161	0.105828	0.107521	0.109241	0.110989	37.81	39.03
Goldman Sachs Group, Inc	38148TLJ6	02/16/16	02/16/26	100.000	VARIES	3.7570	31.49	0.018362	0.018586	0.018707	0.018831	0.018865	6.70	6.78
Goldman Sachs Group, Inc	38148TNV7	09/29/16	09/29/26	100.000	VARIES	2.3290	6.52	0.004278	0.004328	0.004378	0.004429	0.004481	1.56	1.59
Goldman Sachs Group, Inc	38148TP94	11/18/16	11/18/26	100.000	VARIES	2.2302	11.56	0.007835	0.007923	0.008011	0.008100	0.008191	2.84	2.91
Goldman Sachs Group, Inc	38150A2F1	02/21/17	02/21/27	100.000	VARIES	3.8872	149.98	0.108122	0.108258	0.108321	0.108384	0.108449	38.97	39.02
Goldman Sachs Group, Inc	38150A2Z7	04/28/17	04/28/27	100.000	VARIES	3.6989	13.68	0.010041	0.010227	0.010360	0.010495	0.010586	3.67	3.77
Goldman Sachs Group, Inc	38150A3C7	05/19/17	05/19/27	100.000	VARIES	3.6688	13.19	0.009464	0.009637	0.009779	0.009924	0.010046	3.45	3.56
Goldman Sachs Group, Inc	38150A3S2	07/10/17	07/10/27	100.000	VARIES	3.6160	124.68	0.099896	0.100071	0.100222	0.100349	0.100454	36.05	36.14
Goldman Sachs Group, Inc	38150A3U7	08/02/17	08/02/27	100.000	VARIES	3.5643	120.92	0.097892	0.098106	0.098293	0.098455	0.098594	35.34	35.46
Goldman Sachs Group, Inc	38150A3Z6	08/15/17	08/15/24	100.000	VARIES	3.1510	106.62	0.088025	0.088080	0.088101	0.088087	0.088040	31.71	31.71
Goldman Sachs Group, Inc	38150A4K8	09/22/17	09/22/27	100.000	VARIES	3.5451	115.34	0.097070	0.097290	0.097485	0.097658	0.097809	35.03	35.16
Goldman Sachs Group, Inc	38150A4M4	10/06/17	10/06/27	100.000	VARIES	3.5757	114.83	0.098918	0.099098	0.099254	0.099384	0.099487	35.67	35.77
Goldman Sachs Group, Inc	38150A4P7	09/29/17	09/29/27	100.000	VARIES	3.6040	116.67	0.098866	0.099083	0.099275	0.099442	0.099586	35.67	35.80
Goldman Sachs Group, Inc	38150A4Q5	09/29/17	09/29/27	100.000	VARIES	3.6048	115.91	0.098530	0.098767	0.098980	0.099170	0.099337	35.55	35.70
Goldman Sachs Group, Inc	38150A5G6	12/01/17	12/01/27	100.000	VARIES	3.5339	108.72	0.097652	0.097756	0.097845	0.097921	0.097985	35.18	35.24
Goldman Sachs Group, Inc	38150A5K7	12/12/17	12/12/27	100.000	VARIES	2.7977	10.48	0.008866	0.008990	0.009116	0.009244	0.009373	3.22	3.31
Goldman Sachs Group, Inc	38150A5R2	01/31/18	01/31/28	100.000	VARIES	3.1064	9.64	0.008297	0.008426	0.008557	0.008690	0.008825	3.05	3.14
Goldman Sachs Group, Inc	38150A6K6	03/28/18	03/28/28	100.000	VARIES	3.3846	14.87	0.013429	0.012838	0.013055	0.013276	0.013501	4.69	4.78

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
GS Finance Corp.	40054K2H8	02/26/16	08/28/23	100.000	0.000	3.2000	166.39	0.102557	0.104198	0.105865	0.107559	0.109280	37.62	38.84
GS Finance Corp.	40054K7D2	04/29/16	05/01/23	100.000	0.000	2.8501	141.39	0.089938	0.091219	0.092519	0.093838	0.095175	32.76	33.70
GS Finance Corp.	40054K7H3	04/29/16	04/29/22	100.000	0.000	2.6000	128.30	0.081124	0.082179	0.083247			29.53	9.82
GS Finance Corp.	40054K7J9	04/29/16	05/01/24	100.000	0.000	3.0000	149.30	0.095299	0.096729	0.098180	0.099653	0.101147	34.74	35.79
GS Finance Corp.	40054K7K6	04/29/16	04/30/26	100.000	0.000	3.2999	165.27	0.106219	0.107971	0.109753	0.111564	0.113404	38.77	40.06
GS Finance Corp.	40054K7L4	04/28/16	04/30/24	100.000	0.000	3.0000	149.40	0.095299	0.096729	0.098180	0.099653	0.101147	34.74	35.79
GS Finance Corp.	40054KAB2	04/29/16	04/27/23	100.000	1.250	2.8316	136.83	0.084574	0.085280	0.085996	0.086722	0.087458	30.66	31.18
GS Finance Corp.	40054KAE6	04/28/16	01/28/22	100.000	0.000	2.5498	125.79	0.078884	0.079889	0.080908			28.89	2.18
GS Finance Corp.	40054KB62	05/31/16	05/31/23	100.000	0.000	2.8999	141.17	0.091695	0.093025	0.094374	0.095742	0.097130	33.33	34.31
GS Finance Corp.	40054KB70	05/31/16	05/28/21	100.000	0.000	2.4003	115.65	0.074223					10.91	
GS Finance Corp.	40054KBA3	05/27/16	05/30/24	100.000	0.000	2.8998	141.44	0.091712	0.093042	0.094391	0.095759	0.097148	33.34	34.31
GS Finance Corp.	40054KBP0	05/27/16	05/30/23	100.000	0.000	2.8998	141.51	0.091205	0.091019	0.093869	0.093678	0.096611	33.34	34.31
GS Finance Corp.	40054KBR6	05/31/16	08/30/22	100.000	0.000	N/A	131.06	0.082291	0.084786	0.084530	0.086140		30.77	20.67
GS Finance Corp.	40054KBS4	05/31/16	05/31/24	100.000	0.000	3.0499	148.93	0.097083	0.098564	0.100067	0.101593	0.103142	35.31	36.39
GS Finance Corp.	40054KBT2	05/31/16	05/29/26	100.000	0.000	3.2989	161.92	0.106162	0.107913	0.109693	0.111503	0.113342	38.65	39.93
GS Finance Corp.	40054KBW5	05/31/16	05/29/23	100.000	1.250	2.9093	138.11	0.087204	0.087967	0.088742	0.089527	0.090325	31.58	32.14
GS Finance Corp.	40054KD29	06/29/16	06/27/24	100.000	0.000	2.7999	133.47	0.088129	0.089362	0.090614	0.091882	0.093168	31.96	32.86
GS Finance Corp.	40054KB86	06/24/16	06/26/23	100.000	0.000	2.6499	126.34	0.082876	0.083975	0.085087	0.086214	0.087357	30.04	30.85
GS Finance Corp.	40054KD94	06/30/16	09/30/22	100.000	0.000	2.4488	115.87	0.075436	0.076359	0.077294	0.078241		27.49	20.96
GS Finance Corp.	40054KDA1	06/03/16	06/05/23	100.000	0.000	3.0002	146.07	0.095306	0.096736	0.098187	0.099660	0.101155	34.64	35.69
GS Finance Corp.	40054KDE3	06/30/16	07/02/24	100.000	0.000	2.7499	130.86	0.085217	0.086388	0.087576	0.088780	0.090001	31.31	32.18
GS Finance Corp.	40054KDF0	06/30/16	07/02/26	100.000	0.000	3.0000	143.49	0.093890	0.095299	0.096728	0.098179	0.099652	34.56	35.61
GS Finance Corp.	40054KDJ2	06/30/16	06/28/23	100.000	1.250	2.6041	120.53	0.076968	0.077519	0.078076	0.078640	0.079212	27.81	28.21
GS Finance Corp.	40054KDK9	06/30/16	07/01/21	100.000	0.000	2.1388	100.53	0.065022					11.77	
GS Finance Corp.	40054KDL7	06/30/16	09/30/22	100.000	0.000	2.4488	115.87	0.075436	0.076359	0.077294	0.078241		27.49	20.96
GS Finance Corp.	40054KDM5	06/30/16	07/12/23	100.000	0.000	2.6003	123.38	0.080163	0.081205	0.082261	0.083331	0.084414	29.40	30.17
GS Finance Corp.	40054KDT0	06/09/16	06/09/23	100.000	0.000	2.9998	145.48	0.095276	0.096705	0.098155	0.099628	0.101122	34.62	35.67
GS Finance Corp.	40054KDV5	06/17/16	06/15/23	100.000	2.000	2.6630	122.53	0.076287	0.076563	0.076843	0.077126	0.077413	27.52	27.72
GS Finance Corp.	40054KEY8	07/29/16	05/01/23	100.000	0.000	2.4799	115.20	0.076506	0.077455	0.078416	0.079388	0.080372	27.83	28.52
GS Finance Corp.	40054KEZ5	07/29/16	04/29/21	100.000	0.000	2.0500	94.41	0.062100					7.33	
GS Finance Corp.	40054KF27	07/29/16	05/01/25	100.000	0.000	2.7700	129.42	0.086503	0.087701	0.088916	0.090147	0.091396	31.50	32.38
GS Finance Corp.	40054KF35	07/29/16	07/30/26	100.000	0.000	2.9298	137.28	0.091432	0.092771	0.094130	0.095509	0.096908	33.56	34.55
GS Finance Corp.	40054KF43	07/29/16	07/29/21	100.000	0.000	2.1200	97.79	0.062678	0.064392				13.41	
GS Finance Corp.	40054KF50	07/29/16	08/09/23	100.000	0.000	2.5301	117.62	0.077770	0.078754	0.079750	0.080759	0.081781	28.46	29.18
GS Finance Corp.	40054KF84	07/29/16	07/31/23	100.000	0.000	2.6502	123.57	0.081805	0.082889	0.083987	0.085100	0.086228	29.97	30.77
GS Finance Corp.	40054KFB7	07/28/16	07/30/24	100.000	0.000	2.6502	123.57	0.081805	0.082889	0.083987	0.085100	0.086228	29.97	30.77
GS Finance Corp.	40054KGF9	08/31/16	06/01/21	100.000	0.000	1.9502	87.81	0.058833					8.83	
GS Finance Corp.	40054KGG6	08/31/16	06/01/22	100.000	0.000	2.1998	99.54	0.067065	0.067803	0.068549			24.32	10.28
GS Finance Corp.	40054KGL4	08/31/16	06/01/23	100.000	0.000	2.3999	109.01	0.073785	0.074670	0.075566	0.076473	0.077390	26.78	27.42
GS Finance Corp.	40054KGM2	08/31/16	05/30/25	100.000	0.000	2.6499	120.96	0.082324	0.083415	0.084520	0.085640	0.086774	29.90	30.70
GS Finance Corp.	40054KGN0	08/31/16	09/12/23	100.000	0.000	2.4502	111.40	0.075085	0.076005	0.076936	0.077878	0.078832	27.40	28.07
GS Finance Corp.	40054KGP5	08/31/16	08/31/26	100.000	0.000	2.8001	128.28	0.086452	0.086233	0.088890	0.088665	0.091396	31.81	32.71

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
GS Finance Corp.	40054KTD8	01/30/17	01/30/24	100.000	0.000	3.2500	134.71	0.101060	0.102702	0.104371	0.106067	0.107790	37.18	38.40
GS Finance Corp.	40054KTP1	01/31/17	01/26/23	100.000	1.250	3.0595	123.75	0.090604	0.091458	0.092326	0.093207	0.094102	33.04	33.67
GS Finance Corp.	40054KUL8	01/30/17	07/30/24	100.000	0.000	3.3302	138.23	0.103843	0.105572	0.107330	0.109117	0.110934	38.22	39.50
GS Finance Corp.	40054KQJ7	02/01/17	06/02/22	100.000	0.000	2.8998	119.40	0.089957	0.091262	0.092585			32.70	13.98
GS Finance Corp.	40054KV29	02/27/17	08/26/24	100.000	0.000	3.2501	131.98	0.101054	0.102696	0.104365	0.106061	0.107785	37.09	38.30
GS Finance Corp.	40054KVB9	02/27/17	02/27/25	100.000	0.000	3.3001	134.13	0.102798	0.104494	0.106218	0.107971	0.109752	37.74	38.99
GS Finance Corp.	40054KVC7	02/27/17	02/27/24	100.000	0.000	3.1501	127.71	0.097619	0.099157	0.100718	0.102305	0.103916	35.80	36.94
GS Finance Corp.	40054KVS2	02/28/17	02/28/24	100.000	0.000	3.0999	125.47	0.095897	0.097383	0.098893	0.100425	0.101982	35.16	36.26
GS Finance Corp.	40054KVT0	02/28/17	08/26/22	100.000	0.000	2.6997	108.37	0.082347	0.083459	0.084585	0.085727		30.12	20.08
GS Finance Corp.	40054KW77	02/28/17	02/26/23	100.000	1.250	2.9063	114.86	0.083750	0.085873	0.085207	0.087376	0.086707	31.14	31.69
GS Finance Corp.	40054KWL6	02/17/17	08/19/24	100.000	0.000	3.2499	132.99	0.101077	0.102719	0.104388	0.106085	0.107808	37.12	38.34
GS Finance Corp.	40054KXL5	02/28/17	08/29/22	100.000	0.000	2.0900	83.16	0.061415	0.062398	0.062705	0.063709		22.76	15.23
GS Finance Corp.	40054KXX9	03/30/17	04/01/25	100.000	0.000	3.3001	130.74	0.102807	0.104504	0.106228	0.107981	0.109763	37.62	38.88
GS Finance Corp.	40054KXY7	03/30/17	04/01/24	100.000	0.000	3.1002	122.41	0.095914	0.097401	0.098911	0.100444	0.102001	35.07	36.16
GS Finance Corp.	40054KYE0	03/31/17	10/03/22	100.000	0.000	2.7999	110.01	0.085744	0.086944	0.088161	0.089395		31.30	24.20
GS Finance Corp.	40054KYF7	03/31/17	04/02/24	100.000	0.000	3.1000	122.41	0.095916	0.097403	0.098912	0.100446	0.102002	35.06	36.16
GS Finance Corp.	40054KYH3	03/31/17	03/31/23	100.000	1.250	2.9099	112.24	0.085735	0.086477	0.087230	0.087994	0.088769	31.13	31.68
GS Finance Corp.	40054KYJ9	03/31/17	03/31/25	100.000	0.000	3.2999	130.73	0.102791	0.104487	0.106211	0.107963	0.109745	37.62	38.87
GS Finance Corp.	40054L2S2	03/27/17	03/28/22	100.000	1.000	2.7411	106.11	0.080981	0.081710	0.082449			29.42	7.17
GS Finance Corp.	40054L2W3	03/30/17	09/30/22	100.000	0.000	2.8001	110.02	0.085730	0.086930	0.088147	0.089381		31.30	23.93
GS Finance Corp.	40054L3Q5	04/28/17	01/28/21	100.000	0.000	2.3002	87.71	0.068827					1.86	
GS Finance Corp.	40054L3R3	04/28/17	10/28/22	100.000	0.000	2.7000	103.60	0.082381	0.083493	0.084620	0.085762		30.00	25.34
GS Finance Corp.	40054L3S1	04/28/17	04/30/24	100.000	0.000	3.0498	117.69	0.094199	0.095635	0.097094	0.098574	0.100077	34.35	35.40
GS Finance Corp.	40054L3U6	04/27/17	04/29/25	100.000	0.000	3.3000	127.96	0.102810	0.104507	0.106231	0.107984	0.109766	37.53	38.78
GS Finance Corp.	40054L3Y8	04/28/17	04/28/25	100.000	0.000	3.3000	127.85	0.102794	0.104490	0.106214	0.107967	0.109749	37.53	38.78
GS Finance Corp.	40054L4B7	04/28/17	04/24/23	100.000	1.250	2.8079	105.82	0.082419	0.083089	0.083768	0.084457	0.085155	29.88	30.37
GS Finance Corp.	40054L4C5	04/25/17	04/25/24	100.000	0.000	3.0999	120.00	0.095897	0.097383	0.098893	0.100425	0.101982	34.99	36.08
GS Finance Corp.	40054L4L5	04/28/17	01/30/24	100.000	0.000	3.0000	115.69	0.091820	0.093198	0.094596	0.096015	0.097455	33.72	34.74
GS Finance Corp.	40054L6W9	05/09/17	05/07/21	100.000	0.000	2.1501	81.07	0.064358					8.11	
GS Finance Corp.	40054LA53	04/28/17	10/31/24	100.000	0.000	3.1210	120.57	0.096638	0.098146	0.099678	0.101233	0.102813	35.25	36.36
GS Finance Corp.	40054LA95	05/08/17	05/10/21	100.000	0.000	2.3697	89.74	0.071493					9.22	
GS Finance Corp.	40054LAE4	03/20/17	09/20/22	100.000	0.000	2.9898	118.76	0.092141	0.093519	0.094917	0.096336		33.70	24.84
GS Finance Corp.	40054LAM6	05/31/17	11/30/22	100.000	0.000	2.6502	99.03	0.080721	0.081791	0.082875	0.083973		29.32	27.46
GS Finance Corp.	40054LAP9	05/31/17	05/31/24	100.000	0.000	2.9498	110.74	0.090783	0.092122	0.093481	0.094859	0.096258	33.01	33.99
GS Finance Corp.	40054LAQ7	05/30/17	05/30/25	100.000	0.000	3.1002	116.66	0.095905	0.097392	0.098902	0.100435	0.101991	34.89	35.98
GS Finance Corp.	40054LAR5	05/30/17	11/29/22	100.000	0.000	2.6501	99.02	0.080712	0.081782	0.082865	0.083963		29.32	27.38
GS Finance Corp.	40054LBG8	05/31/17	03/02/21	100.000	0.000	2.2248	82.61	0.066418					4.05	
GS Finance Corp.	40054LBJ2	05/31/17	06/11/24	100.000	0.000	2.9497	110.74	0.090862	0.092202	0.093562	0.094942	0.096342	33.01	33.99
GS Finance Corp.	40054LBL7	05/31/17	05/26/23	100.000	1.250	2.7568	101.22	0.080772	0.081407	0.082050	0.082703	0.083364	29.24	29.70
GS Finance Corp.	40054LBV5	05/31/17	05/31/24	100.000	0.000	2.9498	110.74	0.090783	0.092122	0.093481	0.094859	0.096258	33.01	33.99
GS Finance Corp.	40054LCA0	05/18/17	05/19/22	100.000	0.000	2.5602	96.46	0.077743	0.078739	0.079747			28.25	11.01
GS Finance Corp.	40054LCJ1	05/18/17	05/20/24	100.000	0.000	3.0299	115.01	0.093523	0.094939	0.096378	0.097838	0.099320	34.04	35.08

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
GS Finance Corp.	40055AXA0	04/11/18	04/09/21	100.000	0.000	3.1014	87.42	0.093026							9.12	
GS Finance Corp.	40055AXU6	04/18/18	04/15/21	100.000	0.000	3.1207	87.33	0.093641							9.74	
GS Finance Corp.	40055AYK7	04/26/18	05/07/25	100.000	0.000	3.9700	111.18	0.121813	0.124231	0.126697	0.129212	0.131777			44.55	46.34
GS Finance Corp.	40055AYL5	04/26/18	05/07/25*	100.000	0.000	3.9700	111.18	0.121813							15.35*	
GS Finance Corp.	40055AYR2	04/26/18	10/28/25	100.000	0.000	4.0117	112.40	0.123098	0.125567	0.128086	0.130655	0.133276			45.07	46.90
GS Finance Corp.	40055AYT8	05/17/18	05/29/25	100.000	0.000	3.9900	109.20	0.122503	0.124947	0.127439	0.129982	0.132575			44.70	46.50
GS Finance Corp.	40055AYU5	05/17/18	05/29/25	100.000	0.000	3.9900	109.20	0.122503	0.124947	0.127439	0.129982	0.132575			44.70	46.50
GS Finance Corp.	40055AYW1	05/17/18	05/29/25	100.000	0.000	3.9900	109.20	0.122503	0.124947	0.127439	0.129982	0.132575			44.70	46.50
GS Finance Corp.	40055AZ67	05/09/18	05/08/25	100.000	0.000	3.9777	109.82	0.121913	0.124337	0.126810	0.129332	0.131904			44.58	46.38
GS Finance Corp.	40055AZG5	05/02/18	05/15/28	100.000	0.000	4.2400	118.32	0.131002	0.133780	0.136616	0.139512	0.142470			47.92	49.97
GS Finance Corp.	40055AZL4	05/30/18	05/30/25	100.000	0.000	4.0099	108.16	0.123011	0.125477	0.127993	0.130559	0.133177			44.88	46.70
GS Finance Corp.	40055AZM2	05/30/18	05/30/25	100.000	0.000	4.0099	108.16	0.123011	0.125477	0.127993	0.130559	0.133177			44.88	46.70
GS Finance Corp.	40055AZP5	05/17/18	05/30/28*	100.000	0.000	4.2500	116.64	0.131344							19.31*	
GS Finance Corp.	40055AZX8	05/29/18	05/29/24	100.000	0.000	3.9300	106.04	0.120322	0.122687	0.125098	0.127556	0.130062			43.89	45.64
GS Finance Corp.	40055AZY6	05/29/18	05/29/26	100.000	0.000	4.1267	111.58	0.126955	0.129574	0.132248	0.134976	0.137761			46.34	48.28
GS Finance Corp.	40055Q2P6	05/25/18	05/30/23	100.000	0.000	3.7700	102.01	0.115031	0.117199	0.119408	0.121659	0.123952			41.94	43.53
GS Finance Corp.	40055Q2R2	05/04/18	05/02/24	100.000	1.450	3.8675	105.91	0.114965	0.115631	0.117867	0.118588	0.120882			41.68	42.74
GS Finance Corp.	40055Q2V3	05/25/18	05/28/25	100.000	0.000	4.0600	110.20	0.124741	0.127273	0.129857	0.132493	0.135183			45.53	47.40
GS Finance Corp.	40055Q2W1	05/17/18	05/29/25*	100.000	0.000	3.9900	109.20	0.122503							18.01*	
GS Finance Corp.	40055Q2X9	05/17/18	05/29/25	100.000	0.000	3.9900	109.20	0.122503	0.124947	0.127439	0.129982	0.132575			44.70	46.50
GS Finance Corp.	40055Q3C4	05/30/18	02/27/25	100.000	0.000	3.9600	106.83	0.120112	0.122490	0.124916	0.127389	0.129911			44.26	46.03
GS Finance Corp.	40055Q3E0	05/30/18	03/01/23	100.000	0.000	3.6601	98.42	0.110329	0.112348	0.114404	0.116497	0.118629			40.57	42.07
GS Finance Corp.	40055Q3F7	05/30/18	05/30/28	100.000	0.000	4.3000	116.34	0.132849	0.135706	0.138623	0.141604	0.144648			48.52	50.63
GS Finance Corp.	40055Q3G5	05/30/18	06/10/25	100.000	0.000	4.0101	108.17	0.123151	0.125620	0.128139	0.130708	0.133329			44.88	46.70
GS Finance Corp.	40055Q3H3	05/30/18	06/10/25	100.000	0.000	4.0101	108.17	0.123151	0.125620	0.128139	0.130708	0.133329			44.88	46.70
GS Finance Corp.	40055Q3J9	05/30/18	06/08/28	100.000	0.000	4.3000	116.34	0.132976	0.135835	0.138755	0.141738	0.144786			48.52	50.63
GS Finance Corp.	40055Q3K6	05/30/18	06/10/25	100.000	0.000	4.0101	108.17	0.123151	0.125620	0.128139	0.130708	0.133329			44.88	46.70
GS Finance Corp.	40055Q3L4	05/30/18	06/10/25*	100.000	0.000	4.0101	108.17	0.123151							19.33*	
GS Finance Corp.	40055Q3M2	05/30/18	06/10/25	100.000	0.000	4.0101	108.17	0.123151	0.125620	0.128139	0.130708	0.133329			44.88	46.70
GS Finance Corp.	40055Q3N0	05/30/18	06/08/28*	100.000	0.000	4.3000	116.34	0.132976							20.88*	
GS Finance Corp.	40055Q3P5	05/30/18	06/10/25	100.000	0.000	4.0101	108.17	0.123151	0.125620	0.128139	0.130708	0.133329			44.88	46.70
GS Finance Corp.	40055Q3R1	05/30/18	11/28/25	100.000	0.000	4.0503	109.30	0.124345	0.126863	0.129433	0.132054	0.134728			45.39	47.24
GS Finance Corp.	40055Q3S9	05/30/18	06/08/28	100.000	0.000	4.3000	116.34	0.132976	0.135835	0.138755	0.141738	0.144786			48.52	50.63
GS Finance Corp.	40055Q3U4	05/30/18	12/11/25	100.000	0.000	4.0583	109.53	0.124798	0.127330	0.129914	0.132550	0.135240			45.49	47.35
GS Finance Corp.	40055Q3V2	05/30/18	06/12/28	100.000	0.000	4.3000	116.34	0.133039	0.135899	0.138821	0.141806	0.144855			48.52	50.63
GS Finance Corp.	40055Q4M1	05/30/18	06/10/25*	100.000	0.000	4.0101	108.17	0.123151							19.33*	
GS Finance Corp.	40055Q4W9	06/06/18	06/19/23*	100.000	0.000	3.7000	98.80	0.112793							18.72*	
GS Finance Corp.	40055Q5H1	06/05/18	06/05/23	100.000	0.000	3.6299	96.97	0.110320	0.112322	0.114360	0.116436	0.118549			40.18	41.65
GS Finance Corp.	40055Q5L2	06/05/18	06/05/23	100.000	0.000	3.6299	96.97	0.110320	0.112322	0.114360	0.116436	0.118549			40.18	41.65
GS Finance Corp.	40055Q6F4	05/29/18	06/07/23	100.000	0.000	3.7299	100.43	0.113732	0.115853	0.118014	0.120215	0.122457			41.43	42.99
GS Finance Corp.	40055Q6X5	05/25/18	11/25/26	100.000	0.000	4.2450	115.44	0.130974	0.133754	0.136593	0.139492	0.142453			47.85	49.91
GS Finance Corp.	40055QA28	05/31/18	06/12/25*	100.000	0.000	3.8600	103.96	0.118128	0.120408						19.38*	

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
GS Finance Corp.	40055QA51	05/24/18	06/05/25*	100.000	0.000	4.0800	110.89	0.125533	0.128094					19.59*	
GS Finance Corp.	40055QA69	05/24/18	08/26/25	100.000	0.000	4.1042	111.64	0.124951	0.127515	0.130132	0.132802	0.135527		46.09	48.00
GS Finance Corp.	40055QAB8	06/04/18	06/13/25	100.000	0.000	3.9400	105.72	0.120777	0.123156	0.125582	0.128056	0.130579		43.99	45.74
GS Finance Corp.	40055QAH5	05/31/18	05/27/21	100.000	0.000	3.2181	86.09	0.096793						14.13	
GS Finance Corp.	40055QAJ1	05/31/18	05/28/21	100.000	0.000	3.2182	86.09	0.096804						14.23	
GS Finance Corp.	40055QAK8	05/31/18	06/12/25*	100.000	0.000	3.8600	103.96	0.118128	0.120408					19.38*	
GS Finance Corp.	40055QAR3	06/15/18	06/26/25	100.000	0.000	4.0700	107.98	0.125192	0.127740	0.130339	0.132992	0.135698		45.55	47.43
GS Finance Corp.	40055QAS1	06/15/18	06/26/25*	100.000	0.000	4.0700	107.98	0.125192	0.127740					22.16*	
GS Finance Corp.	40055QAU6	06/15/18	06/26/25*	100.000	0.000	4.0700	107.98	0.125192	0.127740					22.16*	
GS Finance Corp.	40055QAV4	06/15/18	06/26/25	100.000	0.000	4.0700	107.98	0.125192	0.127740	0.130339	0.132992	0.135698		45.55	47.43
GS Finance Corp.	40055QAZ5	06/01/18	06/12/25*	100.000	0.000	3.8600	103.84	0.118116	0.120395					19.38*	
GS Finance Corp.	40055QB84	06/29/18	07/11/25	100.000	0.000	4.0800	106.52	0.123037	0.125547	0.128108	0.130721	0.133388		45.61	47.49
GS Finance Corp.	40055QB92	06/29/18	07/11/25*	100.000	0.000	4.0800	106.52	0.123037	0.125547	0.128108				24.08*	
GS Finance Corp.	40055QBA9	06/29/18	07/11/25*	100.000	0.000	4.0800	106.52	0.123037	0.125547	0.128108				24.08*	
GS Finance Corp.	40055QB7	06/29/18	07/11/25	100.000	0.000	4.0800	106.52	0.123037	0.125547	0.128108	0.130721	0.133388		45.61	47.49
GS Finance Corp.	40055QBF8	06/29/18	07/01/25*	100.000	0.000	4.1000	107.04	0.126081						22.69*	
GS Finance Corp.	40055QBG6	06/29/18	07/03/23*	100.000	0.000	3.7800	98.38	0.113214	0.115354					20.76*	
GS Finance Corp.	40055QBK7	06/08/18	10/08/26	100.000	0.000	4.1144	110.17	0.125688	0.128273	0.130912	0.133605	0.136354		46.15	48.06
GS Finance Corp.	40055QBU5	06/29/18	07/01/24	100.000	0.000	3.9250	102.29	0.120179	0.122538	0.124942	0.127394			43.69	45.42
GS Finance Corp.	40055QC42	06/29/18	07/01/26	100.000	0.000	4.1733	109.04	0.128566	0.131249	0.133987	0.136783			46.77	48.74
GS Finance Corp.	40055QC59	06/05/18	06/13/28*	100.000	0.000	4.2300	113.71	0.130584	0.133346					21.42*	
GS Finance Corp.	40055QCH3	06/29/18	07/11/28*	100.000	0.000	4.3600	114.15	0.132215	0.135097	0.138042				25.92*	
GS Finance Corp.	40055QCJ9	06/29/18	07/11/28	100.000	0.000	4.3600	114.15	0.132215	0.135097	0.138042	0.141051	0.144126		49.11	51.27
GS Finance Corp.	40055QCM2	06/29/18	03/30/23	100.000	0.000	3.7238	96.94	0.112408	0.114501	0.116632	0.118804	0.121016		41.23	42.78
GS Finance Corp.	40055QCN0	06/29/18	12/31/25	100.000	0.000	4.1267	107.77	0.126970	0.129590	0.132264	0.134993	0.137779		46.19	48.11
GS Finance Corp.	40055QCQ3	06/29/18	03/31/21	100.000	0.000	3.1168	80.64	0.092829						8.26	
GS Finance Corp.	40055QCS9	06/29/18	03/31/25	100.000	0.000	4.0414	105.56	0.122855	0.125337	0.127870	0.130454	0.133090		45.13	46.97
GS Finance Corp.	40055QCU4	06/29/18	07/11/25	100.000	0.000	4.0800	106.52	0.123037	0.125547	0.128108	0.130721	0.133388		45.61	47.49
GS Finance Corp.	40055QCV2	06/29/18	06/29/23	100.000	0.000	3.7700	98.10	0.114971	0.117138	0.119347	0.121596	0.123888		41.79	43.38
GS Finance Corp.	40055QCW0	06/29/18	06/29/23	100.000	0.000	3.7700	98.10	0.114971	0.117138	0.119347	0.121596	0.123888		41.79	43.38
GS Finance Corp.	40055QDU3	06/29/18	07/11/28	100.000	0.000	4.3600	114.15	0.132215	0.135097	0.138042	0.141051	0.144126		49.11	51.27
GS Finance Corp.	40055QE40	06/29/18	12/29/23	100.000	0.000	3.7950	98.78	0.115805	0.118003	0.120242	0.122524	0.124848		42.09	43.71
GS Finance Corp.	40055QE81	06/20/18	03/22/21	100.000	1.000	3.1243	80.80	0.091517						7.41	
GS Finance Corp.	40055QED0	07/05/18	07/05/23	100.000	0.000	3.7500	96.88	0.112203	0.114307	0.116450	0.118633	0.120858		41.52	43.09
GS Finance Corp.	40055QEJ7	07/05/18	10/04/21	100.000	0.000	3.4201	88.14	0.102528	0.104281					28.31	
GS Finance Corp.	40055QEK4	07/05/18	07/18/23*	100.000	0.000	3.7500	96.91	0.112354	0.114461					22.28*	
GS Finance Corp.	40055QEU2	07/06/18	07/18/23*	100.000	0.000	3.7600	97.06	0.112665	0.114783	0.116941				22.69*	
GS Finance Corp.	40055QFR8	06/20/18	06/18/21	100.000	0.000	3.3057	86.52	0.099650						16.64	
GS Finance Corp.	40055QFZ0	06/27/18	07/11/28*	100.000	0.000	4.3800	114.97	0.132905	0.135816					25.50*	
GS Finance Corp.	40055QGB2	06/29/18	12/31/25	100.000	0.000	4.1267	107.77	0.126970	0.129590	0.132264	0.134993	0.137779		46.19	48.11
GS Finance Corp.	40055QGE6	06/27/18	06/27/23	100.000	5.000	3.5005	87.34	0.097430	0.097637	0.097698	0.097636	0.097472		35.11	35.16
GS Finance Corp.	40055QGV8	07/17/18	07/28/25	100.000	0.000	4.0100	102.44	0.120741	0.123162	0.125632	0.128151	0.130720		44.65	46.46

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SECTION I-B

Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
GS Finance Corp.	40055QGW6	07/17/18	07/28/25*	100.000	0.000	4.0100	102.44	0.120741	0.123162						25.18*	
GS Finance Corp.	40055QGX4	07/17/18	07/28/25	100.000	0.000	4.0100	102.44	0.120741	0.123162	0.125632	0.128151	0.130720			44.65	46.46
GS Finance Corp.	40055QGY2	07/17/18	07/28/25*	100.000	0.000	4.0100	102.44	0.120741	0.123162						25.18*	
GS Finance Corp.	40055QHK1	06/28/18	07/10/25*	100.000	0.000	4.0800	106.65	0.123037	0.125547	0.128108					23.96*	
GS Finance Corp.	40055QJ52	07/31/18	07/30/26	100.000	0.000	4.1364	104.16	0.124706	0.127285	0.129917	0.132604	0.135347			46.15	48.07
GS Finance Corp.	40055QJ60	07/31/18	07/31/24	100.000	0.000	3.9250	98.64	0.117843	0.120155	0.122513	0.124918	0.127369			43.54	45.27
GS Finance Corp.	40055QK68	08/06/18	08/04/23	100.000	0.000	3.7554	93.55	0.112352	0.114462	0.116611	0.118800	0.121031			41.45	43.02
GS Finance Corp.	40055QKC5	07/27/18	08/23/23*	100.000	0.000	3.7600	94.71	0.112828	0.114949						26.56*	
GS Finance Corp.	40055QKF8	07/17/18	07/26/28*	100.000	0.000	4.2500	108.83	0.128551	0.131282						26.84*	
GS Finance Corp.	40055QKK7	07/27/18	08/25/25*	100.000	0.000	4.0300	101.79	0.121623	0.124073						28.65*	
GS Finance Corp.	40055QKV3	07/31/18	04/29/21	100.000	0.000	3.0668	76.48	0.091223							10.76	
GS Finance Corp.	40055QKW1	07/31/18	05/01/25	100.000	0.000	4.0263	101.35	0.122355	0.124818	0.127330	0.129894	0.132509			44.79	46.61
GS Finance Corp.	40055QKX9	07/31/18	05/01/23	100.000	0.000	3.7275	93.56	0.112531	0.114628	0.116765	0.118941	0.121158			41.14	42.69
GS Finance Corp.	40055QKY7	07/31/18	08/11/25	100.000	0.000	4.0600	102.18	0.122371	0.124855	0.127390	0.129976	0.132614			45.20	47.06
GS Finance Corp.	40055QKZ4	07/31/18	08/11/25*	100.000	0.000	4.0600	102.18	0.122371	0.124855						27.12*	
GS Finance Corp.	40055QL26	07/31/18	08/11/25	100.000	0.000	4.0600	102.18	0.122371	0.124855	0.127390	0.129976	0.132614			45.20	47.06
GS Finance Corp.	40055QL75	07/31/18	08/11/25	100.000	0.000	4.0600	102.18	0.122371	0.124855	0.127390	0.129976	0.132614			45.20	47.06
GS Finance Corp.	40055QLC4	07/31/18	01/29/26	100.000	0.000	4.0947	103.07	0.123333	0.125858	0.128435	0.131064	0.133748			45.63	47.52
GS Finance Corp.	40055QLD2	07/31/18	08/11/25*	100.000	0.000	4.0600	102.18	0.122371	0.124855						27.12*	
GS Finance Corp.	40055QLG5	07/31/18	08/09/28*	100.000	0.000	4.3100	108.73	0.130522	0.133335						28.96*	
GS Finance Corp.	40055QLH3	07/31/18	08/09/28*	100.000	0.000	4.3100	108.73	0.130522	0.133335						28.96*	
GS Finance Corp.	40055QLJ9	07/31/18	08/11/25	100.000	0.000	4.0600	102.18	0.122371	0.124855	0.127390	0.129976	0.132614			45.20	47.06
GS Finance Corp.	40055QLK6	07/31/18	08/11/25*	100.000	0.000	4.0600	102.18	0.122371	0.124855						27.12*	
GS Finance Corp.	40055QLN0	08/06/18	08/15/23*	100.000	0.000	3.8000	94.71	0.113916	0.116080	0.118286					26.03*	
GS Finance Corp.	40055QLQ3	08/03/18	08/03/23	100.000	0.000	3.7700	94.26	0.112844	0.114971	0.117138	0.119347	0.121596			41.64	43.23
GS Finance Corp.	40055QLS9	08/03/18	11/03/21	100.000	0.000	3.4639	86.40	0.103952	0.105752						31.72	
GS Finance Corp.	40055QM66	07/31/18	08/02/21	100.000	0.000	3.4500	86.30	0.102639	0.104409						21.98	
GS Finance Corp.	40055QMJ8	07/31/18	08/11/25*	100.000	0.000	4.0600	102.18	0.122371	0.124855						27.12*	
GS Finance Corp.	40055QMS8	07/17/18	01/12/21	100.000	1.200	2.7520	68.61	0.078838							0.87	
GS Finance Corp.	40055QMW9	07/27/18	07/29/25*	100.000	0.000	4.0300	101.74	0.121269	0.123713						25.66*	
GS Finance Corp.	40055QNJ7	07/31/18	08/12/25*	100.000	0.000	4.0601	102.19	0.122385	0.124869						27.49*	
GS Finance Corp.	40055QNS7	08/16/18	08/27/25	100.000	0.000	3.9600	97.66	0.119117	0.121475	0.123881	0.126333	0.128835			43.90	45.65
GS Finance Corp.	40055QPA4	08/31/18	09/07/21	100.000	0.000	3.3700	81.24	0.100147	0.101835						24.94	
GS Finance Corp.	40055QPB2	08/31/18	09/02/26	100.000	0.000	4.0567	98.41	0.122137	0.124614	0.127142	0.129721	0.132352			45.01	46.86
GS Finance Corp.	40055QPC0	08/31/18	09/03/24	100.000	0.000	3.8250	92.60	0.114652	0.116844	0.119079	0.121357	0.123678			42.19	43.82
GS Finance Corp.	40055QQ96	08/31/18	09/20/23*	100.000	0.000	3.6399	87.98	0.108893	0.110874						28.56*	
GS Finance Corp.	40055QQB1	08/31/18	09/22/25*	100.000	0.000	3.9200	95.00	0.117963	0.120275						30.96*	
GS Finance Corp.	40055QR20	08/14/18	08/14/21	100.000	VARIES	3.0409	72.20	0.084521	0.084574						18.86	
GS Finance Corp.	40055QR61	08/31/18	06/03/21	100.000	0.000	3.0618	73.61	0.091095							13.85	
GS Finance Corp.	40055QR79	08/31/18	06/02/23	100.000	0.000	3.6500	88.24	0.110011	0.112019	0.114063	0.116145	0.118264			40.08	41.56
GS Finance Corp.	40055QR87	08/31/18	06/02/25	100.000	0.000	3.8963	94.41	0.118078	0.120379	0.122724	0.125115	0.127552			43.06	44.75
GS Finance Corp.	40055QR95	08/31/18	03/04/26	100.000	0.000	4.0083	97.20	0.120593	0.123010	0.125475	0.127990	0.130555			44.42	46.22

* Called in 2021; 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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
GS Finance Corp.	40055QRL8	08/08/18	08/05/21	100.000	0.000	3.2862	81.30	0.097408	0.099008						21.13	
GS Finance Corp.	40055QRR5	08/31/18	09/12/25	100.000	0.000	3.9600	96.00	0.119132	0.121491	0.123896	0.126349	0.128851			43.83	45.58
GS Finance Corp.	40055QRZ0	08/31/18	09/12/25*	100.000	0.000	3.9600	96.00	0.119132	0.121491	0.123896					30.57*	
GS Finance Corp.	40055QRZ7	08/31/18	09/12/25	100.000	0.000	3.9600	96.00	0.119132	0.121491	0.123896	0.126349	0.128851			43.83	45.58
GS Finance Corp.	40055QS29	08/31/18	09/12/25*	100.000	0.000	3.9600	96.00	0.119132	0.121491	0.123896					30.57*	
GS Finance Corp.	40055QS78	08/31/18	09/12/28*	100.000	0.000	4.2500	103.31	0.128596	0.131329	0.134120					33.04*	
GS Finance Corp.	40055QS94	09/07/18	09/08/23	100.000	0.000	3.7000	88.69	0.110609	0.112655	0.114739	0.116862	0.119024			40.65	42.17
GS Finance Corp.	40055QSB9	08/08/18	02/06/26	100.000	0.000	4.0319	100.46	0.121278	0.123723	0.126217	0.128761	0.131357			44.82	46.64
GS Finance Corp.	40055QSC7	08/08/18	02/06/26	100.000	0.000	4.0319	100.46	0.121278	0.123723	0.126217	0.128761	0.131357			44.82	46.64
GS Finance Corp.	40055QSF0	09/06/18	09/03/21	100.000	0.000	3.2375	77.37	0.095872	0.097424						23.48	
GS Finance Corp.	40055QSN3	09/06/18	09/06/23	100.000	0.000	3.6500	87.56	0.108995	0.110984	0.113009	0.115072	0.117172			40.06	41.53
GS Finance Corp.	40055QU7	08/09/18	08/13/25	100.000	0.000	3.9699	98.74	0.119349	0.121718	0.124134	0.126598	0.129111			44.05	45.82
GS Finance Corp.	40055QTG7	09/04/18	09/08/25	100.000	0.000	3.9400	95.01	0.118378	0.120710	0.123088	0.125513	0.127986			43.57	45.30
GS Finance Corp.	40055QU83	08/30/18	03/03/22	100.000	0.000	3.4200	82.48	0.101696	0.103435	0.105204					37.34	6.52
GS Finance Corp.	40055QUP5	09/19/18	09/30/25	100.000	0.000	4.0500	95.94	0.122043	0.124515	0.127036	0.129608	0.132233			44.83	46.67
GS Finance Corp.	40055QUQ3	09/19/18	09/30/25	100.000	0.000	4.0500	95.94	0.122043	0.124515	0.127036	0.129608	0.132233			44.83	46.67
GS Finance Corp.	40055QUR1	09/19/18	09/30/25*	100.000	0.000	4.0500	95.94	0.122043	0.124515						33.27*	
GS Finance Corp.	40055QUU4	09/28/18	10/09/25	100.000	0.000	4.1100	96.30	0.123998	0.126547	0.129147	0.131801	0.134510			45.52	47.41
GS Finance Corp.	40055QUW0	09/28/18	10/09/25	100.000	0.000	4.1100	96.30	0.123998	0.126547	0.129147	0.131801	0.134510			45.52	47.41
GS Finance Corp.	40055QUY6	09/28/18	10/09/25*	100.000	0.000	4.1100	96.30	0.123998	0.126547	0.129147					35.32*	
GS Finance Corp.	40055QUZ3	09/28/18	10/09/25	100.000	0.000	4.1100	96.30	0.123998	0.126547	0.129147	0.131801	0.134510			45.52	47.41
GS Finance Corp.	40055QV58	09/04/18	09/04/25	100.000	0.000	3.9600	95.50	0.118974	0.121329	0.123732	0.126182	0.128680			43.81	45.56
GS Finance Corp.	40055QV90	09/28/18	10/09/25	100.000	0.000	4.1100	96.30	0.123998	0.126547	0.129147	0.131801	0.134510			45.52	47.41
GS Finance Corp.	40055QVB5	09/04/18	09/06/23	100.000	0.000	3.6999	89.02	0.110618	0.112664	0.114749	0.116872	0.119034			40.67	42.18
GS Finance Corp.	40055QVC3	09/28/18	10/10/28	100.000	0.000	4.3700	102.63	0.132543	0.135439	0.138399	0.141423	0.144513			48.71	50.86
GS Finance Corp.	40055QVY5	09/28/18	10/04/21	100.000	0.000	3.5401	82.52	0.105547	0.107416						29.15	
GS Finance Corp.	40055QWN8	09/28/18	09/30/24	100.000	0.000	3.9849	93.25	0.119809	0.122196	0.124631	0.127114	0.129647			44.00	45.77
GS Finance Corp.	40055QWR9	09/28/18	09/30/26	100.000	0.000	4.1967	98.40	0.126700	0.129359	0.132073	0.134845	0.137674			46.58	48.55
GS Finance Corp.	40055QX64	10/04/18	04/06/21	100.000	0.000	2.9167	67.09	0.085864							8.16	
GS Finance Corp.	40055QXN7	09/10/18	09/19/25*	100.000	0.000	3.9900	95.55	0.120066	0.122461	0.124905					31.66*	
GS Finance Corp.	40055QXT4	10/03/18	10/01/21	100.000	0.000	3.4028	78.71	0.101102	0.102822						27.61	
GS Finance Corp.	40055QXX5	09/28/18	06/30/25	100.000	0.000	4.0788	95.53	0.124110	0.126641	0.129223	0.131859	0.134548			45.14	47.00
GS Finance Corp.	40055QXZ0	09/28/18	06/30/21	100.000	0.000	3.2451	75.44	0.096932							17.35	
GS Finance Corp.	40055QY48	09/28/18	06/29/23	100.000	0.000	3.8199	89.26	0.115556	0.117763	0.120012	0.122304	0.124640			42.01	43.63
GS Finance Corp.	40055QY63	10/03/18	10/03/23	100.000	0.000	3.8100	88.45	0.114132	0.116306	0.118522	0.120780	0.123081			41.87	43.48
GS Finance Corp.	40055QYA4	10/03/18	10/17/23	100.000	0.000	3.8100	88.46	0.114301	0.116479	0.118698	0.120959	0.123263			41.87	43.48
GS Finance Corp.	40055QYQ9	09/14/18	03/16/21	100.000	0.000	2.8918	68.21	0.085091							6.38	
GS Finance Corp.	40056E3E6	10/31/18	10/29/21	100.000	0.000	3.4612	77.33	0.102966	0.104748						31.00	
GS Finance Corp.	40056E3F3	10/31/18	10/29/26	100.000	0.000	4.2586	95.78	0.128680	0.131420	0.134219	0.137077	0.139995			47.16	49.19
GS Finance Corp.	40056E3G1	10/31/18	10/31/24	100.000	0.000	4.0300	90.46	0.121243	0.123686	0.126178	0.128721	0.131314			44.39	46.20
GS Finance Corp.	40056E4U9	10/31/18	07/29/21	100.000	0.000	3.1646	70.54	0.092865	0.094334						19.58	
GS Finance Corp.	40056E4V7	10/31/18	07/31/23	100.000	0.000	3.8487	86.29	0.114288	0.116487	0.118729	0.121014	0.123343			42.21	43.85

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SECTION I-B

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
GS Finance Corp.	40056E4W5	10/31/18	04/30/26	100.000	0.000	4.2103	94.66	0.127116	0.129792	0.132524	0.135314	0.138163	46.57	48.55
GS Finance Corp.	40056E4X3	10/31/18	07/31/25	100.000	0.000	4.1350	92.94	0.123397	0.125948	0.128552	0.131210	0.133923	45.66	47.57
GS Finance Corp.	40056E5Q7	11/06/18	05/06/21	100.000	0.000	3.0168	66.61	0.088972					11.12	
GS Finance Corp.	40056E6K9	11/05/18	11/04/21	100.000	0.000	3.5292	78.36	0.105127	0.106982				32.19	
GS Finance Corp.	40056E6S2	10/31/18	11/12/25*	100.000	0.000	4.1700	93.73	0.125974	0.128601				39.65*	
GS Finance Corp.	40056E6W3	11/05/18	11/03/23	100.000	0.000	3.9463	87.93	0.118506	0.120845	0.123229	0.125661	0.128140	43.36	45.08
GS Finance Corp.	40056EA32	10/12/18	10/24/25	100.000	0.000	4.2199	97.19	0.127611	0.130303	0.133053	0.135860	0.138727	46.79	48.78
GS Finance Corp.	40056EA81	10/29/18	04/28/22	100.000	0.000	3.6667	82.17	0.109520	0.111528	0.113572			40.04	13.29
GS Finance Corp.	40056EAL2	09/28/18	09/28/23	100.000	0.000	3.8299	89.50	0.114773	0.116971	0.119211	0.121494	0.123820	42.13	43.76
GS Finance Corp.	40056EB49	10/24/18	10/22/21	100.000	0.000	3.5584	80.20	0.106050	0.107937				31.20	
GS Finance Corp.	40056EB72	10/22/18	10/21/21	100.000	0.000	3.5292	79.73	0.105127	0.106982				30.82	
GS Finance Corp.	40056EBM9	10/24/18	10/21/21	100.000	0.000	3.5584	80.20	0.106037	0.107924				31.09	
GS Finance Corp.	40056EBW7	11/07/18	05/06/21	100.000	0.000	2.9564	65.16	0.087079					10.88	
GS Finance Corp.	40056EEG9	11/30/18	12/02/26	100.000	0.000	4.4667	96.57	0.135570	0.138597	0.141693	0.144857	0.148092	49.53	51.76
GS Finance Corp.	40056EEH7	11/30/18	12/02/21	100.000	0.000	3.7900	81.50	0.113511	0.115662				37.96	
GS Finance Corp.	40056EEJ3	11/30/18	12/03/24	100.000	0.000	4.2600	91.95	0.128787	0.131530	0.134332	0.137193	0.140115	47.01	49.04
GS Finance Corp.	40056EEQ7	11/30/18	08/31/23	100.000	0.000	4.0588	87.54	0.120963	0.123390	0.125922	0.128449	0.131085	44.59	46.42
GS Finance Corp.	40056EER5	11/30/18	09/01/21	100.000	0.000	3.4558	74.17	0.101940	0.103702				24.78	
GS Finance Corp.	40056EES3	11/30/18	09/02/25	100.000	0.000	4.3363	93.74	0.129882	0.132698	0.135575	0.138514	0.141518	47.94	50.04
GS Finance Corp.	40056EET1	11/30/18	06/01/26	100.000	0.000	4.4283	95.71	0.134286	0.137259	0.140298	0.143404	0.146579	49.06	51.25
GS Finance Corp.	40056EFT0	12/05/18	12/03/21	100.000	0.000	3.7236	79.48	0.111330	0.113403				37.33	
GS Finance Corp.	40056EFX1	12/05/18	12/05/23	100.000	0.000	4.1700	89.32	0.125800	0.128423	0.131100	0.133834	0.136624	45.90	47.83
GS Finance Corp.	40056EGA0	11/30/18	11/30/28	100.000	0.000	4.6200	100.01	0.140610	0.143858	0.147181	0.150581	0.154059	51.41	53.81
GS Finance Corp.	40056EGG7	11/29/18	06/01/22	100.000	0.000	3.8525	83.00	0.115526	0.117751	0.120020			42.12	18.00
GS Finance Corp.	40056EGW2	11/20/18	11/18/21	100.000	0.000	3.5875	78.09	0.106976	0.108895				34.26	
GS Finance Corp.	40056EJD1	01/03/19	12/31/21	100.000	0.000	3.7624	77.18	0.112564	0.114682				40.79	
GS Finance Corp.	40056EJQ2	12/28/18	12/27/24	100.000	0.000	4.4909	93.30	0.136317	0.139378	0.142507	0.145707	0.148979	49.65	51.90
GS Finance Corp.	40056EJS8	12/06/18	12/08/22	100.000	0.000	4.0067	85.59	0.120516	0.122930	0.125393	0.127905		43.93	42.71
GS Finance Corp.	40056EK23	12/28/18	12/24/21	100.000	0.000	3.9180	81.05	0.117566	0.119869				41.92	
GS Finance Corp.	40056EKC1	12/27/18	12/27/28	100.000	0.000	4.7400	98.80	0.144600	0.148027	0.151535	0.155126	0.158803	52.70	55.23
GS Finance Corp.	40056EKK3	12/27/18	09/24/21	100.000	0.000	3.5734	73.91	0.105581	0.107468				28.11	
GS Finance Corp.	40056EKL1	12/27/18	09/26/23	100.000	0.000	4.3301	90.10	0.129636	0.132442	0.135310	0.138239	0.141232	47.71	49.80
GS Finance Corp.	40056EKM9	12/27/18	09/25/25	100.000	0.000	4.5267	94.34	0.135964	0.139041	0.142188	0.145406	0.148697	50.10	52.39
GS Finance Corp.	40056EKN7	12/27/18	06/25/26	100.000	0.000	4.5781	95.32	0.139185	0.142372	0.145631	0.148964	0.152374	50.72	53.07
GS Finance Corp.	40056EM21	01/03/19	01/03/24	100.000	0.000	4.2400	87.28	0.125427	0.128087	0.130802	0.133575	0.136407	46.59	48.59
GS Finance Corp.	40056EMU9	01/02/19	01/02/24	100.000	0.000	4.3600	89.96	0.129207	0.132024	0.134902	0.137843	0.140848	48.04	50.16
GS Finance Corp.	40056EMX3	12/14/18	12/16/21	100.000	0.000	3.9701	83.83	0.119327	0.121696				41.59	
GS Finance Corp.	40056EN20	12/14/18	12/16/21	100.000	0.000	3.9701	83.83	0.119327	0.121696				41.59	
GS Finance Corp.	40056ENM6	12/28/18	12/24/21	100.000	1.250	3.8908	79.72	0.113904	0.115444				40.49	
GS Finance Corp.	40056EPF9	01/31/19	02/02/27	100.000	0.000	4.1367	81.80	0.122216	0.124744	0.127324	0.129957	0.132645	45.21	47.10
GS Finance Corp.	40056EPG7	01/31/19	01/31/25	100.000	0.000	3.9350	77.69	0.115885	0.118165	0.120490	0.122860	0.125277	42.82	44.53
GS Finance Corp.	40056EPQ5	01/31/19	02/02/22	100.000	0.000	3.5001	68.89	0.102438	0.104231	0.106055			37.74	3.29

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SECTION I-B

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
GS Finance Corp.	40056EQK7	01/31/19	11/02/21	100.000	0.000	3.2268	63.43	0.094819	0.096349						28.82	
GS Finance Corp.	40056EQL5	01/31/19	07/31/26	100.000	0.000	4.1350	81.76	0.122134	0.124659	0.127236	0.129867	0.132552			45.19	47.08
GS Finance Corp.	40056EQM3	01/31/19	11/02/23	100.000	0.000	3.8087	75.20	0.113048	0.115201	0.117395	0.119630	0.121908			41.34	42.93
GS Finance Corp.	40056EQN1	01/31/19	10/31/25	100.000	0.000	4.0688	80.49	0.121284	0.123752	0.126269	0.128838	0.131459			44.41	46.24
GS Finance Corp.	40056ESL3	02/05/19	02/05/24	100.000	0.000	3.5800	69.98	0.104881	0.106759	0.108670	0.110615	0.112595			38.65	40.04
GS Finance Corp.	40056ESM1	02/05/19	02/03/22	100.000	0.000	3.1595	61.58	0.091975	0.093428	0.094904					33.81	3.04
GS Finance Corp.	40056ESV1	02/05/19	02/04/21	100.000	0.000	2.5500	49.48	0.073572							2.43	
GS Finance Corp.	40056EU22	01/29/19	01/27/22	100.000	0.000	3.4126	67.23	0.099712	0.101413	0.103144					36.73	2.68
GS Finance Corp.	40056EUU0	02/28/19	11/30/23	100.000	0.000	3.5488	66.99	0.104863	0.106724	0.108617	0.110545	0.112506			38.20	39.57
GS Finance Corp.	40056EUV8	02/28/19	12/01/25	100.000	0.000	3.8350	72.54	0.113890	0.116074	0.118300	0.120568	0.122880			41.53	43.13
GS Finance Corp.	40056EV47	02/28/19	03/02/27	100.000	0.000	3.9567	74.88	0.116612	0.118919	0.121271	0.123671	0.126117			42.95	44.67
GS Finance Corp.	40056EV54	02/28/19	02/28/25	100.000	0.000	3.7301	70.47	0.109519	0.111562	0.113642	0.115762	0.117921			40.30	41.82
GS Finance Corp.	40056EVD7	02/28/19	03/02/22	100.000	0.000	3.2599	61.40	0.095089	0.096639	0.098214					34.88	5.99
GS Finance Corp.	40056EW61	03/05/19	03/04/24	100.000	0.000	3.5562	66.38	0.104138	0.105990	0.107874	0.109793	0.111745			38.26	39.63
GS Finance Corp.	40056EW79	03/05/19	03/04/21	100.000	0.000	2.5500	47.27	0.073572							4.64	
GS Finance Corp.	40056EWA2	02/20/19	10/19/21	100.000	0.000	2.8502	54.22	0.082993	0.084176						24.11	
GS Finance Corp.	40056EWG9	02/28/19	12/01/21	100.000	0.000	2.9884	56.19	0.087457	0.088764						29.10	
GS Finance Corp.	40056EWJ3	03/05/19	09/06/22	100.000	0.000	3.3375	62.21	0.097437	0.099063	0.100716	0.102396				35.75	24.98
GS Finance Corp.	40056EWW0	03/05/19	09/06/22	100.000	0.000	3.3375	62.21	0.097437	0.099063	0.100716	0.102396				35.75	24.98
GS Finance Corp.	40056EWT1	03/05/19	03/13/24	100.000	0.000	3.6000	67.23	0.105583	0.107483	0.109418	0.111388	0.113393			38.77	40.17
GS Finance Corp.	40056EXC7	02/21/19	02/18/22	100.000	0.000	3.2181	61.24	0.093751	0.095260	0.096793					34.43	4.55
GS Finance Corp.	40056EYE2	03/19/19	03/30/26*	100.000	0.000	3.8000	69.49	0.111815							9.84*	
GS Finance Corp.	40056EYF9	03/19/19	03/30/26*	100.000	0.000	3.8000	69.49	0.111815							9.84*	
GS Finance Corp.	40056EYS1	03/29/19	03/31/25	100.000	0.000	3.4250	61.47	0.100120	0.101835	0.103578	0.105352	0.107156			36.67	37.93
GS Finance Corp.	40056EYT9	03/29/19	03/31/22	100.000	0.000	2.9501	52.79	0.085633	0.086896	0.088178					31.29	7.85
GS Finance Corp.	40056EYX0	03/29/19	12/29/23	100.000	0.000	3.2563	58.38	0.095715	0.097273	0.098857	0.100466	0.102102			34.74	35.88
GS Finance Corp.	40056EYY8	03/29/19	12/30/21	100.000	0.000	2.7043	48.31	0.078741	0.079806						28.46	
GS Finance Corp.	40056EZA9	03/29/19	04/01/27	100.000	0.000	3.6700	65.97	0.107683	0.109659	0.111672	0.113721	0.115808			39.48	40.94
GS Finance Corp.	40056EZB7	03/29/19	12/31/25	100.000	0.000	3.5625	64.00	0.105281	0.107156	0.109065	0.111008	0.112985			38.24	39.62
GS Finance Corp.	40056EZK7	03/29/19	04/09/26*	100.000	0.000	3.5700	64.14	0.104676							10.26*	
GS Finance Corp.	40056EZM3	03/29/19	04/09/26*	100.000	0.000	3.5700	64.14	0.104676							10.26*	
GS Finance Corp.	40056EZP6	03/29/19	04/09/26*	100.000	0.000	3.5700	64.14	0.104676							10.26*	
GS Finance Corp.	40056EZR2	03/29/19	04/09/26*	100.000	0.000	3.5700	64.14	0.104676							10.26*	
GS Finance Corp.	40056EZT8	04/03/19	04/01/21	100.000	0.000	2.4999	44.31	0.072070							6.49	
GS Finance Corp.	40056EZU5	04/03/19	04/04/24	100.000	0.000	3.3401	59.52	0.097516	0.099144	0.100800	0.102483	0.104195			35.68	36.89
GS Finance Corp.	40056EZV3	03/29/19	09/30/21	100.000	0.000	2.5302	45.15	0.072989	0.073912						19.80	
Goldman Sachs Group, Inc	40056EZX9	03/22/19	04/02/26*	100.000	0.000	3.7800	68.78	0.111183							10.12*	
GS Finance Corp.	40056F2M6	04/03/19	04/15/24*	100.000	0.000	3.3400	59.53	0.097613							9.96*	
GS Finance Corp.	40056F2N4	04/03/19	04/15/24*	100.000	0.000	3.3400	59.53	0.097613							9.96*	
GS Finance Corp.	40056F2T1	04/03/19	10/04/22	100.000	0.000	3.0851	54.89	0.089731	0.091115	0.092521	0.093948				32.80	25.52
GS Finance Corp.	40056F2U8	04/03/19	10/04/22	100.000	0.000	3.0851	54.89	0.089731	0.091115	0.092521	0.093948				32.80	25.52
Goldman Sachs Group, Inc	40056F2W4	03/22/19	04/02/26	100.000	0.000	3.7800	68.78	0.111183	0.113284	0.115425	0.117607	0.119830			40.78	42.34

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
GS Finance Corp.	40056F3T0	03/28/19	03/30/26	100.000	2.000	3.6081	64.11	0.102688	0.103538	0.104404	0.105285	0.106182	37.28	37.91
GS Finance Corp.	40056F3Y9	03/28/19	03/28/24	100.000	0.000	3.3001	59.28	0.096281	0.097870	0.099485	0.101127	0.102795	35.25	36.42
GS Finance Corp.	40056F3Z6	03/28/19	03/30/23	100.000	0.000	3.1250	56.07	0.090954	0.092375	0.093819	0.095284	0.096773	33.26	34.31
GS Finance Corp.	40056F4E2	03/26/19	04/06/26	100.000	0.000	3.6900	66.67	0.108391	0.110391	0.112427	0.114502	0.116614	39.72	41.20
GS Finance Corp.	40056F4H5	04/03/19	02/02/23	100.000	0.000	3.1275	55.67	0.090541	0.091957	0.093395	0.094856	0.096339	33.27	34.32
GS Finance Corp.	40056F5D3	04/22/19	04/30/26*	100.000	0.000	3.6700	63.50	0.107748					12.82*	
GS Finance Corp.	40056F5G6	04/30/19	05/11/26*	100.000	0.000	3.5900	61.24	0.105304					13.69*	
GS Finance Corp.	40056F5L5	04/30/19	04/30/25	100.000	0.000	3.4500	58.80	0.100877	0.102617	0.104388	0.106188	0.108020	36.84	38.13
GS Finance Corp.	40056F6B6	04/30/19	04/28/22	100.000	0.000	2.9263	49.72	0.084894	0.086136	0.087397			30.94	10.23
GS Finance Corp.	40056F6F7	04/30/19	01/28/22	100.000	0.000	2.6755	45.40	0.076820	0.077847	0.078889			28.16	2.13
GS Finance Corp.	40056F6L4	04/30/19	10/28/21	100.000	0.000	2.5001	42.37	0.072076	0.072977				21.57	
GS Finance Corp.	40056F6N0	05/03/19	11/03/21	100.000	0.000	2.4752	41.73	0.071339	0.072222				21.70	
GS Finance Corp.	40056F6R1	04/30/19	01/30/24	100.000	0.000	3.2726	55.74	0.094672	0.096221	0.097796	0.099396	0.101023	34.83	35.98
GS Finance Corp.	40056F6S9	04/30/19	01/29/26	100.000	0.000	3.5433	60.45	0.102838	0.104660	0.106514	0.108401	0.110322	37.91	39.26
GS Finance Corp.	40056F6W0	05/03/19	05/05/21	100.000	0.000	2.3802	40.10	0.068516					8.50	
GS Finance Corp.	40056F6X8	05/03/19	05/03/24	100.000	0.000	3.2700	55.39	0.095362	0.096921	0.098506	0.100117	0.101754	34.79	35.94
GS Finance Corp.	40056F6Y6	05/03/19	11/03/22	100.000	0.000	3.0450	51.51	0.088507	0.089855	0.091223	0.092612		32.26	27.80
GS Finance Corp.	40056F6Z3	05/03/19	11/03/22	100.000	0.000	3.0450	51.51	0.088507	0.089855	0.091223	0.092612		32.26	27.80
GS Finance Corp.	40056F7A7	04/30/19	01/28/22	100.000	0.000	2.6755	45.40	0.076820	0.077847	0.078889			28.16	2.13
GS Finance Corp.	40056FA70	04/30/19	05/11/26*	100.000	0.000	3.5900	61.24	0.105304					13.69*	
GS Finance Corp.	40056FA88	04/30/19	05/11/26*	100.000	0.000	3.5900	61.24	0.105304					13.69*	
GS Finance Corp.	40056FAB1	05/03/19	05/14/24	100.000	0.000	3.2699	55.39	0.095455	0.097016	0.098602	0.100214	0.101852	34.79	35.94
GS Finance Corp.	40056FAX3	04/11/19	04/11/24	100.000	0.000	3.3601	59.10	0.098118	0.099767	0.101443	0.103147	0.104880	35.89	37.10
GS Finance Corp.	40056FB87	05/06/19	05/04/23	100.000	0.000	3.1376	52.83	0.091306	0.092738	0.094193	0.095670	0.097171	33.29	34.35
GS Finance Corp.	40056FBN4	04/25/19	05/06/26*	100.000	0.000	3.6400	62.65	0.106851					13.36*	
GS Finance Corp.	40056FBU8	05/02/19	05/02/24	100.000	0.000	3.3001	56.00	0.096281	0.097870	0.099485	0.101127	0.102795	35.14	36.31
GS Finance Corp.	40056FBV6	05/10/19	05/11/23	100.000	0.000	3.1001	51.83	0.090187	0.091585	0.093005	0.094447	0.095911	32.86	33.89
GS Finance Corp.	40056FBW4	05/02/19	11/03/21	100.000	0.000	2.4918	42.08	0.071841	0.072736				21.86	
GS Finance Corp.	40056FC52	05/02/19	11/03/21	100.000	0.000	2.4918	42.08	0.071841	0.072736				21.86	
GS Finance Corp.	40056FCP8	05/31/19	05/31/24	100.000	0.000	3.1099	50.18	0.090479	0.091886	0.093315	0.094766	0.096240	32.91	33.95
GS Finance Corp.	40056FDA0	05/17/19	05/29/26	100.000	0.000	3.4900	57.76	0.102227	0.104010	0.105825	0.107672	0.109551	37.24	38.55
GS Finance Corp.	40056FDH5	05/31/19	06/11/26	100.000	0.000	3.3900	54.79	0.099138	0.100818	0.102527	0.104265	0.106032	36.06	37.29
GS Finance Corp.	40056FDK8	05/31/19	06/11/26*	100.000	0.000	3.3900	54.79	0.099138	0.100818				16.16*	
GS Finance Corp.	40056FDQ5	06/05/19	06/14/24*	100.000	0.000	3.0200	48.27	0.087812	0.089138				14.40*	
GS Finance Corp.	40056FEG6	05/31/19	06/02/25	100.000	0.000	3.2500	52.49	0.094769	0.096309	0.097874	0.099465	0.101081	34.48	35.61
GS Finance Corp.	40056FEL5	05/31/19	06/02/22	100.000	0.000	2.8299	45.59	0.082007	0.083167	0.084344			29.80	12.74
GS Finance Corp.	40056FF59	05/31/19	06/03/27	100.000	0.000	3.4933	56.49	0.102240	0.104026	0.105843	0.107692	0.109573	37.23	38.54
GS Finance Corp.	40056FF83	05/31/19	06/02/26	100.000	0.000	3.3900	54.79	0.099055	0.100734	0.102441	0.104178	0.105944	36.06	37.29
GS Finance Corp.	40056FF91	05/31/19	05/31/24	100.000	0.000	3.1099	50.18	0.090479	0.091886	0.093315	0.094766	0.096240	32.91	33.95
GS Finance Corp.	40056FFN0	05/31/19	03/03/22	100.000	0.000	2.5943	41.77	0.074441	0.075407	0.076385			27.20	4.74
GS Finance Corp.	40056FFU4	06/05/19	06/04/21	100.000	0.000	2.3598	37.58	0.067893					10.39	
GS Finance Corp.	40056FFV2	06/05/19	06/05/24	100.000	0.000	3.0199	48.27	0.087744	0.089069	0.090414	0.091779	0.093165	31.90	32.87

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
GS Finance Corp.	40056FFW0	06/05/19	12/05/22	100.000	0.000	2.8025	44.74	0.081167	0.082304	0.083458	0.084627			29.48	28.09
GS Finance Corp.	40056FFX8	06/05/19	12/05/22	100.000	0.000	2.8025	44.74	0.081167	0.082304	0.083458	0.084627			29.48	28.09
GS Finance Corp.	40056FG74	06/05/19	06/03/22	100.000	0.000	2.6543	42.34	0.076693	0.077711	0.078743				27.85	11.97
GS Finance Corp.	40056FGA7	05/22/19	01/21/21	100.000	0.000	2.3801	38.81	0.067961						1.36	
GS Finance Corp.	40056FH65	05/17/19	05/19/22	100.000	0.000	2.9099	48.00	0.084423	0.085651	0.086898				30.72	11.99
GS Finance Corp.	40056FHT5	05/20/19	04/01/21	100.000	0.000	2.3800	38.95	0.068280						6.15	
GS Finance Corp.	40056FJ89	05/23/19	05/24/21	100.000	0.000	2.3802	38.73	0.068510						9.80	
GS Finance Corp.	40056FJF3	05/31/19	03/03/21	100.000	0.000	2.3802	38.28	0.068115						4.22	
GS Finance Corp.	40056FJX4	06/12/19	06/16/21	100.000	0.000	2.3602	37.11	0.067926						11.21	
GS Finance Corp.	40056FK46	06/17/19	06/26/26	100.000	0.000	3.2600	51.03	0.095134	0.096685	0.098261	0.099862	0.101490		34.54	35.68
GS Finance Corp.	40056FKB0	06/28/19	06/28/24	100.000	0.000	2.6900	41.13	0.077778	0.078824	0.079885	0.080959	0.082048		28.19	28.96
GS Finance Corp.	40056FKC8	06/28/19	06/30/26	100.000	0.000	2.9700	45.47	0.086244	0.087524	0.088824	0.090143	0.091482		31.28	32.22
GS Finance Corp.	40056FKD6	07/03/19	07/01/21	100.000	0.000	2.1201	32.02	0.060778						10.94	
GS Finance Corp.	40056FKE4	07/03/19	07/03/24	100.000	0.000	2.7200	41.20	0.077623	0.078679	0.079749	0.080834	0.081933		28.51	29.29
GS Finance Corp.	40056FKS3	06/28/19	07/10/29*	100.000	0.000	3.2900	50.47	0.094523	0.096078	0.097659				18.34*	
GS Finance Corp.	40056FKT1	06/28/19	07/09/26*	100.000	0.000	2.9701	45.48	0.085047	0.086310	0.087592				16.48*	
GS Finance Corp.	40056FKU8	06/28/19	07/09/26*	100.000	0.000	2.9701	45.48	0.085047	0.086310	0.087592				16.48*	
GS Finance Corp.	40056FKY0	06/28/19	07/09/26	100.000	0.000	2.9701	45.48	0.085047	0.086310	0.087592	0.088893	0.090213		31.28	32.22
GS Finance Corp.	40056FKZ7	06/28/19	07/09/26*	100.000	0.000	2.9701	45.48	0.085047	0.086310	0.087592				16.48*	
GS Finance Corp.	40056FL29	06/21/19	01/15/21	100.000	0.000	2.3601	36.51	0.067219						0.94	
GS Finance Corp.	40056FL60	06/28/19	12/31/24	100.000	0.000	2.7600	42.21	0.079898	0.081000	0.082118	0.083251	0.084400		28.96	29.77
GS Finance Corp.	40056FL94	07/03/19	01/03/23	100.000	0.000	2.5175	38.10	0.071702	0.072604	0.073518	0.074444	0.075381		26.30	26.96
GS Finance Corp.	40056FLC7	07/03/19	01/03/23	100.000	0.000	2.5175	38.10	0.071702	0.072604	0.073518	0.074444	0.075381		26.30	26.96
GS Finance Corp.	40056FLD5	07/03/19	07/15/24	100.000	0.000	2.7200	41.21	0.077695	0.078752	0.079823	0.080908	0.082009		28.51	29.29
GS Finance Corp.	40056FLG8	06/28/19	07/09/26*	100.000	0.000	2.9701	45.48	0.085047	0.086310	0.087592				16.48*	
GS Finance Corp.	40056FM44	06/28/19	03/30/22	100.000	0.000	2.3598	36.06	0.067512	0.068309	0.069115				24.59	6.15
GS Finance Corp.	40056FM85	06/28/19	06/30/25	100.000	0.000	2.8299	43.30	0.082007	0.083167	0.084344	0.085537	0.086748		29.73	30.58
GS Finance Corp.	40056FMH5	06/28/19	06/30/22	100.000	0.000	2.4001	36.64	0.069107	0.069936	0.070775				25.03	12.67
GS Finance Corp.	40056FMW2	07/03/19	07/01/22	100.000	0.000	2.3820	36.02	0.068549	0.069365	0.070191				24.82	12.63
GS Finance Corp.	40056FN27	06/28/19	12/31/26	100.000	0.000	3.0233	46.30	0.087863	0.089191	0.090539	0.091908	0.093297		31.87	32.84
GS Finance Corp.	40056FP90	06/21/19	06/23/22	100.000	0.000	2.5898	40.10	0.074782	0.075750	0.076731				27.11	13.20
GS Finance Corp.	40056FPL3	06/28/19	06/11/21	100.000	0.000	2.3601	36.04	0.067832						10.85	
GS Finance Corp.	40056FPU3	07/03/19	07/08/24	100.000	0.000	2.7199	41.21	0.077651	0.078708	0.079778	0.080863	0.081963		28.51	29.29
GS Finance Corp.	40056FRU1	07/31/19	04/29/22	100.000	0.000	2.2579	32.41	0.064501	0.065229	0.065965				23.44	7.78
GS Finance Corp.	40056FRX5	07/31/19	07/31/25	100.000	0.000	2.8851	41.51	0.082469	0.083659	0.084866	0.086090	0.087332		30.26	31.14
GS Finance Corp.	40056FRY3	07/31/19	01/31/23	100.000	0.000	2.5974	37.32	0.074037	0.074999	0.075973	0.076960	0.077959		27.12	27.83
GS Finance Corp.	40056FSC0	07/31/19	08/10/26	100.000	0.000	3.0000	43.20	0.085923	0.087212	0.088520	0.089848	0.091195		31.53	32.48
GS Finance Corp.	40056FSD8	07/31/19	07/29/22	100.000	0.000	2.4693	35.46	0.070291	0.071158	0.072037	0.072926			25.73	15.14
GS Finance Corp.	40056FSG1	07/11/19	08/04/21	100.000	0.000	2.1199	31.55	0.060223	0.060861					12.94	
GS Finance Corp.	40056FSN6	07/31/19	07/31/25	100.000	0.000	2.8851	41.51	0.082469	0.083659	0.084866	0.086090	0.087332		30.26	31.14
GS Finance Corp.	40056FSQ9	08/05/19	08/14/24	100.000	0.000	2.7501	39.16	0.078560	0.079641	0.080736	0.081846	0.082971		28.77	29.57
GS Finance Corp.	40056FSS5	08/05/19	02/05/25	100.000	0.000	2.8100	40.02	0.080265	0.081393	0.082537	0.083696	0.084872		29.43	30.26

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
GS Finance Corp.	40056FST3	08/05/19	02/03/22	100.000	0.000	2.0460	29.03	0.057997	0.058590	0.059189				21.16	1.89
GS Finance Corp.	40056FSU0	08/05/19	02/03/23	100.000	0.000	2.5838	36.76	0.073629	0.074580	0.075543	0.076519	0.077508		26.96	27.66
GS Finance Corp.	40056FTA3	08/05/19	08/04/22	100.000	0.000	2.4693	35.11	0.070291	0.071158	0.072037	0.072926			25.72	15.50
GS Finance Corp.	40056FTJ4	07/10/19	07/09/21	100.000	0.000	2.1201	31.60	0.060143	0.060781					11.42	
GS Finance Corp.	40056FTN5	07/31/19	08/09/29*	100.000	0.000	3.2400	46.71	0.093015	0.094522					20.55*	
GS Finance Corp.	40056FU86	07/17/19	07/15/21	100.000	0.000	2.1201	31.18	0.060141	0.060778					11.78	
GS Finance Corp.	40056FUM5	07/22/19	07/21/22	100.000	0.000	2.4693	36.02	0.070291	0.071158	0.072037	0.072926			25.74	14.57
GS Finance Corp.	40056FUS2	07/24/19	07/22/21	100.000	0.000	2.1201	30.76	0.060141	0.060778					12.20	
GS Finance Corp.	40056FUX1	08/02/19	02/03/22	100.000	0.000	2.0917	29.87	0.059329	0.059950	0.060577				21.65	1.94
GS Finance Corp.	40056FUY9	07/26/19	01/28/21	100.000	0.000	2.1200	30.64	0.060151						1.62	
GS Finance Corp.	40056FV36	08/02/19	02/03/22	100.000	0.000	2.0917	29.87	0.059329	0.059950	0.060577				21.65	1.94
GS Finance Corp.	40056FVM4	07/31/19	07/29/21	100.000	0.000	2.1201	30.40	0.060143	0.060781					12.62	
GS Finance Corp.	40056FVV4	08/09/19	08/04/21	100.000	0.000	1.8998	26.73	0.053766	0.054277					11.54	
GS Finance Corp.	40056FWD3	08/30/19	09/11/26*	100.000	0.000	2.5401	34.32	0.072417	0.073336	0.074268				18.42*	
GS Finance Corp.	40056FWY7	08/30/19	09/11/26*	100.000	0.000	2.5401	34.32	0.072417	0.073336	0.074268				18.42*	
GS Finance Corp.	40056FX34	08/30/19	09/11/26*	100.000	0.000	2.5401	34.32	0.072417	0.073336	0.074268				18.42*	
GS Finance Corp.	40056FX42	08/30/19	09/11/26*	100.000	0.000	2.5401	34.32	0.072417	0.073336	0.074268				18.42*	
GS Finance Corp.	40056FX67	08/30/19	09/11/29*	100.000	0.000	2.7400	37.06	0.078276	0.079349	0.080436				19.92*	
GS Finance Corp.	40056FX75	08/30/19	09/02/25	100.000	0.000	2.4350	32.88	0.069306	0.070150	0.071004	0.071869	0.072744		25.30	25.92
GS Finance Corp.	40056FX83	09/05/19	03/03/22	100.000	0.000	1.8401	24.52	0.052053	0.052532	0.053015				18.94	3.29
GS Finance Corp.	40056FX91	09/05/19	03/05/25	100.000	0.000	2.3900	31.93	0.067984	0.068796	0.069618	0.070450	0.071292		24.81	25.41
GS Finance Corp.	40056FXA8	09/05/19	03/03/23	100.000	0.000	2.2054	29.44	0.062613	0.063303	0.064001	0.064707	0.065421		22.83	23.33
GS Finance Corp.	40056FXB6	09/05/19	09/16/24*	100.000	0.000	2.3400	31.26	0.066578	0.067357					16.98*	
GS Finance Corp.	40056FXS9	08/30/19	03/04/25	100.000	0.000	2.3825	32.17	0.067785	0.068592	0.069409	0.070236	0.071073		24.74	25.33
GS Finance Corp.	40056FY66	09/05/19	09/02/22	100.000	0.000	2.1097	28.15	0.059837	0.060468	0.061106	0.061750			21.81	14.84
GS Finance Corp.	40056FYB5	09/05/19	09/02/22	100.000	0.000	2.1097	28.15	0.059837	0.060468	0.061106	0.061750			21.81	14.84
GS Finance Corp.	40056FYH2	08/30/19	06/02/22	100.000	0.000	1.9802	26.70	0.056383	0.056941	0.057505				20.43	8.68
GS Finance Corp.	40056FYT6	08/22/19	08/31/22	100.000	0.000	2.2099	30.32	0.062781	0.063467	0.064176	0.064877			22.89	15.47
GS Finance Corp.	40056FYU3	08/30/19	09/01/22	100.000	0.000	2.1600	29.14	0.061308	0.061970	0.062639	0.063316			22.35	15.16
GS Finance Corp.	40056FYV1	08/30/19	03/04/27	100.000	0.000	2.5733	34.77	0.073351	0.074295	0.075251	0.076219	0.077200		26.80	27.49
GS Finance Corp.	40056FYW9	08/30/19	09/02/25	100.000	0.000	2.4350	32.88	0.069306	0.070150	0.071004	0.071869	0.072744		25.30	25.92
GS Finance Corp.	40056FZS7	08/30/19	09/04/24	100.000	0.000	2.3300	31.45	0.066255	0.067027	0.067808	0.068598	0.069397		24.17	24.74
GS Finance Corp.	40056FZX6	08/21/19	10/12/21	100.000	0.000	1.9000	26.09	0.053930	0.054442					15.25	
GS Finance Corp.	40056X2D7	08/20/19	11/23/21	100.000	0.000	1.8999	26.14	0.054046	0.054560					17.50	
GS Finance Corp.	40056X3M6	08/30/19	02/22/21	100.000	0.000	1.8999	25.60	0.053760						2.74	
GS Finance Corp.	40056X3R5	08/14/19	08/12/21	100.000	0.000	1.9002	26.46	0.053785	0.054296					11.98	
GS Finance Corp.	40056X3Y0	08/30/19	02/25/21	100.000	0.000	1.8998	25.60	0.053766						2.90	
GS Finance Corp.	40056X4R4	08/30/19	11/22/21	100.000	0.000	1.9000	25.61	0.054019						17.43	
GS Finance Corp.	40056X5G7	08/29/19	08/31/21	100.000	0.000	1.9000	25.65	0.053789	0.054294					12.95	
GS Finance Corp.	40056X5V4	09/30/19	10/09/26	100.000	0.000	2.7800	35.22	0.079439	0.080543	0.081662	0.082797	0.083948		28.98	29.79
GS Finance Corp.	40056X5Z5	10/03/19	10/15/24	100.000	0.000	2.4599	30.92	0.070081	0.070943	0.071815	0.072698	0.073593		25.52	26.15

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
GS Finance Corp.	40056X6B7	10/03/19	07/06/23	100.000	0.000	2.3413	29.41	0.066194	0.066969	0.067753	0.068546	0.069348	24.24	24.81
GS Finance Corp.	40056X6E1	09/30/19	10/10/29*	100.000	0.000	3.0300	38.43	0.086810	0.088125	0.089460			24.64*	
GS Finance Corp.	40056X6K7	09/30/19	09/29/22	100.000	0.000	2.2654	28.64	0.064358	0.065087	0.065824	0.066570		23.44	17.78
GS Finance Corp.	40056X6P6	09/30/19	10/09/26	100.000	0.000	2.7800	35.22	0.079439	0.080543	0.081662	0.082797	0.083948	28.98	29.79
GS Finance Corp.	40056X6X9	09/30/19	10/10/29*	100.000	0.000	3.0300	38.43	0.086810	0.088125	0.089460			24.64*	
GS Finance Corp.	40056XAG1	09/30/19	09/29/22	100.000	0.000	2.2654	28.64	0.064358	0.065087	0.065824	0.066570		23.44	17.78
GS Finance Corp.	40056XAS5	09/30/19	03/28/25	100.000	0.000	2.5900	32.79	0.073810	0.074766	0.075735	0.076715	0.077709	26.92	27.62
GS Finance Corp.	40056XAT3	09/30/19	09/30/27	100.000	0.000	2.8633	36.28	0.081829	0.083001	0.084189	0.085394	0.086617	29.88	30.75
GS Finance Corp.	40056XB39	10/03/19	10/05/22	100.000	0.000	2.2701	28.51	0.064506	0.065238	0.065979	0.066728		23.48	18.21
GS Finance Corp.	40056XBV7	09/18/19	09/28/26*	100.000	0.000	2.8901	37.62	0.082682	0.083877				22.21*	
GS Finance Corp.	40056XCP9	09/30/19	05/28/21	100.000	0.000	1.8399	23.23	0.052207					7.67	
GS Finance Corp.	40056XCQ7	09/11/19	03/10/22	100.000	0.000	1.8400	24.21	0.052052	0.052531	0.053014			18.93	3.66
GS Finance Corp.	40056XCS3	09/23/19	09/18/29*	100.000	0.000	3.0928	39.85	0.088552	0.089921	0.091312			23.83*	
GS Finance Corp.	40056XDT0	09/27/19	10/05/26	100.000	0.000	2.7000	34.43	0.077085	0.078126	0.079181	0.080250	0.081333	28.12	28.88
GS Finance Corp.	40056XDX1	10/08/19	10/09/29	100.000	0.000	2.9000	36.09	0.082914	0.084116	0.085336	0.086573	0.087829	30.26	31.15
GS Finance Corp.	40056XEZ5	10/02/19	10/04/24	100.000	0.000	2.4700	31.11	0.070326	0.071195	0.072074	0.072964	0.073865	25.63	26.26
GS Finance Corp.	40056XFE1	11/05/19	08/03/23	100.000	0.000	2.2501	26.22	0.063553	0.064268	0.064991	0.065723	0.066462	23.22	23.75
GS Finance Corp.	40056XFJ0	10/31/19	05/01/25	100.000	0.000	2.5800	30.45	0.073534	0.074482	0.075443	0.076416	0.077402	26.76	27.45
GS Finance Corp.	40056XFQ4	10/31/19	11/02/27	100.000	0.000	2.8600	33.79	0.081744	0.082913	0.084099	0.085302	0.086521	29.78	30.64
GS Finance Corp.	40056XG34	10/31/19	11/02/22	100.000	0.000	2.3000	27.12	0.065374	0.066126	0.066886	0.067655		23.76	20.27
GS Finance Corp.	40056XG91	11/05/19	11/03/22	100.000	0.000	2.1195	24.68	0.060123	0.060760	0.061404	0.062055		21.83	18.66
GS Finance Corp.	40056XGF7	11/05/19	11/03/22	100.000	0.000	2.1195	24.68	0.060123	0.060760	0.061404	0.062055		21.83	18.66
GS Finance Corp.	40056XGY6	10/31/19	11/12/26*	100.000	0.000	2.7600	32.60	0.078870	0.079959				24.72*	
GS Finance Corp.	40056XGZ3	10/31/19	11/13/29*	100.000	0.000	3.0600	36.18	0.087719	0.089061				27.52*	
GS Finance Corp.	40056XH33	10/31/19	11/12/26*	100.000	0.000	2.7600	32.60	0.078870	0.079959				24.72*	
GS Finance Corp.	40056XH41	10/31/19	11/12/26*	100.000	0.000	2.7600	32.60	0.078870	0.079959				24.72*	
GS Finance Corp.	40056XH58	10/31/19	11/13/29*	100.000	0.000	3.0600	36.18	0.087719	0.089061				27.52*	
GS Finance Corp.	40056XHB5	10/24/19	05/05/27*	100.000	0.000	2.7683	33.17	0.079109	0.080204				24.17*	
GS Finance Corp.	40056XHC3	10/07/19	10/06/22	100.000	0.000	2.1388	26.60	0.060684	0.061333	0.061989	0.062651		22.07	17.17
GS Finance Corp.	40056XHF6	10/31/19	10/31/22	100.000	0.000	2.2999	27.12	0.065363	0.066114	0.066875	0.067644		23.76	20.13
GS Finance Corp.	40056XKH8	10/28/19	10/22/27	100.000	1.000	2.8087	33.29	0.079410	0.080525	0.080876	0.082012	0.082383	28.89	29.42
GS Finance Corp.	40056XLC8	11/04/19	01/05/21	100.000	0.000	1.6703	19.46	0.046916					0.19	
GS Finance Corp.	40056XLD6	11/07/19	11/20/29*	100.000	0.000	2.9500	34.28	0.084469	0.085715	0.086979			27.34*	
GS Finance Corp.	40056XM37	12/02/19	12/01/22	100.000	0.000	2.1584	23.48	0.061252	0.061913	0.062581	0.063257		22.21	20.77
GS Finance Corp.	40056XM52	12/02/19	12/01/22	100.000	0.000	2.1584	23.48	0.061252	0.061913	0.062581	0.063257		22.21	20.77
GS Finance Corp.	40056XM78	12/02/19	11/30/23	100.000	0.000	2.3118	25.16	0.065700	0.066460	0.067228	0.068005	0.068791	23.84	24.39
GS Finance Corp.	40056XME3	11/29/19	05/30/25	100.000	0.000	2.4675	27.08	0.070248	0.071115	0.071992	0.072880	0.073779	25.50	26.13
GS Finance Corp.	40056XN77	11/29/19	12/01/27	100.000	0.000	2.7267	29.94	0.077832	0.078893	0.079969	0.081059	0.082164	28.27	29.05
GS Finance Corp.	40056XNB8	11/18/19	11/28/29*	100.000	0.000	3.0200	34.15	0.086513	0.087820	0.089146			28.70*	
GS Finance Corp.	40056XND4	12/02/19	12/04/24*	100.000	0.000	2.4200	26.34	0.068870	0.069703	0.070546			23.51*	
GS Finance Corp.	40056XNE2	12/02/19	12/04/24	100.000	0.000	2.4200	26.34	0.068870	0.069703	0.070546	0.071400	0.072264	24.99	25.60
GS Finance Corp.	40056XNH5	11/29/19	12/10/26	100.000	0.000	2.6400	28.98	0.075342	0.076336	0.077344	0.078365	0.079399	27.34	28.07

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SECTION I-B

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
GS Finance Corp.	40056XNJ1	11/29/19	12/03/29*	100.000	0.000	2.9000	31.86	0.082936	0.084139	0.085359				28.35*	
GS Finance Corp.	40056XNK8	11/29/19	12/03/29*	100.000	0.000	2.9000	31.86	0.082936	0.084139	0.085359				28.35*	
GS Finance Corp.	40056XNL6	11/29/19	12/10/26	100.000	0.000	2.6400	28.98	0.075342	0.076336	0.077344	0.078365	0.079399		27.34	28.07
GS Finance Corp.	40056XNM4	11/29/19	12/10/26*	100.000	0.000	2.6400	28.98	0.075342	0.076336					25.72*	
GS Finance Corp.	40056XNS1	11/22/19	11/23/29	100.000	0.000	2.9800	33.35	0.085269	0.086539	0.087829	0.089137	0.090466		31.02	31.95
GS Finance Corp.	40056XNT9	11/13/19	11/10/22	100.000	0.000	2.2750	25.98	0.064628	0.065363	0.066107	0.066859			23.47	20.56
GS Finance Corp.	40056XPY6	11/19/19	12/01/26*	100.000	0.000	2.7100	30.53	0.077402	0.078451					25.65*	
GS Finance Corp.	40056XQ33	11/18/19	03/17/21	100.000	0.000	1.6802	18.92	0.047325						3.60	
GS Finance Corp.	40056XQ66	11/21/19	11/15/29*	100.000	0.000	2.9200	32.76	0.083457						11.10*	
GS Finance Corp.	40056XQ74	12/03/19	12/02/21	100.000	0.000	1.6801	18.20	0.047455	0.047853					15.78	
GS Finance Corp.	40056XQR0	11/29/19	12/10/29*	100.000	0.000	2.9000	31.86	0.082982	0.084185					28.35*	
GS Finance Corp.	40056XQW9	12/04/19	02/03/22	100.000	0.000	1.5999	17.29	0.044913	0.045273	0.045635				16.34	1.46
GS Finance Corp.	40056XRY4	01/03/20	10/03/24	100.000	0.000	2.4313	24.36	0.068773	0.069609	0.070456	0.071312	0.072179		25.06	25.67
GS Finance Corp.	40056XRZ1	01/03/20	01/05/24	100.000	0.000	2.3449	23.46	0.065909	0.066681	0.067463	0.068254	0.069054		24.14	24.71
GS Finance Corp.	40056XS23	01/03/20	01/14/25	100.000	0.000	2.4601	24.62	0.069228	0.070080	0.070942				25.36	0.85
GS Finance Corp.	40056XSF4	12/27/19	06/26/25	100.000	0.000	2.5775	26.24	0.073450	0.074397	0.075355	0.076327	0.077310		26.62	27.31
GS Finance Corp.	40056XSK3	12/27/19	01/08/27	100.000	0.000	2.7200	27.70	0.076648	0.077690	0.078747	0.079818	0.080904		28.14	28.91
GS Finance Corp.	40056XSL1	12/27/19	01/09/30	100.000	0.000	2.8800	29.35	0.081230	0.082400	0.083587				29.86	0.42
GS Finance Corp.	40056XSM9	12/27/19	01/08/27	100.000	0.000	2.7200	27.70	0.076648	0.077690	0.078747				28.14	0.39
GS Finance Corp.	40056XSN7	12/27/19	01/08/27	100.000	0.000	2.7200	27.70	0.076648	0.077690	0.078747				28.14	0.39
GS Finance Corp.	40056XSP2	12/27/19	01/08/27	100.000	0.000	2.7200	27.70	0.076648	0.077690	0.078747	0.079818	0.080904		28.14	28.91
GS Finance Corp.	40056XSQ0	12/27/19	01/09/30	100.000	0.000	2.8800	29.35	0.081230	0.082400	0.083587	0.084790	0.086011		29.86	30.72
GS Finance Corp.	40056XT30	01/03/20	01/05/23	100.000	0.000	2.2302	22.30	0.062647	0.063346	0.064052	0.064766	0.065489		22.93	23.44
GS Finance Corp.	40056XT48	01/03/20	01/05/23	100.000	0.000	2.2302	22.30	0.062647	0.063346	0.064052	0.064766	0.065489		22.93	23.44
GS Finance Corp.	40056XTK2	12/03/19	12/03/24	100.000	0.000	2.4500	26.60	0.069734	0.070588	0.071453	0.072328	0.073214		25.31	25.93
GS Finance Corp.	40056XTW6	12/27/19	12/28/27	100.000	0.000	2.7733	28.24	0.079195	0.080293	0.081406	0.082535	0.083679		28.71	29.52
GS Finance Corp.	40056XUH7	12/16/19	12/26/29*	100.000	0.000	2.8000	29.40	0.080033	0.081153	0.082290				28.70*	
GS Finance Corp.	40056XVK9	12/27/19	01/09/30	100.000	0.000	2.8800	29.35	0.081230	0.082400	0.083587				29.86	0.42
GS Finance Corp.	40056XW44	01/08/20	01/17/30	100.000	0.000	2.8100	27.75	0.079207	0.080320	0.081448	0.082593			29.08	1.39
GS Finance Corp.	40056XWE2	12/31/19	12/29/21	100.000	1.000	1.6015	16.12	0.044754	0.045112					16.09	
GS Finance Corp.	40056XWF9	12/31/19	12/29/22	100.000	1.500	2.2043	22.23	0.061667	0.062346	0.062115	0.062800			22.32	22.36
GS Finance Corp.	40056XWG7	12/31/19	12/29/23	100.000	1.600	2.3779	23.89	0.066565	0.066828	0.067094	0.067363	0.067636		24.01	24.20
GS Finance Corp.	40056XWH5	12/31/19	12/30/24	100.000	2.000	2.4808	25.03	0.069253	0.070113	0.069604	0.070467	0.069963		25.09	25.21
GS Finance Corp.	40056XXQ4	02/05/20	02/05/24	100.000	0.000	2.0150	18.33	0.056536	0.057106	0.057681	0.058262	0.058849		20.62	21.04
GS Finance Corp.	40056XXR2	02/05/20	02/05/24	100.000	0.000	2.0150	18.33	0.056536	0.057106	0.057681	0.058262	0.058849		20.62	21.04
GS Finance Corp.	40056XXS0	02/05/20	02/14/25*	100.000	0.000	2.1100	19.20	0.059262	0.059887					2.67*	
GS Finance Corp.	40056XXT8	02/05/20	02/14/25	100.000	0.000	2.1100	19.20	0.059262	0.059887	0.060519	0.061157	0.061802		21.62	22.08
GS Finance Corp.	40056XXZ4	01/31/20	07/31/25	100.000	0.000	2.2875	21.14	0.064268	0.065003	0.065747	0.066499	0.067260		23.49	24.03
GS Finance Corp.	40056XYT7	01/31/20	02/02/28	100.000	0.000	2.5000	23.12	0.070323	0.071202	0.072092	0.072993	0.073905		25.74	26.39
GS Finance Corp.	40056XY6	01/31/20	02/11/27	100.000	0.000	2.4300	22.47	0.068371	0.069202	0.070043	0.070894	0.071755		25.00	25.61
GS Finance Corp.	40056XYZ3	01/31/20	02/11/27	100.000	0.000	2.4300	22.47	0.068371	0.069202	0.070043	0.070894	0.071755		25.00	25.61
GS Finance Corp.	40056XZ25	01/31/20	02/11/30	100.000	0.000	2.6400	24.43	0.074361	0.075343	0.076337	0.077345	0.078366		27.22	27.95

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
GS Finance Corp.	40056XZ33	01/31/20	02/11/27	100.000	0.000	2.4300	22.47	0.068371	0.069202	0.070043	0.070894	0.071755	25.00	25.61
GS Finance Corp.	40056XZ41	01/31/20	02/11/27	100.000	0.000	2.4300	22.47	0.068371	0.069202	0.070043	0.070894	0.071755	25.00	25.61
GS Finance Corp.	40056XZC3	01/31/20	02/11/30	100.000	0.000	2.6400	24.43	0.074361	0.075343	0.076337	0.077345	0.078366	27.22	27.95
GS Finance Corp.	40056XZS8	02/05/20	02/03/23	100.000	0.000	1.8668	16.98	0.052335	0.052824	0.053317	0.053815	0.054317	19.07	19.43
GS Finance Corp.	40056XZU3	02/05/20	02/03/23	100.000	0.000	1.8668	16.98	0.052335	0.052824	0.053317	0.053815	0.054317	19.07	19.43
GS Finance Corp.	40056Y6J8	01/31/20	01/31/23	100.000	0.000	2.0501	18.94	0.057530	0.058120	0.058716	0.059318	0.059926	21.00	21.43
GS Finance Corp.	40056Y6P4	01/31/20	01/31/24	100.000	0.000	2.1851	20.19	0.061360	0.062031	0.062708	0.063393	0.064086	22.41	22.91
GS Finance Corp.	40056Y6Q2	01/31/20	01/31/23	100.000	0.000	2.1001	19.40	0.058948	0.059567	0.060193	0.060825	0.061464	21.52	21.98
GS Finance Corp.	40056Y7A6	01/27/20	02/05/30	100.000	0.000	2.6900	25.12	0.075772	0.076791	0.077824	0.078871	0.079932	27.76	28.51
GS Finance Corp.	40056Y7G3	01/22/20	03/20/25	100.000	0.000	2.3879	22.64	0.067381	0.068185	0.068999	0.069823	0.070657	24.57	25.16
GS Finance Corp.	40056YCH5	01/24/20	01/25/30	100.000	0.000	2.7100	25.53	0.076304	0.077338	0.078385	0.079448	0.080524	27.98	28.74
GS Finance Corp.	40056YDZ4	03/04/20	03/14/25	100.000	0.000	1.8399	15.24	0.051606	0.052080	0.052560	0.053043	0.053531	18.77	19.11
GS Finance Corp.	40056YE26	03/04/20	03/14/25*	100.000	0.000	1.8399	15.24	0.051606	0.052080				3.82*	
GS Finance Corp.	40056YE34	02/06/20	02/19/30	100.000	0.000	2.5700	23.34	0.072374	0.073304	0.074246	0.075200	0.076166	26.47	27.15
GS Finance Corp.	40056YET7	03/04/20	09/03/24	100.000	0.000	1.7759	14.70	0.049766	0.050208	0.050654	0.051103	0.051557	18.10	18.42
GS Finance Corp.	40056YFG4	03/04/20	03/03/23	100.000	0.000	1.5749	13.03	0.044088	0.044436	0.044786	0.045138	0.045494	16.02	16.27
GS Finance Corp.	40056YFZ2	02/28/20	03/01/28	100.000	0.000	2.3000	19.45	0.064635	0.065378	0.066130	0.066890	0.067659	23.58	24.13
GS Finance Corp.	40056YGN8	02/28/20	08/28/25	100.000	0.000	2.0300	17.16	0.056960	0.057538	0.058122	0.058712	0.059308	20.75	21.18
GS Finance Corp.	40056YGS7	02/28/20	03/11/27	100.000	0.000	2.2100	18.69	0.062117	0.062804	0.063498	0.064199	0.064909	22.64	23.14
GS Finance Corp.	40056YGT5	02/28/20	03/11/27	100.000	0.000	2.2100	18.69	0.062117	0.062804	0.063498	0.064199	0.064909	22.64	23.14
GS Finance Corp.	40056YGU2	02/28/20	03/11/27	100.000	0.000	2.2100	18.69	0.062117	0.062804	0.063498	0.064199	0.064909	22.64	23.14
GS Finance Corp.	40056YGV1	02/28/20	03/11/30	100.000	0.000	2.4800	20.99	0.069805	0.070670	0.071547	0.072434	0.073332	25.48	26.11
GS Finance Corp.	40056YH23	02/28/20	03/11/30	100.000	0.000	2.4800	20.99	0.069805	0.070670	0.071547	0.072434	0.073332	25.48	26.11
GS Finance Corp.	40056YH56	02/28/20	03/11/27	100.000	0.000	2.2100	18.69	0.062117	0.062804	0.063498	0.064199	0.064909	22.64	23.14
GS Finance Corp.	40056YH64	02/28/20	08/28/24	100.000	0.000	1.9925	16.84	0.055899	0.056456	0.057018	0.057586	0.058160	20.36	20.77
GS Finance Corp.	40056YH72	02/28/20	02/28/23	100.000	0.000	1.8799	15.88	0.052711	0.053207	0.053707	0.054212	0.054721	19.19	19.55
GS Finance Corp.	40056YHR8	02/12/20	02/23/27	100.000	0.000	2.3500	20.94	0.066092	0.066869	0.067655	0.068450	0.069254	24.13	24.70
GS Finance Corp.	40056YJF2	02/20/20	02/15/23	100.000	0.000	1.9251	16.70	0.053975	0.054495	0.055019	0.055549	0.056084	19.67	20.05
GS Finance Corp.	40056YJM7	02/21/20	02/21/30	100.000	VARIABLE	2.5596	21.97	0.070587	0.070069	0.069543	0.069011	0.068671	25.18	24.83
GS Finance Corp.	40056YJX3	02/26/20	03/07/30	100.000	0.000	2.4900	21.21	0.070082	0.070954	0.071838	0.072732	0.073638	25.59	26.23
GS Finance Corp.	40056YJY1	02/26/20	03/07/30	100.000	0.000	2.4900	21.21	0.070082	0.070954	0.071838	0.072732	0.073638	25.59	26.23
GS Finance Corp.	40056YL77	03/09/20	05/11/22	100.000	0.000	1.4901	12.13	0.041807	0.042118	0.042432			15.14	5.52
GS Finance Corp.	40056YM76	04/03/20	04/05/23	100.000	0.000	2.5099	18.76	0.070605	0.071491	0.072388	0.073296	0.074216	25.73	26.38
GS Finance Corp.	40056YNK6	03/31/20	10/01/25	100.000	0.000	3.2325	24.47	0.091250	0.092725	0.094224	0.095747	0.097294	33.38	34.47
GS Finance Corp.	40056YNL4	04/03/20	04/04/24	100.000	0.000	2.6801	20.04	0.075449	0.076460	0.077485	0.078523	0.079575	27.52	28.26
GS Finance Corp.	40056YNR1	03/27/20	03/27/25	100.000	0.000	3.8599	29.57	0.109289	0.111399	0.113549	0.115740	0.117974	40.12	41.69
GS Finance Corp.	40056YNS9	03/27/20	03/27/23	100.000	0.000	3.5399	27.11	0.100072	0.101844	0.103646	0.105481	0.107348	36.68	37.99
GS Finance Corp.	40056YPD0	03/31/20	04/01/27	100.000	0.000	3.3000	24.98	0.093187	0.094725	0.096288	0.097876	0.099491	34.10	35.24
GS Finance Corp.	40056YQ56	03/31/20	03/30/28	100.000	0.000	3.3672	25.49	0.095107	0.096708	0.098336	0.099992	0.101675	34.82	36.00
GS Finance Corp.	40056YR30	03/31/20	04/09/30*	100.000	0.000	3.5200	26.66	0.099586					9.76*	
GS Finance Corp.	40056YR55	03/31/20	04/09/30*	100.000	0.000	3.5200	26.66	0.099586					9.76*	
GS Finance Corp.	40056YRP1	03/31/20	04/12/27*	100.000	0.000	3.3000	24.99	0.093282					9.14*	

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
GS Finance Corp.	40056YRQ9	03/31/20	04/12/27	100.000	0.000	3.3000	24.99	0.093282	0.094821	0.096385	0.097976	0.099592	34.10	35.24
GS Finance Corp.	40056YRR7	03/31/20	04/12/27	100.000	0.000	3.3000	24.99	0.093282	0.094821	0.096385	0.097976	0.099592	34.10	35.24
GS Finance Corp.	40056YS39	03/31/20	04/01/27	100.000	0.000	3.3000	24.98	0.093187	0.094725	0.096288	0.097876	0.099491	34.10	35.24
GS Finance Corp.	40056YVU5	03/24/20	03/23/23	100.000	0.000	3.9958	30.96	0.113199	0.115461	0.117767	0.120120	0.122520	41.61	43.29
GS Finance Corp.	40056YXF6	04/14/20	10/15/25	100.000	0.000	2.1451	15.36	0.060228	0.060874	0.061526	0.062186	0.062853	21.90	22.37
GS Finance Corp.	40056YXG4	04/14/20	04/14/27	100.000	0.000	2.3699	16.98	0.066612	0.067401	0.068200	0.069008	0.069826	24.24	24.82
GS Finance Corp.	40056YXV1	04/13/20	04/11/25	100.000	0.000	2.5468	18.32	0.071634	0.072547	0.073470	0.074406	0.075353	26.10	26.77
GS Finance Corp.	40056YXW9	04/13/20	04/11/24	100.000	0.000	2.3867	17.17	0.067081	0.067881	0.068692	0.069511	0.070341	24.42	25.01
GS Finance Corp.	40056YXX7	04/14/20	04/23/27*	100.000	0.000	2.3700	16.98	0.066652					7.47*	
GS Finance Corp.	40056YYK4	04/22/20	05/01/30*	100.000	0.000	2.7300	18.96	0.076921	0.077971				9.39*	
GS Finance Corp.	40056YYL2	04/22/20	05/01/30*	100.000	0.000	2.7300	18.96	0.076921	0.077971				9.39*	
GS Finance Corp.	40056YZ49	04/13/20	04/13/27	100.000	0.000	2.8100	20.22	0.079151	0.080263	0.081391	0.082534	0.083694	28.87	29.69
GS Finance Corp.	40056YZD9	05/05/20	05/03/24	100.000	0.000	1.8596	12.22	0.052131	0.052615	0.053104	0.053598	0.054097	18.91	19.26
GS Finance Corp.	40056YZE7	04/30/20	10/30/25	100.000	0.000	2.2800	15.31	0.064056	0.064787	0.065525	0.066272	0.067028	23.28	23.82
GS Finance Corp.	40057C2Z3	05/29/20	06/23/21	100.000	0.000	0.4999	2.94	0.013925					2.40	
GS Finance Corp.	40057C5A5	06/30/20	06/29/28	100.000	0.000	1.9400	9.76	0.054410	0.054938	0.055471	0.056009	0.056552	19.68	20.07
GS Finance Corp.	40057C5X5	07/06/20	01/03/25	100.000	0.000	1.2962	6.30	0.036005	0.036235	0.036470	0.036706	0.036944	13.09	13.26
GS Finance Corp.	40057C6F3	06/30/20	07/10/30*	100.000	0.000	2.1900	11.02	0.060871	0.061538	0.062211			11.75*	
GS Finance Corp.	40057C6G1	06/30/20	07/10/30*	100.000	0.000	2.1900	11.02	0.060871	0.061538	0.062211			11.75*	
GS Finance Corp.	40057C7A3	06/30/20	07/12/27*	100.000	0.000	1.8300	9.21	0.050865	0.051331				9.80*	
GS Finance Corp.	40057C7B1	06/30/20	07/12/27	100.000	0.000	1.8300	9.21	0.050865	0.051331	0.051800	0.052274	0.052753	18.55	18.89
GS Finance Corp.	40057C7E5	06/30/20	06/30/27	100.000	0.000	1.8299	9.20	0.051297	0.051766	0.052240	0.052718	0.053200	18.55	18.89
GS Finance Corp.	40057CDX6	07/31/20	08/02/28	100.000	0.000	1.6767	7.03	0.046581	0.046971	0.047365	0.047762	0.048163	16.96	17.24
GS Finance Corp.	40057CFR7	07/31/20	08/11/27	100.000	0.000	1.5700	6.59	0.043631	0.043974	0.044319	0.044667	0.045017	15.87	16.12
GS Finance Corp.	40057CFS5	07/31/20	08/11/27	100.000	0.000	1.5700	6.59	0.043631	0.043974	0.044319	0.044667	0.045017	15.87	16.12
GS Finance Corp.	40057CFT3	07/31/20	08/02/27	100.000	0.000	1.5699	6.59	0.043613	0.043956	0.044301	0.044648	0.044999	15.86	16.11
GS Finance Corp.	40057CFU0	07/31/20	08/02/27	100.000	0.000	1.5699	6.59	0.043613	0.043956	0.044301	0.044648	0.044999	15.86	16.11
GS Finance Corp.	40057CFX4	07/31/20	08/12/30*	100.000	0.000	1.8900	7.93	0.052533	0.053030				11.65*	
GS Finance Corp.	40057CG70	07/23/20	07/24/25	100.000	0.000	1.2699	5.57	0.035277	0.035501	0.035727	0.035954	0.036182	12.81	12.97
GS Finance Corp.	40057CKY6	09/03/20	09/06/24	100.000	0.000	0.9900	3.25	0.027503	0.027639	0.027776	0.027914	0.028052	9.96	10.06
GS Finance Corp.	40057CM73	08/31/20	08/31/26	100.000	0.000	1.3750	4.62	0.038194	0.038453	0.038720	0.038984	0.039255	13.86	14.05
GS Finance Corp.	40057CM81	08/31/20	08/31/26	100.000	0.000	1.3750	4.62	0.038194	0.038453	0.038720	0.038984	0.039255	13.86	14.05
GS Finance Corp.	40057CMG3	08/31/20	09/10/30	100.000	0.000	1.9400	6.52	0.053919	0.054442	0.054970	0.055503	0.056042	19.62	20.00
GS Finance Corp.	40057CQ53	09/03/20	09/06/23	100.000	0.000	0.8300	2.72	0.023057	0.023152	0.023248	0.023345	0.023442	8.34	8.41
GS Finance Corp.	40057CSE2	09/03/20	12/01/22	100.000	0.000	0.5992	1.96	0.016668	0.016718	0.016768	0.016819		6.01	5.54
GS Finance Corp.	40057CTV3	09/30/20	09/30/26	100.000	0.000	1.5050	3.80	0.041804	0.042119	0.042436	0.042755	0.043077	15.16	15.39
GS Finance Corp.	40057CTW1	09/30/20	09/30/26	100.000	0.000	1.5050	3.80	0.041804	0.042119	0.042436	0.042755	0.043077	15.16	15.39
GS Finance Corp.	40057E2G1	04/30/20	04/30/27	100.000	0.000	2.4600	16.52	0.069174	0.070025	0.070887	0.071759	0.072641	25.16	25.78
GS Finance Corp.	40057E2H9	04/30/20	01/30/26	100.000	0.000	2.3100	15.52	0.064537	0.065283	0.066037	0.066799	0.067571	23.59	24.14
GS Finance Corp.	40057E3L9	04/30/20	05/11/27*	100.000	0.000	2.4600	16.52	0.069226					9.00*	
GS Finance Corp.	40057E3U9	05/05/20	05/14/30*	100.000	0.000	2.6400	17.36	0.074351					9.89*	
GS Finance Corp.	40057E5Y9	06/03/20	12/04/24	100.000	0.000	1.7526	10.14	0.049112	0.049542	0.049976	0.050414	0.050856	17.78	18.09

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
GS Finance Corp.	40057E6D4	06/03/20	06/03/24	100.000	0.000	1.6451	9.52	0.046073	0.046452	0.046834	0.047219	0.047608	16.68	16.95
GS Finance Corp.	40057E6E2	05/29/20	05/29/26	100.000	0.000	2.0800	12.27	0.058378	0.058985	0.059598	0.060218	0.060844	21.16	21.61
GS Finance Corp.	40057E6W2	05/29/20	06/01/28	100.000	0.000	2.3367	13.79	0.065675	0.066442	0.067219	0.068004	0.068798	23.83	24.39
GS Finance Corp.	40057E6Y8	05/29/20	06/01/28	100.000	0.000	2.3367	13.79	0.065675	0.066442	0.067219	0.068004	0.068798	23.83	24.39
GS Finance Corp.	40057EAD9	05/29/20	06/11/30*	100.000	0.000	2.5500	15.05	0.071798					11.42*	
GS Finance Corp.	40057EAE7	05/29/20	06/01/27	100.000	0.000	2.2400	13.21	0.062928	0.063632	0.064345	0.065066	0.065795	22.82	23.34
GS Finance Corp.	40057EAF4	05/29/20	06/10/27*	100.000	0.000	2.2300	13.16	0.062678					9.97*	
GS Finance Corp.	40057EKU0	11/30/20	11/30/27	100.000	0.000	1.4899	1.28	0.041387	0.041696	0.042006	0.042319	0.042634	14.97	15.20
GS Finance Corp.	40057EKV8	11/30/20	11/30/27	100.000	0.000	1.4899	1.28	0.041387	0.041696	0.042006	0.042319	0.042634	14.97	15.20
GS Finance Corp.	40057EM38	11/30/20	05/30/28	100.000	0.000	1.5518	1.34	0.043104	0.043439	0.043776	0.044115	0.044458	15.60	15.84
GS Finance Corp.	40057EM46	11/30/20	05/30/28	100.000	0.000	1.5518	1.34	0.043104	0.043439	0.043776	0.044115	0.044458	15.60	15.84
GS Finance Corp.	40057EM53	11/30/20	12/10/30	100.000	0.000	1.8600	1.60	0.051694	0.052174	0.052660	0.053149	0.053644	18.72	19.07
GS Finance Corp.	40057EM61	11/30/20	12/10/30	100.000	0.000	1.8600	1.60	0.051694	0.052174	0.052660	0.053149	0.053644	18.72	19.07
GS Finance Corp.	40057EQ75	12/29/20	12/28/27	100.000	0.000	1.4339	0.08	0.039829	0.040113	0.040401	0.040690	0.040982	14.39	14.60
GS Finance Corp.	40057ER90	12/29/20	01/08/31	100.000	0.000	1.9000	0.11	0.052778	0.052803	0.053305	0.053811	0.054322	19.10	19.46
GS Finance Corp.	40057ERA7	12/29/20	06/28/28	100.000	0.000	1.5125	0.08	0.042015	0.042331	0.042651	0.042973	0.043298	15.18	15.41
GS Finance Corp.	40057ERB5	12/29/20	06/28/28	100.000	0.000	1.5125	0.08	0.042015	0.042331	0.042651	0.042973	0.043298	15.18	15.41
GS Finance Corp.	40057EZJ9	01/29/21	01/31/28	100.000	0.000	1.4700		0.040834	0.040835	0.041136	0.041438	0.041743	13.60	14.95
GS Finance Corp.	40057EZK6	01/29/21	07/31/28	100.000	0.000	1.5383		0.042729	0.042731	0.043060	0.043391	0.043725	14.24	15.66
GS Finance Corp.	40057EZL4	01/29/21	01/31/28	100.000	0.000	1.4700		0.040834	0.040835	0.041136	0.041438	0.041743	13.60	14.95
GS Finance Corp.	40057F2X1	01/29/21	02/10/31	100.000	0.000	1.8800		0.052223	0.052253	0.052744	0.053240	0.053740	17.42	19.22
GS Finance Corp.	40057F2Y9	01/29/21	02/10/31	100.000	0.000	1.8800		0.052223	0.052253	0.052744	0.053240	0.053740	17.42	19.22
GS Finance Corp.	40057F7J7	01/29/21	01/29/36	100.000	VARIES	2.3898			0.066384	0.065518	0.064641	0.063146	21.91	23.07
GS Finance Corp.	40057FBU7	02/26/21	02/28/28	100.000	0.000	1.6601		0.046113	0.046117	0.046500	0.046886	0.047275	14.11	16.90
GS Finance Corp.	40057FD43	01/29/21	01/29/36	100.000	VARIES	2.3895			0.066374	0.065508	0.064631	0.063057	21.90	23.05
GS Finance Corp.	40057FE42	02/03/21	02/03/28	100.000	0.000	1.4700			0.040832	0.041132	0.041434	0.041739	13.44	14.95
GS Finance Corp.	40057FEZ3	02/26/21	02/28/28	100.000	0.000	1.6601		0.046113	0.046117	0.046500	0.046886	0.047275	14.11	16.90
GS Finance Corp.	40057FF41	02/26/21	03/10/31	100.000	0.000	2.1500		0.059723	0.059773	0.060416	0.061065	0.061722	18.30	22.01
GS Finance Corp.	40057FF58	02/26/21	08/28/28	100.000	0.000	1.7417		0.048381	0.048386	0.048807	0.049232	0.049661	14.81	17.75
GS Finance Corp.	40057FF66	02/26/21	02/28/28	100.000	0.000	1.6601		0.046113	0.046117	0.046500	0.046886	0.047275	14.11	16.90
GS Finance Corp.	40057FF74	02/12/21	02/12/31	100.000	VARIES	1.9200			0.053334	0.052913	0.052487	0.052473	16.95	18.91
GS Finance Corp.	40057FFY5	02/22/21	02/23/28	100.000	0.000	1.5700			0.043614	0.043957	0.044302	0.044650	13.52	15.98
GS Finance Corp.	40057FGF5	02/11/21	02/11/24	100.000	0.000	0.6198			0.017218	0.017271	0.017325	0.017378	5.52	6.24
GS Finance Corp.	40057FJM7	02/24/21	02/24/28	100.000	0.000	1.5700			0.043612	0.043954	0.044299	0.044647	13.43	15.97
GS Finance Corp.	40057FLW2	03/11/21	03/11/31	100.000	VARIES	2.5191			0.069975	0.069107	0.068228	0.066388	20.20	24.42
GS Finance Corp.	40057FLX0	03/12/21	03/12/36	100.000	VARIES	2.8689			0.079692	0.078046	0.076376	0.073545	22.85	27.31
GS Finance Corp.	40057FN42	03/31/21	03/30/28	100.000	0.000	2.0392			0.056644	0.057222	0.057805	0.058394	15.40	20.81
GS Finance Corp.	40057FNX8	03/31/21	04/09/31	100.000	0.000	2.5000		0.069445	0.069488	0.070357	0.071236	0.072127	18.90	25.63
GS Finance Corp.	40057FNY6	03/31/21	04/09/31	100.000	0.000	2.5000		0.069445	0.069488	0.070357	0.071236	0.072127	18.90	25.63
GS Finance Corp.	40057FP24	03/31/21	04/01/27	100.000	0.000	1.8100			0.050281	0.050736	0.051195	0.051659	13.67	18.43
GS Finance Corp.	40057FP32	03/31/21	04/01/27	100.000	0.000	1.7900			0.049723	0.050168	0.050617	0.051070	13.52	18.22
GS Finance Corp.	40057FP40	03/31/21	09/29/28	100.000	0.000	2.1210			0.058918	0.059539	0.060171	0.060809	16.02	21.66

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
GS Finance Corp.	40057FP57	03/31/21	09/29/28	100.000	0.000	2.1210			0.058918	0.059539	0.060171	0.060809	16.02	21.66
GS Finance Corp.	40057FQ72	03/10/21	03/10/31	100.000	VARIES	2.5198			0.069995	0.069477	0.068952	0.068424	20.31	24.80
GS Finance Corp.	40057FS62	03/31/21	03/29/29	100.000	0.000	2.1944			0.060955	0.061620	0.062296	0.062979	16.58	22.43
GS Finance Corp.	40057FSG0	03/24/21	03/24/31	100.000	VARIES	2.5493			0.070813	0.069591	0.068354	0.066311	19.50	24.51
GS Finance Corp.	40057FSX3	03/24/21	03/24/31	100.000	VARIES	2.5501			0.070837	0.069969	0.069090	0.068465	19.54	24.88
GS Finance Corp.	40057FU28	04/09/21	04/09/31	100.000	VARIES	2.4795			0.068875	0.067318	0.065742	0.064240	17.92	23.70
GS Finance Corp.	40057FUA0	03/31/21	03/31/28	100.000	VARIES	2.1198			0.058883	0.058624	0.058362	0.058184	15.93	21.02
GS Finance Corp.	40057FW42	04/30/21	05/12/31	100.000	0.000	2.4800		0.068888	0.068945	0.069800	0.070665	0.071541	16.66	25.37
GS Finance Corp.	40057FW59	04/30/21	10/30/26	100.000	0.000	1.6375			0.045485	0.045858	0.046233	0.046612	10.98	16.62
GS Finance Corp.	40057FW67	04/30/21	10/30/26	100.000	0.000	1.6375			0.045485	0.045858	0.046233	0.046612	10.98	16.62
GS Finance Corp.	40057FW75	04/30/21	05/02/28	100.000	0.000	2.0200		0.056112	0.056118	0.056685	0.057258	0.057836	13.56	20.58
GS Finance Corp.	40057FW83	04/30/21	05/02/28	100.000	0.000	2.0200		0.056112	0.056118	0.056685	0.057258	0.057836	13.56	20.58
GS Finance Corp.	40057FWL4	04/30/21	05/02/28	100.000	0.000	2.0200		0.056112	0.056118	0.056685	0.057258	0.057836	13.56	20.58
GS Finance Corp.	40057FWV2	04/30/21	05/12/31	100.000	0.000	2.4800		0.068888	0.068945	0.069800	0.070665	0.071541	16.66	25.37
GS Finance Corp.	40057FX41	04/05/21	04/02/26	100.000	0.000	1.5814			0.043927	0.044268	0.044618	0.044971	11.71	16.06
GS Finance Corp.	40057FX58	04/05/21	10/03/24	100.000	0.000	1.0638			0.029549	0.029704	0.029862	0.030021	7.87	10.75
GS Finance Corp.	40057FX82	04/30/21	05/02/29	100.000	0.000	2.1733		0.060369	0.060376	0.061032	0.061695	0.062366	14.59	22.17
GS Finance Corp.	40057FXR0	04/06/21	01/06/23	100.000	0.000	0.5194			0.014428	0.014447	0.014484	0.014522	3.83	5.22
GS Finance Corp.	40057FXZ2	04/09/21	04/09/31	100.000	VARIES	2.4796			0.068878	0.068010	0.067132	0.066730	17.97	24.22
GS Finance Corp.	40057FYJ7	04/21/21	07/21/28	100.000	0.000	2.0792			0.057756	0.058057	0.058660	0.059270	14.49	21.20
GS Finance Corp.	40057FZC1	04/28/21	04/28/31	100.000	VARIES	2.4400			0.067777	0.067248	0.066713	0.066171	16.44	24.05
GS Finance Corp.	40057H2H2	04/21/21	04/21/27	100.000	0.000	1.7850			0.049585	0.050027	0.050474	0.050924	12.43	18.15
GS Finance Corp.	40057H3F5	05/05/21	05/05/28	100.000	0.000	2.0100			0.055833	0.056394	0.056961	0.057533	13.21	20.47
GS Finance Corp.	40057H4D9	05/03/21	05/01/28	100.000	0.000	1.9900			0.055277	0.055821	0.056376	0.056937	13.19	20.26
GS Finance Corp.	40057H4Z0	05/28/21	05/31/29	100.000	0.000	2.0800		0.057779	0.057785	0.058386	0.058993	0.059607	12.33	21.17
GS Finance Corp.	40057H5T3	05/19/21	05/19/31	100.000	VARIES	2.4694			0.068595	0.067041	0.065468	0.064216	15.16	23.73
GS Finance Corp.	40057H6P0	05/28/21	12/01/26	100.000	0.000	1.5051		0.041807	0.041812	0.042127	0.042444	0.042763	8.92	15.24
GS Finance Corp.	40057H6Q8	05/28/21	05/31/28	100.000	0.000	1.9100		0.053057	0.053063	0.053569	0.054081	0.054597	11.32	19.41
GS Finance Corp.	40057H6R6	05/28/21	05/31/28	100.000	0.000	1.9100		0.053057	0.053063	0.053569	0.054081	0.054597	11.32	19.41
GS Finance Corp.	40057H6S4	05/28/21	06/10/31	100.000	0.000	2.4200		0.067222	0.067276	0.068090	0.068914	0.069748	14.35	24.70
GS Finance Corp.	40057H6T2	05/28/21	06/10/31	100.000	0.000	2.4200		0.067222	0.067276	0.068090	0.068914	0.069748	14.35	24.70
GS Finance Corp.	40057H7F1	05/28/21	05/31/28	100.000	0.000	1.9100		0.053057	0.053063	0.053569	0.054081	0.054597	11.32	19.41
GS Finance Corp.	40057HAC4	05/14/21	05/14/31	100.000	VARIES	2.5799			0.071664	0.071155	0.070640	0.070118	16.24	25.47
GS Finance Corp.	40057HAL4	05/19/21	05/18/28	100.000	0.000	1.9374			0.053818	0.054336	0.054863	0.055394	11.97	19.70
GS Finance Corp.	40057HB33	05/28/21	05/31/28	100.000	0.000	1.9100		0.053057	0.053063	0.053569	0.054081	0.054597	11.32	19.41
GS Finance Corp.	40057HCZ1	05/28/21	05/28/31	100.000	VARIES	2.4405			0.067792	0.067178	0.066556	0.065927	14.42	24.03
GS Finance Corp.	40057HE48	05/28/21	05/28/31	100.000	VARIES	2.4396			0.067766	0.066221	0.064657	0.063515	14.38	23.47
GS Finance Corp.	40057HG53	06/30/21	03/30/27	100.000	0.000	1.7249			0.047915	0.048122	0.048537	0.048955	8.69	17.47
GS Finance Corp.	40057HG61	06/30/21	03/30/27	100.000	0.000	1.7249			0.047915	0.048122	0.048537	0.048955	8.69	17.47
GS Finance Corp.	40057HG79	06/30/21	06/29/28	100.000	0.000	1.9816			0.055046	0.055588	0.056139	0.056695	9.96	20.11
GS Finance Corp.	40057HG87	06/30/21	06/29/28	100.000	0.000	1.9816			0.055046	0.055588	0.056139	0.056695	9.96	20.11
GS Finance Corp.	40057HGN4	06/30/21	07/10/31	100.000	0.000	2.3900			0.066388	0.066432	0.067226	0.068030	12.02	24.33

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
GS Finance Corp.	40057HHL7	06/30/21	06/28/29	100.000	0.000	2.1192			0.058866	0.059483	0.060114	0.060750	10.66	21.53	
GS Finance Corp.	40057HJ43	06/30/21	06/29/28	100.000	0.000	1.9816			0.055046	0.055588	0.056139	0.056695	9.96	20.11	
GS Finance Corp.	40057HJ50	06/30/21	09/30/27	100.000	0.000	1.8350			0.050973	0.051207	0.051677	0.052151	9.25	18.60	
GS Finance Corp.	40057HJG6	06/23/21	06/26/28	100.000	0.000	1.9299		0.053610	0.053618	0.054136	0.054658	0.055186	10.08	19.59	
GS Finance Corp.	40057HJH4	06/23/21	12/28/26	100.000	0.000	1.6224		0.045068	0.045078	0.045444	0.045813	0.046184	8.48	16.43	
GS Finance Corp.	40057HJK7	06/16/21	06/16/31	100.000	VARIABLES	2.3104			0.064177	0.063554	0.062923	0.062286	12.51	22.75	
GS Finance Corp.	40057HKK2	07/06/21	07/06/28	100.000	0.000	1.9099				0.053054	0.053560	0.054072	9.28	19.37	
GS Finance Corp.	40057HNN9	06/30/21	06/30/31	100.000	VARIABLES	2.3198			0.064440	0.063817	0.063188	0.062551	11.66	22.86	
GS Finance Corp.	40057HQJ2	07/30/21	04/30/27	100.000	0.000	1.5401			0.042779	0.042944	0.043275	0.043608	6.47	15.56	
GS Finance Corp.	40057HQK9	07/30/21	08/01/28	100.000	0.000	1.7900			0.049721	0.049724	0.050169	0.050618	7.51	18.11	
GS Finance Corp.	40057HQL7	07/30/21	08/01/28	100.000	0.000	1.7900			0.049721	0.049724	0.050169	0.050618	7.51	18.11	
GS Finance Corp.	40057HQM5	07/30/21	04/30/27	100.000	0.000	1.5401			0.042779	0.042944	0.043275	0.043608	6.47	15.56	
GS Finance Corp.	40057HQN3	07/30/21	08/11/31	100.000	0.000	2.1800			0.060556	0.060596	0.061257	0.061924	9.15	22.12	
GS Finance Corp.	40057HQP8	07/30/21	08/11/31	100.000	0.000	2.1800			0.060556	0.060596	0.061257	0.061924	9.15	22.12	
GS Finance Corp.	40057HR51	07/30/21	08/01/29	100.000	0.000	1.9200			0.053333	0.053335	0.053847	0.054364	8.05	19.45	
GS Finance Corp.	40057HS27	07/30/21	11/01/27	100.000	0.000	1.6399			0.045554	0.045743	0.046118	0.046496	6.89	16.58	
GS Finance Corp.	40057HST8	07/30/21	08/01/28	100.000	0.000	1.7900			0.049721	0.049724	0.050169	0.050618	7.51	18.11	
GS Finance Corp.	40057HTD2	07/28/21	07/31/28	100.000	0.000	1.8200			0.050555	0.050560	0.051020	0.051484	7.74	18.42	
GS Finance Corp.	40057HTE0	07/28/21	02/01/27	100.000	0.000	1.5051			0.041807	0.041812	0.042127	0.042444	6.40	15.20	
GS Finance Corp.	40057HU73	08/04/21	08/03/28	100.000	0.000	1.7533			0.048702	0.049127	0.049127	0.049558	7.16	17.74	
GS Finance Corp.	40057HUS7	08/04/21	08/04/31	100.000	0.000	2.1800				0.060555	0.061215	0.061883	8.90	22.11	
GS Finance Corp.	40057HWP1	07/30/21	07/30/36	100.000	VARIABLES	2.5273			0.070203	0.068984	0.067750		10.60	24.68	
GS Finance Corp.	40057HX39	07/30/21	07/31/28	100.000	0.000	1.7900			0.049723	0.050168	0.050617		7.51	18.12	
GS Finance Corp.	40057HZB9	08/31/21	08/30/29	100.000	0.000	2.0160				0.056001	0.056560	0.057136	6.78	20.40	
GS Finance Corp.	40057J2C9	08/31/21	08/31/26	100.000	0.000	1.5000			0.041665	0.041974	0.042293		5.04	15.13	
GS Finance Corp.	40057J2D7	08/31/21	08/31/27	100.000	0.000	1.7001			0.047224	0.047621	0.048030		5.71	17.17	
GS Finance Corp.	40057J2E5	08/31/21	08/31/27	100.000	0.000	1.7001			0.047224	0.047621	0.048030		5.71	17.17	
GS Finance Corp.	40057J2F2	08/31/21	08/31/28	100.000	0.000	1.9000				0.052777	0.053272	0.053784	6.39	19.21	
GS Finance Corp.	40057J2G0	08/31/21	08/31/28	100.000	0.000	1.9000				0.052777	0.053272	0.053784	6.39	19.21	
GS Finance Corp.	40057J2H8	08/31/21	08/31/28	100.000	0.000	1.9000				0.052777	0.053272	0.053784	6.39	19.21	
GS Finance Corp.	40057J3M6	08/31/21	09/12/28	100.000	0.000	1.9000			0.052779	0.052813	0.053314	0.053821	6.39	19.21	
GS Finance Corp.	40057J3N4	08/31/21	09/10/31	100.000	0.000	2.2800			0.063333	0.063373	0.064096	0.064826	7.67	23.11	
GS Finance Corp.	40057J3X2	08/31/21	08/31/28	100.000	0.000	1.9000				0.052777	0.053272	0.053784	6.39	19.21	
GS Finance Corp.	40057J3Y0	08/31/21	03/02/28	100.000	0.000	1.7999			0.049999	0.050004	0.050454	0.050908	6.05	18.19	
GS Finance Corp.	40057J4L7	08/25/21	08/28/28	100.000	0.000	1.8700			0.051945	0.051953	0.052439	0.052929	6.55	18.91	
GS Finance Corp.	40057J4N3	08/25/21	03/01/27	100.000	0.000	1.5774			0.043818	0.043830	0.044175	0.044524	5.52	15.92	
GS Finance Corp.	40057J5G7	09/03/21	09/06/28	100.000	0.000	1.8400			0.051112	0.051120	0.051590	0.052065	6.03	18.60	
GS Finance Corp.	40057J6E1	08/31/21	08/31/36	100.000	VARIABLES	2.5599				0.071108	0.069875	0.068627	8.60	25.07	
GS Finance Corp.	40057J7L4	08/17/21	08/16/29	100.000	0.000	2.0292				0.056367	0.056936	0.057514	7.55	20.55	
GS Finance Corp.	40057JA89	09/03/21	09/05/31	100.000	0.000	2.2400				0.062222	0.062230	0.062927	0.063632	7.34	22.69
GS Finance Corp.	40057JAE6	08/31/21	09/12/28	100.000	0.000	1.9000			0.052779	0.052813	0.053314	0.053821	6.39	19.21	
GS Finance Corp.	40057JGC4	09/15/21	09/15/31	100.000	VARIABLES	2.2298				0.061938	0.061390	0.060836	6.57	22.08	

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
HSBC USA, Inc.	4042K1TC7	11/30/11	11/30/21	100.000	VARIABLES	4.1953		0.115952	0.116241						38.20	
HSBC USA, Inc.	4042K1TZ6	12/20/11	12/20/21	100.000	VARIABLES	4.3009		0.119004	0.119235						41.57	
HSBC USA, Inc.	40432X5F4	12/21/12	12/21/22	100.000	VARIABLES	1.3476		0.011291	0.011367	0.011444	0.011521				4.08	4.02
HSBC USA, Inc.	40432X5T4	01/15/13	01/15/43	100.000	0.000	4.5776		0.178550	0.182636	0.186816	0.191092	0.195466			66.39	69.46
HSBC USA, Inc.	40432X7E5	01/29/13	01/29/43	100.000	0.000	4.6460		0.182130	0.186361	0.190690	0.195119	0.199652			67.63	70.81
HSBC USA, Inc.	40432XHZ7	07/26/13	07/26/23	100.000	VARIABLES	1.5824		0.008278	0.008344	0.008410	0.008476	0.008543			3.01	3.06
HSBC USA, Inc.	40432XJY8	08/23/13	08/23/23	98.875	VARIABLES	1.6689		0.010807	0.010897	0.010988	0.011080	0.011172			3.93	4.00
HSBC USA, Inc.	40432XKQ3	09/26/13	09/26/23	100.000	VARIABLES	3.9579		0.109717	0.109753	0.109789	0.109826	0.109864			39.51	39.54
HSBC USA, Inc.	40432XKX8	09/12/13	09/12/23	98.875	VARIABLES	1.6700		0.010836	0.010926	0.011017	0.011109	0.011202			3.94	4.00
HSBC USA, Inc.	40432XLT6	09/30/13	10/02/23	100.000	VARIABLES	1.5394		0.007677	0.007736	0.007796	0.007856	0.007916			2.78	2.83
HSBC USA, Inc.	40432XNT4	12/04/13	12/04/28	100.000	VARIABLES	3.4249		0.091171	0.091388	0.091610	0.091835	0.092064			32.87	33.03
HSBC USA, Inc.	40432XZ79	05/21/14	05/21/29	100.000	VARIABLES	3.9810		0.107570	0.107721	0.107874	0.108031	0.108191			38.76	38.88
HSBC USA, Inc.	40433BEJ3	06/27/14	06/27/29	100.000	VARIABLES	4.0230		0.109492	0.109605	0.109720	0.109837	0.109957			39.44	39.52
HSBC USA, Inc.	40433BUB2	12/03/14	12/04/23	100.000	0.000	2.9962		0.099495	0.100985	0.102498	0.104034	0.105592			36.17	37.26
HSBC USA, Inc.	40433UFF8	12/31/15	01/02/24	100.000	0.000	1.6730		0.050095	0.050514	0.050937	0.051363	0.051792			18.26	18.57
HSBC USA, Inc.	40433UQV1	07/29/16	07/31/23	100.000	0.000	2.6252	122.34	0.080951	0.082014	0.083090	0.084181	0.085286			29.66	30.44
HSBC USA, Inc.	40433UQZ2	07/29/16	07/31/23	100.000	0.000	2.6252	122.35	0.080952	0.082015	0.083091	0.084182	0.085287			29.66	30.44
HSBC USA, Inc.	40433USA5	08/31/16	08/31/23	100.000	0.000	2.6052	118.90	0.079818	0.079539	0.081911	0.081625	0.084059			29.34	30.11
HSBC USA, Inc.	40433USB3	08/31/16	08/31/23	100.000	0.000	2.6052	118.90	0.079818	0.079539	0.081911	0.081625	0.084059			29.34	30.11
HSBC USA, Inc.	40433UTZ9	09/30/16	10/02/23	100.000	0.000	2.3972	106.67	0.073257	0.074135	0.075024	0.075923	0.076833			26.69	27.33
HSBC USA, Inc.	40433UUA2	09/30/16	10/02/23	100.000	0.000	2.3972	106.67	0.073257	0.074135	0.075024	0.075923	0.076833			26.69	27.33
HSBC USA, Inc.	40433UVZ6	10/31/16	10/31/23	100.000	0.000	2.6044	113.94	0.080234	0.081279	0.082337	0.083409	0.084495			29.20	29.97
HSBC USA, Inc.	40433UWA0	10/31/16	10/31/23	100.000	0.000	2.6044	113.94	0.080233	0.081277	0.082336	0.083408	0.084494			29.20	29.97
HSBC USA, Inc.	40433UZY5	11/10/16	11/10/22	100.000	0.000	2.5056	108.65	0.076888	0.077852	0.078827	0.079814			27.95	24.54	
HSBC USA, Inc.	40433X316	08/12/13	08/14/23	100.000	0.000	3.8455		0.139491	0.142173	0.144906	0.147693	0.150532			51.44	53.44
HSBC USA, Inc.	40434B131	04/03/14	03/26/21	100.000	0.000	3.2029		0.109314							9.29	
HSBC USA, Inc.	40434B545	02/06/14	01/29/21	100.000	0.000	3.0855		0.104522							2.93	
HSBC USA, Inc.	40434B610	12/26/13	06/28/21	100.000	0.000	3.3585		0.117807							20.85	
HSBC USA, Inc.	40434B636	12/31/13	01/04/21	100.000	0.000	3.4305		0.118917							0.36	
HSBC USA, Inc.	40434C188	07/31/14	07/30/21	100.000	0.000	2.8870		0.093167	0.096079						20.09	
HSBC USA, Inc.	40434C386	06/16/14	12/16/22	100.000	0.000	3.2386		0.110852	0.112647	0.114472	0.116325			40.28	39.83	
HSBC USA, Inc.	40434C659	06/05/14	05/28/21	100.000	0.000	2.9290		0.098233							14.44	
HSBC USA, Inc.	40434E127	03/03/16	02/24/23	100.000	0.000	2.1215	107.27	0.064766	0.065453	0.066147	0.066849	0.067558			23.61	24.12
HSBC USA, Inc.	40434E267	02/04/16	01/27/23	100.000	0.000	1.8122	92.60	0.054578	0.055073	0.055572	0.056075	0.056583			19.89	20.25
HSBC USA, Inc.	40434G775	04/30/15	05/02/22	100.000	0.000	2.2886		0.072057	0.072882	0.073716				26.19	8.92	
HSBC USA, Inc.	40434K354	12/30/15	12/23/22	100.000	0.000	1.6731		0.050496	0.050918	0.051344	0.051774			18.26	18.15	
HSBC USA, Inc.	40434N283	06/03/16	05/26/23	100.000	0.000	2.4858	119.75	0.077133	0.078091	0.079062	0.080045	0.081040			28.01	28.71
HSBC USA, Inc.	40434V293	09/02/16	08/25/23	100.000	0.000	2.5349	115.28	0.077841	0.078828	0.079827	0.080839	0.081863			28.45	29.18
HSBC USA, Inc.	40434V780	07/13/16	06/30/23	100.000	0.000	2.5156	118.22	0.078132	0.079115	0.080110	0.081118	0.082138			28.31	29.02
HSBC USA, Inc.	40435B247	12/30/16	12/22/23	100.000	0.000	3.3412	141.85	0.105889	0.107658	0.109456	0.111285	0.113144			38.47	39.77
HSBC USA, Inc.	40435B304	10/06/16	09/29/23	100.000	0.000	2.5061	111.29	0.076868	0.077831	0.078806	0.079793	0.080793			28.02	28.73
HSBC USA, Inc.	40435F3B1	09/19/18	09/19/25*	100.000	0.000	3.3749	79.45	0.100236	0.101927	0.103647				26.27*		

* Called in 2021; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
HSBC USA, Inc.	40435F5B9	10/03/18	09/30/21	100.000	0.000	3.5071	81.20	0.104404	0.106234					28.41	
HSBC USA, Inc.	40435F5Q6	10/23/18	10/25/21	100.000	0.000	3.5942	81.14	0.107232	0.109159					31.87	
HSBC USA, Inc.	40435F5R4	10/23/18	10/23/23	100.000	0.000	3.8181	86.36	0.114392	0.116576	0.118801	0.121069	0.123381		41.87	43.49
HSBC USA, Inc.	40435F5S2	10/23/18	10/23/23	100.000	0.000	3.8181	86.36	0.114392	0.116576	0.118801	0.121069	0.123381		41.87	43.49
HSBC USA, Inc.	40435F5V5	10/26/18	10/26/21	100.000	0.000	3.5942	80.81	0.107211	0.109137					31.97	
HSBC USA, Inc.	40435FA64	05/31/18	06/01/21	100.000	0.000	3.2917	88.12	0.099222						14.88	
HSBC USA, Inc.	40435FAQ0	07/03/17	07/01/22	100.000	0.000	2.5570	92.85	0.077621	0.078613	0.079618				28.12	14.33
HSBC USA, Inc.	40435FB48	05/24/18	05/27/25	100.000	0.000	2.6745	71.61	0.079412	0.080474	0.081550	0.082641	0.083746		28.85	29.63
HSBC USA, Inc.	40435FBB2	07/27/17	07/27/22	100.000	0.000	2.6657	95.03	0.080170	0.081238	0.081238	0.082321	0.083418		29.38	17.16
HSBC USA, Inc.	40435FCC9	07/28/17	07/29/24	100.000	0.000	3.0414	108.93	0.092498	0.093905	0.095333	0.096782	0.098254		33.98	35.02
HSBC USA, Inc.	40435FF69	05/30/18	06/01/21	100.000	0.000	3.2353	86.56	0.097386						14.61	
HSBC USA, Inc.	40435FG35	06/29/18	06/30/25	100.000	0.000	3.7007	96.23	0.112678	0.114763	0.116886	0.119049	0.121252		40.94	42.47
HSBC USA, Inc.	40435FG43	06/29/18	06/29/23	100.000	0.000	3.5351	91.77	0.107188	0.109082	0.111010	0.112972	0.114969		38.94	40.32
HSBC USA, Inc.	40435FH91	08/09/18	08/09/23	100.000	VARIES	3.6010	86.01	0.099722	0.099771	0.099820	0.099871	0.099923		35.92	35.96
HSBC USA, Inc.	40435FHY6	10/12/17	10/12/22	100.000	0.000	2.6944	90.01	0.081103	0.082196	0.083303	0.084425			29.57	23.61
HSBC USA, Inc.	40435FJ99	07/27/18	07/28/25	100.000	0.000	3.7400	94.15	0.111891	0.113983	0.116115	0.118286	0.120498		41.30	42.86
HSBC USA, Inc.	40435FJB4	10/31/17	04/28/23	100.000	0.000	2.7712	91.17	0.083591	0.084749	0.085923	0.087114	0.088321		30.45	31.30
HSBC USA, Inc.	40435FJL2	10/25/17	10/25/24	100.000	0.000	3.0894	102.54	0.094083	0.095536	0.097012	0.098511	0.100032		34.32	35.39
HSBC USA, Inc.	40435FJQ1	10/30/17	10/30/24	100.000	0.500	3.1256	102.76	0.093944	0.095412	0.096469	0.097976	0.099073		34.24	35.16
HSBC USA, Inc.	40435FK22	07/27/18	07/27/23	100.000	0.000	3.5941	90.35	0.107209	0.109136	0.111097	0.113094	0.115126		39.54	40.97
HSBC USA, Inc.	40435FN29	07/09/18	07/10/23	100.000	0.000	3.5252	90.45	0.105020	0.106871	0.108755	0.110672	0.112622		38.78	40.16
HSBC USA, Inc.	40435FPC5	12/18/17	06/18/25	100.000	0.000	2.0994	65.47	0.062088	0.062740	0.063399	0.064064	0.064737		22.49	22.96
HSBC USA, Inc.	40435FPK7	12/27/17	12/29/25	100.000	0.000	3.2733	102.71	0.100244	0.101885	0.103552	0.105247	0.106969		36.39	37.59
HSBC USA, Inc.	40435FPX9	02/05/18	02/05/21	100.000	0.000	2.7928	83.94	0.083149						2.83	
HSBC USA, Inc.	40435FPY7	01/31/18	01/31/25	100.000	0.000	3.4220	104.15	0.103472	0.105243	0.107043	0.108875	0.110738		38.11	39.42
HSBC USA, Inc.	40435FQZ3	12/29/17	12/31/24	100.000	0.000	2.1006	64.82	0.062130	0.062782	0.063442	0.064108	0.064781		22.49	22.96
HSBC USA, Inc.	40435FR90	08/31/18	09/02/25	100.000	0.000	3.6706	88.73	0.109677	0.111689	0.113739	0.115827	0.117952		40.33	41.82
HSBC USA, Inc.	40435FRS8	02/02/18	02/02/23	100.000	VARIES	3.1727	92.26	0.087946	0.087982	0.088018	0.088055	0.088093		31.68	31.70
HSBC USA, Inc.	40435FS24	08/31/18	08/31/23	100.000	0.000	3.5246	85.08	0.104990	0.106820	0.108723	0.110618	0.112589		38.58	39.95
HSBC USA, Inc.	40435FTA5	02/28/18	02/28/25	100.000	0.000	3.5313	104.62	0.107062	0.108952	0.110876	0.112834	0.114826		39.35	40.75
HSBC USA, Inc.	40435FTN7	02/08/18	02/09/23	100.000	0.000	3.1077	93.48	0.093252	0.094701	0.096172	0.097667	0.099184		34.25	35.32
HSBC USA, Inc.	40435FTR8	02/13/18	02/13/23	100.000	VARIES	3.1734	91.31	0.087964	0.088000	0.088037	0.088074	0.088112		31.68	31.71
HSBC USA, Inc.	40435FV38	07/30/18	07/30/21	100.000	0.000	2.7870	69.27	0.081822	0.082962					17.31	
HSBC USA, Inc.	40435FV46	07/31/18	08/01/23	100.000	0.000	3.6433	91.31	0.108792	0.110774	0.112792	0.114847	0.116939		40.12	41.60
HSBC USA, Inc.	40435FVW4	03/06/18	03/06/26	100.000	0.000	3.5803	105.27	0.108680	0.110625	0.112606	0.114622	0.116673		39.93	41.37
HSBC USA, Inc.	40435FW29	08/07/18	08/09/21	100.000	0.000	2.7867	68.69	0.081827	0.082967					18.04	
HSBC USA, Inc.	40435FW60	08/30/18	08/30/23	100.000	0.000	3.5443	85.57	0.105619	0.107470	0.109396	0.111313	0.113307		38.82	40.20
HSBC USA, Inc.	40435FXS1	04/30/18	05/01/23	100.000	0.000	3.7905	105.48	0.115666	0.117858	0.120092	0.122368	0.124687		42.30	43.92
HSBC USA, Inc.	40435FY35	08/29/18	08/26/21	100.000	0.000	3.3308	80.36	0.098814	0.100459					23.52	
HSBC USA, Inc.	40435FZ26	09/28/18	09/29/25	100.000	0.000	3.8667	90.39	0.115972	0.118214	0.120499	0.122829	0.125204		42.57	44.23
HSBC USA, Inc.	40435FZ34	09/28/18	09/28/23	100.000	0.000	3.7109	86.63	0.110947	0.113006	0.115103	0.117238	0.119414		40.70	42.22
HSBC USA, Inc.	40435FZN0	05/02/18	05/02/23	100.000	0.000	3.6133	100.13	0.109768	0.111751	0.113770	0.115826	0.117918		40.11	41.57

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
HSBC USA, Inc.	40435G279	09/14/17	09/15/22	100.000	0.000	1.9322	65.47	0.056863	0.057412	0.057967	0.058527		20.69	14.82
HSBC USA, Inc.	40435G287	09/14/17	09/16/21	100.000	0.000	1.9325	65.48	0.056874	0.057424				14.60	
HSBC USA, Inc.	40435G295	09/14/17	09/14/23	100.000	0.000	1.9320	65.46	0.056853	0.057402	0.057956	0.058516	0.059081	20.68	21.09
HSBC USA, Inc.	40435G725	08/31/17	08/30/24	100.000	0.000	2.8720	99.83	0.086904	0.088138	0.089418	0.090688	0.092005	31.81	32.73
HSBC USA, Inc.	40435U3S1	02/04/20	02/06/23	100.000	0.000	1.7448	15.91	0.048895	0.049322	0.049752	0.050186	0.050624	17.80	18.12
HSBC USA, Inc.	40435U3T9	02/04/20	02/05/24	100.000	0.000	1.7442	15.91	0.048876	0.049302	0.049732	0.050166	0.050604	17.80	18.11
HSBC USA, Inc.	40435UAK0	11/20/18	11/20/23	100.000	0.000	3.7182	81.02	0.111182	0.113249	0.115354	0.117499	0.119683	40.57	42.09
HSBC USA, Inc.	40435UAL8	11/16/18	11/16/23	100.000	2.000	3.7066	79.89	0.106574	0.107519	0.108482	0.109463	0.110462	38.62	39.32
HSBC USA, Inc.	40435UAX2	11/30/18	11/30/21	100.000	0.000	3.4829	74.71	0.103663	0.105469				34.43	
HSBC USA, Inc.	40435UEV2	02/22/19	02/22/24	100.000	0.000	3.3153	63.04	0.096747	0.098351	0.099981	0.101639	0.103324	35.53	36.72
HSBC USA, Inc.	40435UEW0	02/22/19	02/22/24	100.000	0.000	3.3153	63.04	0.096747	0.098351	0.099981	0.101639	0.103324	35.53	36.72
HSBC USA, Inc.	40435UFW9	02/22/19	02/22/21	100.000	0.000	2.5577	48.38	0.073809					3.76	
HSBC USA, Inc.	40435UGT5	02/27/19	02/25/21	100.000	0.000	3.0431	57.31	0.088433					4.78	
HSBC USA, Inc.	40435UJM7	03/18/19	03/24/21	100.000	0.000	3.0343	55.30	0.088227					7.32	
HSBC USA, Inc.	40435UJQ8	04/02/19	04/04/22	100.000	0.000	2.5379	45.07	0.073226	0.074155	0.075096			26.69	6.98
HSBC USA, Inc.	40435UJV7	03/27/19	04/01/21	100.000	0.000	2.8607	51.32	0.082949					7.47	
HSBC USA, Inc.	40435ULL6	04/03/19	04/09/21	100.000	0.000	2.8372	50.40	0.082252					8.06	
HSBC USA, Inc.	40435UNY6	06/19/19	06/20/22	100.000	0.000	2.3706	36.80	0.068224	0.069033	0.069851			24.72	11.80
HSBC USA, Inc.	40436A347	02/28/19	02/24/23	100.000	0.000	3.2374	60.96	0.094331	0.095858	0.097410	0.098987	0.100589	34.63	35.76
HAMILTON OHIO CITY SCH D	407774GJ1	09/10/20	12/01/25	93.492	0.000	1.2920	3.73	0.033650	0.033868	0.034087	0.034307	0.034528	12.17	12.32
HENDERSON TEX INDPT SCH	425308NW9	11/12/20	08/15/22	98.865	0.000	0.6502	0.87	0.017855	0.017885	0.017943	0.018002		6.45	4.03
HENDERSON TEX INDPT SCH	425308NX7	11/12/20	08/15/23	97.956	0.000	0.7500	1.00	0.020409	0.020448	0.020525	0.020602	0.020679	7.37	7.42
HENDERSON TEX INDPT SCH	425308NY5	11/12/20	08/15/24	96.681	0.000	0.9000	1.18	0.024171	0.024228	0.024337	0.024446	0.024556	8.73	8.81
HENDERSON TEX INDPT SCH	425308NZ2	11/12/20	08/15/25	95.364	0.000	1.0000	1.30	0.026491	0.026559	0.026692	0.026825	0.026959	9.58	9.67
HENDERSON TEX INDPT SCH	425308PA5	11/12/20	08/15/26	92.809	0.000	1.3001	1.64	0.033517	0.033629	0.033848	0.034068	0.034289	12.13	12.28
City of Hoboken	434110QH8	08/28/03	04/01/27	19.107	0.000	7.1398	454.06	0.125703	0.130191	0.134838	0.139652	0.144637	46.88	50.29
City of Hoboken	434110QJ4	08/28/03	04/01/28	17.813	0.000	7.1397	423.30	0.117186	0.121369	0.125702	0.130189	0.134837	43.71	46.88
City of Hoboken	434110QK1	08/28/03	04/01/29	16.606	0.000	7.1397	394.62	0.109247	0.113147	0.117186	0.121370	0.125703	40.75	43.71
City of Hoboken	434110QL9	08/28/03	04/01/30	15.481	0.000	7.1397	367.89	0.101846	0.105482	0.109247	0.113147	0.117186	37.99	40.75
City of Hoboken	434110QM7	08/28/03	04/01/31	14.432	0.000	7.1398	342.96	0.094946	0.098336	0.101846	0.105482	0.109248	35.41	37.99
City of Hoboken	434110QN5	08/28/03	04/01/32	13.454	0.000	7.1398	319.73	0.088514	0.091674	0.094947	0.098336	0.101847	33.01	35.41
City of Hoboken	434110QP0	08/28/03	04/01/33	12.543	0.000	7.1397	298.07	0.082517	0.085463	0.088514	0.091673	0.094946	30.78	33.01
Hovnanian Enterprises	442488BL5	11/01/11	11/01/21	53.000	5.000	13.8062	403.13	0.214046	0.228822				66.87	
Hovnanian Enterprises	442488BM3	11/01/11	11/01/21	42.000	2.000	12.1926		0.307082	0.322415				94.88	
K. HOVNANIAN ENTERPRISES	442488CH3	02/01/18	02/01/40	48.820	5.000	11.3861	18.72	0.020470	0.021636	0.022867	0.024169	0.025545	7.94	8.87
HUTTO TEX INDPT SCH DIST	4484922U1	09/23/21	08/01/23	99.096	0.000	0.4900			0.013487	0.013511	0.013544		1.32	4.87
HUTTO TEX INDPT SCH DIST	4484922V9	09/23/21	08/01/24	97.885	0.000	0.7500			0.020392	0.020446	0.020523		2.00	7.37
HUTTO TEX INDPT SCH DIST	4484922W7	09/23/21	08/01/25	96.116	0.000	1.0300			0.027501	0.027602	0.027744		2.70	9.95
HUTTO TEX INDPT SCH DIST	4484922X5	09/23/21	08/01/26	94.447	0.000	1.1800			0.030958	0.031088	0.031271		3.03	11.22
HUTTO TEX INDPT SCH DIST	4484922Y3	09/23/21	08/01/27	92.155	0.000	1.4000			0.035839	0.036017	0.036269		3.51	13.00
ILLINOIS FIN AUTH EDL FA	452029AH4	11/01/18	11/01/23	94.876	6.010	7.2500	20.01	0.027819	0.028827	0.029872	0.030955	0.032077	10.32	11.08
Illinois Student Asst Co	452281JD1	10/27/10	04/25/23	95.305	VARIABLE	N/A		0.006409	0.005348	0.002711	0.002062	0.000676	1.52	0.53

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
ITERUM THERAPEUTICS BERM	46565JAA6	09/08/20	01/31/25	76.873	6.500	12.0451	29.06	0.257207	0.269427	0.285654	0.302857	0.321097	99.09	111.28
ITERUM THERAPEUTICS BERM	46565JAC2	01/21/20	01/31/25	76.873	6.500	11.1575	83.24	0.252245	0.266318	0.281175	0.296861	0.313422	97.71	108.92
JP Morgan Chase & Co.	46625HME7	07/31/15	07/31/35	100.000	VARIES	4.4624		0.124348	0.125488	0.126653	0.127565	0.128496	45.32	46.04
JPMorgan Chase Financial	46647MMB6	07/11/17	07/11/24	103.000	0.250	3.1279	116.79	0.097548	0.098965	0.100404	0.101866	0.103350	35.86	36.91
JPMorgan Chase Financial	46647MNK5	09/27/17	09/27/23	100.000	0.000	2.9208	99.20	0.088506	0.089799	0.091110	0.092441	0.093790	32.34	33.29
JPMorgan Chase Financial	46647MRM7	04/25/18	04/25/23	100.000	0.000	3.6617	102.31	0.111372	0.113412	0.115488	0.117602	0.119756	40.73	42.24
JPMorgan Chase Financial	46647MSA2	06/20/18	06/20/23	100.000	0.000	3.7406	98.33	0.113991	0.116123	0.118295	0.120507	0.122761	41.47	43.03
JPMorgan Chase Financial	46647MSD6	08/03/18	07/30/21	100.000	0.000	3.3214	82.69	0.098516	0.100152				20.88	
Jackson CNTYS SD#165, IL	466484FF4	06/28/07	12/01/21	41.157	0.000	6.2497	533.64	0.163241	0.168342				54.79	
Jackson CNTYS SD#165, IL	466484FG2	06/28/07	12/01/22	38.700	0.000	6.2498	501.80	0.153500	0.158296	0.163243	0.168344		56.42	54.79
Jackson CNTYS SD#165, IL	466484FH0	06/28/07	12/01/23	36.102	0.000	6.2997	473.55	0.145280	0.149856	0.154576	0.159445	0.164467	53.40	56.82
Jackson CNTYS SD#165, IL	466484FJ6	06/28/07	12/01/24	33.931	0.000	6.2996	445.07	0.136542	0.140843	0.145279	0.149855	0.154575	50.19	53.40
Jackson CNTYS SD#165, IL	466484FK3	06/28/07	12/01/25	31.890	0.000	6.2997	418.30	0.128331	0.132373	0.136543	0.140844	0.145280	47.17	50.19
Jackson CNTYS SD#165, IL	466484FL1	06/28/07	12/01/26	29.691	0.000	6.3498	393.97	0.121218	0.125066	0.129037	0.133134	0.137361	44.57	47.44
Jackson CNTYS SD#165, IL	466484FM9	06/28/07	06/15/27	28.707	0.000	6.3500	380.90	0.117490	0.121221	0.125070	0.129041	0.133138	43.09	45.87
JACKSON PERRY & RANDOLPH	468687BT4	09/12/17	12/01/21	105.525	4.250	2.8378	97.80	0.079916	0.079375				26.28	
JACKSON PERRY & RANDOLPH	468687BU1	09/12/17	12/01/22	104.761	4.250	3.2383	111.41	0.091702	0.091275	0.090842	0.090401		32.91	29.90
JARRELL TEX INDPT SCH DI	471146TP5	01/19/21	08/15/24	97.673	0.000	0.6602		0.017912	0.017920	0.017979	0.018039	0.018098	6.14	6.50
JARRELL TEX INDPT SCH DI	471146TQ3	01/19/21	08/15/25	96.591	0.000	0.7600		0.020392	0.020403	0.020481	0.020558	0.020637	6.99	7.41
JARRELL TEX INDPT SCH DI	471146TS9	01/19/21	08/15/27	93.165	0.000	1.0801		0.027952	0.027974	0.028125	0.028277	0.028430	9.59	10.19
JARRELL TEX INDPT SCH DI	471146TT7	01/19/21	08/15/28	90.653	0.000	1.3001		0.032739	0.032769	0.032982	0.033197	0.033413	11.24	11.97
Jefferies Group LLC	47233JAK4	02/28/17	02/28/24	100.000	VARIES	2.8488	10.06	0.007164	0.007266	0.007370	0.007475	0.007581	2.62	2.70
Jefferies Group LLC	47233JAL2	04/28/17	04/28/33	100.000	VARIES	5.1690	177.20	0.128115	0.127747	0.127772	0.127797	0.127823	46.03	46.01
Jefferies Group LLC	47233JAP3	05/31/17	05/31/34	100.000	VARIES	5.0961	173.35	0.129412	0.128950	0.128477	0.127991	0.128050	46.48	46.15
Jefferies Group LLC	47233JAQ1	06/30/17	06/30/37	100.000	VARIES	5.1829	168.43	0.124467	0.124043	0.123743	0.123552	0.123470	44.73	44.51
Jefferies Group LLC	47233JAT5	07/31/17	07/31/37	100.000	VARIES	5.3560	175.84	0.138552	0.137429	0.136557	0.135890	0.135420	49.38	48.87
Jefferies Group LLC	47233JAV0	08/31/17	08/31/37	100.000	VARIES	5.1572	164.74	0.130199	0.127786	0.125385	0.122849	0.120319	45.85	44.06
Jefferies Group LLC	47233JAX6	08/31/17	08/31/37	100.000	VARIES	5.1565	162.96	0.129425	0.128405	0.127621	0.126929	0.126476	46.19	45.68
Jefferies Group LLC	47233JAY4	09/29/17	09/30/37	100.000	VARIES	5.0451	157.27	0.126912	0.126345	0.125875	0.125510	0.125265	45.49	45.19
Jefferies Group LLC	47233JBB3	10/31/17	10/31/37	100.000	VARIES	5.1557	155.84	0.132042	0.131198	0.130480	0.129901	0.129477	47.29	46.81
Jefferies Group LLC	47233JBC1	10/31/17	10/31/37	100.000	VARIES	5.1265	156.72	0.133284	0.132503	0.131876	0.131416	0.131111	47.76	47.35
Jefferies Group LLC	47233JBE7	12/28/17	12/28/37	100.000	VARIES	4.3011	20.53	0.015535	0.014498	0.013440	0.012359	0.011255	5.40	4.64
Jefferies Group LLC	47233JBG2	01/31/18	01/31/38	100.000	VARIES	5.0271	139.96	0.128469	0.128782	0.129069	0.129345	0.129647	46.40	46.60
Jefferies Group LLC	47233JBJ6	02/28/18	02/28/38	100.000	VARIES	4.1737	10.45	0.007380	0.006272	0.006404	0.006536	0.006674	2.34	2.36
Jefferies Group LLC	47233JBK3	03/29/18	03/29/38	100.000	VARIES	5.3355	144.14	0.141702	0.140295	0.140491	0.140711	0.140964	50.65	50.66
Jefferies Group LLC	47233JBT4	03/21/19	03/21/31	100.000	VARIES	4.2780	10.42	0.013618	0.011988	0.012245	0.012507	0.012774	4.47	4.51
Jefferies Group LLC	47233JBV9	04/30/19	04/30/34	100.000	VARIES	5.1653	9.15	0.013749	0.012892	0.012014	0.011112	0.010188	4.69	4.05
Jefferies Group LLC	47233JBW7	05/31/19	05/31/39	100.000	VARIES	5.4586	6.39	0.009637	0.008779	0.007896	0.006990	0.006059	3.26	2.62
Jefferies Group LLC	47233JBY3	06/26/19	06/26/39	100.000	VARIES	5.4862	9.16	0.015016	0.014074	0.013107	0.012113	0.011091	5.23	4.53
Jefferies Group LLC	47233JCE6	08/30/19	08/31/39	100.000	VARIES	4.1514	54.77	0.111997	0.110260	0.108538	0.106730	0.104934	39.58	38.31
Jefferies Group LLC	47233JCR7	11/29/19	11/29/34	100.000	VARIES	4.1288	44.84	0.113681	0.113160	0.112629	0.112087	0.111534	40.80	40.41
Jefferies Group LLC	47233JDF2	05/29/20	05/28/32	100.000	VARIES	3.1824	4.78	0.021275	0.019744	0.018189	0.016608	0.016873	7.28	6.22

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Jefferies Group LLC	47233JDQ8	08/21/20	08/28/35	100.000	VARIABLES	3.6012	13.01	0.100102	0.099307	0.098594	0.097869	0.097130	35.71	35.18
Jefferies Group LLC	47233JEB0	10/30/20	10/31/40	100.000	VARIABLES	3.6781	6.23	0.102168	0.100471	0.098743	0.096983	0.095191	36.27	35.01
Jefferies Group LLC	47233JFH6	06/28/21	06/28/41	100.000	VARIABLES	3.7162			0.103228	0.102565	0.101890	0.100533	18.89	36.80
Jefferson CNTYS #521, IL	474070HR3	05/30/13	12/01/22	107.317	VARIABLES	2.8895		0.081596	0.081270	0.080939	0.080604		29.30	26.65
Jefferson CNTYS #521, IL	474070HS1	05/30/13	12/01/23	105.651	VARIABLES	3.0399		0.085908	0.085673	0.085434	0.085192	0.084946	30.87	30.70
Johnson CNTYS, IL	478167HJ1	07/03/14	10/01/21	105.766	VARIABLES	3.3404		0.093611	0.093203				25.20	
Johnson CNTYS, IL	478167HK8	07/03/14	10/01/22	104.620	VARIABLES	3.5910		0.101007	0.100701	0.100389	0.100072		36.25	27.05
Johnson CNTYS, IL	478167HL6	07/03/14	10/01/23	103.105	VARIABLES	3.8407		0.107913	0.107718	0.107520	0.107318	0.107111	38.78	38.63
JOHNSON & UN CNTYS ILL C	478169AA3	07/19/17	12/01/27	100.000	5.700	5.6760	198.01	0.157882	0.157869	0.157856	0.157843	0.157829	56.83	56.83
JOSHUA TEX INDPT SCH DIS	481052UD8	09/17/20	08/15/24	96.406	0.000	0.9380	2.61	0.025119	0.025216	0.025334	0.025453	0.025572	9.09	9.17
JOSHUA TEX INDPT SCH DIS	481052UE6	09/17/20	08/15/25	95.042	0.000	1.0381	2.85	0.027406	0.027523	0.027666	0.027809	0.027954	9.92	10.02
JOSHUA TEX INDPT SCH DIS	481052UF3	09/17/20	08/15/26	92.615	0.000	1.3020	3.48	0.033497	0.033676	0.033896	0.034116	0.034338	12.15	12.30
JOSHUA TEX INDPT SCH DIS	481052UG1	09/17/20	08/15/27	90.795	0.000	1.4021	3.68	0.035362	0.035566	0.035815	0.036066	0.036319	12.83	13.01
JOURDANTON TEX INDPT SCH	481124FE0	11/19/20	02/15/22	99.260	0.000	0.6003	0.70	0.016553	0.016576	0.016626			5.97	0.73
JOURDANTON TEX INDPT SCH	481124FF7	11/19/20	02/15/23	98.447	0.000	0.7002	0.80	0.019149	0.019181	0.019248	0.019316	0.019383	6.91	6.96
JOURDANTON TEX INDPT SCH	481124FG5	11/19/20	02/15/24	96.976	0.000	0.9502	1.08	0.025597	0.025655	0.025777	0.025899	0.026022	9.25	9.34
JOURDANTON TEX INDPT SCH	481124FH3	11/19/20	02/15/25	95.255	0.000	1.1500	1.28	0.030429	0.030513	0.030688	0.030865	0.031042	11.00	11.13
JOURDANTON TEX INDPT SCH	481124FJ9	11/19/20	02/15/26	92.951	0.000	1.4001	1.52	0.036149	0.036270	0.036524	0.036779	0.037037	13.09	13.26
JOURDANTON TEX INDPT SCH	481124FK6	11/19/20	02/15/27	90.367	0.000	1.6300	1.72	0.040917	0.041076	0.041411	0.041748	0.042088	14.83	15.06
JOURDANTON TEX INDPT SCH	481124FL4	11/19/20	02/15/28	87.771	0.000	1.8099	1.85	0.044127	0.044318	0.044719	0.045124	0.045532	16.00	16.28
JOURDANTON TEX INDPT SCH	481124GA7	11/19/20	02/15/29	85.363	0.000	1.9300	1.92	0.045763	0.045974	0.046418	0.046866	0.047318	16.60	16.91
J2 Global, Inc.	48123VAC6	06/17/14	06/15/29*	100.000	VARIABLES	8.0003		0.309899	0.318685				66.11*	
JP Morgan Chase & Co.	48125UL59	08/17/15	02/18/21	100.000	1.000	2.8256		0.086131					4.05	
JP Morgan Chase & Co.	48125UTG7	06/30/15	06/30/30	100.000	VARIABLES	4.4810		0.110815	0.110980	0.111148	0.111320	0.111758	39.92	40.04
JP Morgan Chase & Co.	48125UUL4	08/31/15	08/31/35	100.000	VARIABLES	4.2124		0.114824	0.115894	0.116986	0.118170	0.119379	41.79	42.62
JP Morgan Chase & Co.	48125UUT7	08/31/15	08/31/25	100.000	VARIABLES	2.5712		0.008028	0.007998	0.008235	0.008205	0.008448	2.95	3.03
JP Morgan Chase & Co.	48125UY71	09/18/15	09/18/30	100.000	VARIABLES	2.6025		0.011230	0.011136	0.011040	0.011183	0.011329	4.01	4.03
JP Morgan Chase & Co.	48125XKB1	03/30/11	03/30/21	100.000	VARIABLES	5.0718		0.141613					12.60	
JP Morgan Chase & Co.	48125XKM7	04/08/11	04/08/22	100.000	VARIABLES	5.1602		0.144722	0.144259	0.143805			51.94	13.95
JP Morgan Chase & Co.	48125XTB2	06/15/11	06/15/23	100.000	VARIABLES	5.0712		0.142471	0.142137	0.141821	0.141496	0.141186	51.22	50.99
JP Morgan Chase & Co.	48126D3X5	05/31/13	05/31/23	100.000	VARIABLES	3.5785		0.108341	0.109148	0.110056	0.110981	0.111922	39.20	39.84
JP Morgan Chase & Co.	48126DJ91	04/30/13	04/28/23	100.000	VARIABLES	3.1390		0.094128	0.094759	0.095473	0.096197	0.096933	34.08	34.59
JP Morgan Chase & Co.	48126DQL6	01/31/13	01/31/23	100.000	VARIABLES	3.1823		0.094265	0.094860	0.095494	0.096138	0.097667	34.23	34.82
JP Morgan Chase & Co.	48126DS59	04/30/13	04/30/28	100.000	VARIABLES	3.8928		0.095641	0.095935	0.096525	0.097127	0.097741	34.54	34.93
JP Morgan Chase & Co.	48126DV89	05/17/13	05/17/28	100.000	VARIABLES	3.8747		0.095123	0.095592	0.096269	0.096959	0.097662	34.38	34.84
JP Morgan Chase & Co.	48126DVG1	02/28/13	02/28/23	100.000	VARIABLES	3.2856		0.096996	0.096038	0.098324	0.097415	0.099784	35.39	35.90
JP Morgan Chase & Co.	48126DZQ5	03/28/13	03/31/23	100.000	VARIABLES	3.3453		0.101192	0.101946	0.102750	0.103569	0.104439	36.71	37.29
JP Morgan Chase & Co.	48126N5L7	03/28/14	03/28/29	100.000	VARIABLES	4.4199		0.115329	0.115432	0.115537	0.115645	0.115929	41.56	41.65
JP Morgan Chase & Co.	48126NCW5	06/28/13	06/30/23	100.000	VARIABLES	4.3049		0.130987	0.132132	0.133421	0.134738	0.136083	47.36	48.27
JP Morgan Chase & Co.	48126NHJ9	07/31/13	07/31/23	100.000	VARIABLES	3.9757		0.119929	0.120957	0.122005	0.123194	0.124406	43.67	44.50
JP Morgan Chase & Co.	48126NMH7	08/30/13	08/31/23	100.000	VARIABLES	4.2968		0.128498	0.127516	0.130786	0.129939	0.133428	47.00	47.91
JP Morgan Chase & Co.	48126NSZ1	10/31/13	10/31/28	100.000	VARIABLES	4.4385		0.114344	0.114866	0.115399	0.116072	0.116760	41.32	41.75

* Called in 2021; reportable OID is computed to call date.

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
JP Morgan Chase & Co.	48126NTC1	11/20/13	11/20/28	100.000	VARIABLE	4.6982		0.121176	0.121799	0.122436	0.123213	0.124009	43.79	44.28
JP Morgan Chase & Co.	48126NU96	01/24/14	01/26/21	100.000	0.000	3.3005		0.113440					2.84	
JP Morgan Chase & Co.	48126NWV5	10/31/13	10/31/23	100.000	VARIABLE	3.8580		0.115267	0.116146	0.117041	0.118039	0.119055	41.76	42.44
JP Morgan Chase & Co.	48127A351	12/26/13	06/24/21	100.000	0.000	3.6699		0.131470					22.74	
JP Morgan Chase & Co.	48127F731	04/30/14	04/30/24	100.000	0.000	3.8108		0.135295	0.137873	0.140500	0.143177	0.145905	49.49	51.39
JP Morgan Chase & Co.	48128GF88	05/24/17	05/24/27	100.000	VARIABLE	2.5870	12.78	0.009426	0.009548	0.009671	0.009796	0.009923	3.42	3.51
JPMorgan Chase Financial	48128GJ27	08/31/17	08/31/27	100.000	VARIABLE	2.4049	8.89	0.006747	0.006827	0.006910	0.006992	0.007077	2.46	2.52
JP Morgan Chase & Co.	48128GYQ7	11/27/18	11/27/68	12.184	0.000	4.2547	11.24	0.015665	0.015998	0.016338	0.016686	0.017041	5.72	5.97
JP Morgan Chase & Co.	48128GYU8	12/19/18	11/10/36	47.489	0.000	4.2056	41.98	0.060023	0.061285	0.062574	0.063890	0.065233	21.97	22.90
JP Morgan Chase & Co.	48128GYV6	12/20/18	12/20/28	100.000	VARIABLE	3.6202	11.13	0.012617	0.012845	0.013078	0.013314	0.013555	4.59	4.76
JPMorgan Chase Financial	48129M3J3	06/27/18	06/26/25	100.000	0.000	3.9304	102.68	0.120323	0.122687	0.125098	0.127557	0.130064	43.77	45.50
JPMorgan Chase Financial	48129M7C4	07/31/18	07/31/25	100.000	0.000	3.8909	97.75	0.116738	0.119010	0.121325	0.123685	0.126091	43.13	44.82
JPMorgan Chase Financial	48129MBS4	03/29/18	04/01/25	100.000	0.000	2.5507	72.36	0.075498	0.076460	0.077436	0.078423	0.079423	27.53	28.23
JPMorgan Chase Financial	48129ME93	07/31/18	07/31/25	100.000	0.000	3.8909	97.75	0.116738	0.119010	0.121325	0.123685	0.126091	43.13	44.82
JPMorgan Chase Financial	48129MEQ5	03/28/18	03/26/21	100.000	0.000	2.5513	72.45	0.075495					6.42	
JPMorgan Chase Financial	48129MF27	07/31/18	07/31/25	100.000	0.000	3.8909	97.75	0.116738	0.119010	0.121325	0.123685	0.126091	43.13	44.82
JPMorgan Chase Financial	48129MF84	07/31/18	07/31/25	100.000	0.000	3.8909	97.75	0.116738	0.119010	0.121325	0.123685	0.126091	43.13	44.82
JPMorgan Chase Financial	48129MG42	08/03/18	07/31/23	100.000	0.000	3.6608	91.44	0.109310	0.111311	0.113348	0.115423	0.117535	40.32	41.81
JPMorgan Chase Financial	48129MG59	08/03/18	07/30/21	100.000	0.000	3.3214	82.69	0.098516	0.100152				20.88	
JPMorgan Chase Financial	48129MH25	08/03/18	07/31/23	100.000	0.000	3.6608	91.44	0.109310	0.111311	0.113348	0.115423	0.117535	40.32	41.81
JPMorgan Chase Financial	48129MKH8	04/30/18	04/30/25	100.000	0.000	3.9714	110.73	0.121713	0.124130	0.126594	0.129108	0.131672	44.55	46.34
JPMorgan Chase Financial	48129MKJ4	04/30/18	04/30/25	100.000	0.000	3.9714	110.73	0.121713	0.124130	0.126594	0.129108	0.131672	44.55	46.34
JPMorgan Chase Financial	48129MKK1	04/30/18	04/30/25	100.000	0.000	3.9714	110.73	0.121713	0.124130	0.126594	0.129108	0.131672	44.55	46.34
JPMorgan Chase Financial	48129MKS4	05/03/18	04/30/21	100.000	0.000	3.3521	92.53	0.101157					12.04	
JPMorgan Chase Financial	48129MM60	07/25/18	07/25/23	100.000	0.000	3.6610	92.31	0.109348	0.111350	0.113388	0.115464	0.117577	40.36	41.85
JPMorgan Chase Financial	48129MPK6	05/31/18	05/30/25	100.000	0.000	3.9611	106.79	0.121367	0.123770	0.126222	0.128722	0.131271	44.28	46.05
JPMorgan Chase Financial	48129MQ74	07/30/18	07/28/23	100.000	0.000	3.6712	92.03	0.109653	0.111666	0.113715	0.115803	0.117928	40.46	41.96
JPMorgan Chase Financial	48129MQS8	05/31/18	05/30/25	100.000	0.000	3.9611	106.79	0.121367	0.123770	0.126222	0.128722	0.131271	44.28	46.05
JPMorgan Chase Financial	48129MSR8	06/04/18	06/02/23	100.000	0.000	3.7008	99.05	0.112646	0.114731	0.116854	0.119016	0.121218	41.05	42.58
JPMorgan Chase Financial	48129MX92	09/06/18	08/31/23	100.000	0.000	3.7714	90.58	0.112820	0.114924	0.117115	0.119299	0.121574	41.52	43.10
JPMorgan Chase Financial	48129MY7	07/05/18	06/30/23	100.000	0.000	3.6903	95.29	0.112264	0.114336	0.116446	0.118594	0.120782	40.79	42.31
JPMorgan Chase Financial	48129MXZ4	07/05/18	06/30/21	100.000	0.000	3.3201	85.41	0.100094					17.92	
JPMorgan Chase Financial	48129MY34	09/06/18	08/31/23	100.000	0.000	3.7714	90.58	0.112820	0.114924	0.117115	0.119299	0.121574	41.52	43.10
JPMorgan Chase Financial	48129MZX7	06/28/18	06/30/25	100.000	0.000	3.9300	102.55	0.120348	0.122713	0.125124	0.127583	0.130090	43.76	45.49
JUDSON TEX INDPT SCH DIS	481305KS8	12/17/20	02/01/38	60.454	0.000	2.9608	0.70	0.049720	0.049900	0.050639	0.051389	0.052149	18.07	18.59
JUDSON TEX INDPT SCH DIS	481305KT6	12/17/20	02/01/39	57.665	0.000	3.0607	0.69	0.049026	0.049210	0.049963	0.050727	0.051504	17.82	18.36
JP Morgan Chase Financial	48130U2L8	11/05/18	10/29/21	100.000	0.000	3.5020	77.75	0.104211	0.106036				31.38	
JP Morgan Chase Financial	48130U2M6	10/31/18	10/29/21	100.000	0.000	3.5120	78.49	0.104582	0.106418				31.50	
JP Morgan Chase & Co.	48130U2N4	10/31/18	10/31/25	100.000	0.000	4.1115	92.36	0.123893	0.126440	0.129039	0.131692	0.134399	45.37	47.26
JP Morgan Chase Financial	48130U2R5	10/31/18	10/31/25	100.000	0.000	4.1115	92.36	0.123893	0.126440	0.129039	0.131692	0.134399	45.37	47.26
JP Morgan Chase Financial	48130U4B8	11/05/18	10/29/21	100.000	0.000	3.5020	77.75	0.104211	0.106036				31.38	
JP Morgan Chase Financial	48130U4D4	11/05/18	10/31/23	100.000	0.000	3.8416	85.53	0.115089	0.117300	0.119553	0.121850	0.124190	42.10	43.74

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
JPMorgan Chase Financial	48130U4E2	11/05/18	10/31/23	100.000	0.000	3.8416	85.53	0.115089	0.117300	0.119553	0.121850	0.124190	42.10	43.74
JPMorgan Chase Financial	48130U4F9	11/05/18	10/31/23	100.000	0.000	3.8416	85.53	0.115089	0.117300	0.119553	0.121850	0.124190	42.10	43.74
JPMorgan Chase Financial	48130U4G7	11/05/18	10/31/23	100.000	0.000	3.8416	85.53	0.115089	0.117300	0.119553	0.121850	0.124190	42.10	43.74
JPMorgan Chase Financial	48130U4H5	11/05/18	10/31/23	100.000	0.000	3.8416	85.53	0.115089	0.117300	0.119553	0.121850	0.124190	42.10	43.74
JPMorgan Chase Financial	48130U4J1	11/05/18	10/31/23	100.000	0.000	3.8416	85.53	0.115089	0.117300	0.119553	0.121850	0.124190	42.10	43.74
JPMorgan Chase Financial	48130U4K8	10/10/18	10/10/23	100.000	0.000	3.8717	89.12	0.116120	0.118368	0.120660	0.122995	0.125376	42.58	44.24
JPMorgan Chase Financial	48130U5P6	10/11/18	10/12/23	100.000	0.000	3.8719	89.01	0.116138	0.118386	0.120678	0.123014	0.125396	42.57	44.24
JPMorgan Chase Financial	48130UAC9	09/06/18	08/31/23	100.000	0.000	3.7714	90.58	0.112820	0.114924	0.117115	0.119299	0.121574	41.52	43.10
JPMorgan Chase Financial	48130UAD7	08/31/18	08/29/25	100.000	0.000	4.0210	97.51	0.120939	0.123357	0.125851	0.128367	0.130963	44.58	46.39
JPMorgan Chase Financial	48130UAE5	08/31/18	08/29/25	100.000	0.000	4.0210	97.51	0.120939	0.123357	0.125851	0.128367	0.130963	44.58	46.39
JPMorgan Chase Financial	48130UAG0	08/31/18	08/29/25	100.000	0.000	4.0210	97.51	0.120939	0.123357	0.125851	0.128367	0.130963	44.58	46.39
JPMorgan Chase Financial	48130UAQ8	09/06/18	09/03/21	100.000	0.000	3.4020	81.42	0.101066	0.102785				24.77	
JPMorgan Chase Financial	48130UAT2	09/06/18	09/03/21	100.000	0.000	3.4020	81.42	0.101066	0.102785				24.77	
JPMorgan Chase Financial	48130UD44	10/19/18	10/21/25	100.000	0.000	4.1114	93.72	0.123920	0.126467	0.129067	0.131720	0.134428	45.43	47.32
JPMorgan Chase Financial	48130UDH5	08/30/18	09/01/21	100.000	0.000	3.4016	82.02	0.101091	0.102811				24.57	
JPMorgan Chase Financial	48130UE92	10/31/18	10/31/22	100.000	0.000	3.6920	82.64	0.110339	0.112376	0.114450	0.116563		40.34	34.60
JPMorgan Chase Financial	48130UEW1	09/28/18	09/30/21	100.000	0.000	3.5126	81.85	0.104629	0.106466				28.48	
JPMorgan Chase Financial	48130UHC2	10/03/18	09/29/23	100.000	0.000	3.8721	89.94	0.116083	0.118330	0.120621	0.122956	0.125337	42.61	44.28
JPMorgan Chase Financial	48130UHE8	09/28/18	09/30/25	100.000	0.000	4.1116	96.33	0.123923	0.126471	0.129071	0.131724	0.134432	45.54	47.43
JPMorgan Chase Financial	48130UHF5	09/28/18	09/30/25	100.000	0.000	4.1116	96.33	0.123923	0.126471	0.129071	0.131724	0.134432	45.54	47.43
JPMorgan Chase Financial	48130UHG3	09/28/18	09/30/25	100.000	0.000	4.1116	96.33	0.123923	0.126471	0.129071	0.131724	0.134432	45.54	47.43
JPMorgan Chase Financial	48130UHK4	10/03/18	10/05/21	100.000	0.000	3.5126	81.33	0.104629	0.106466				29.00	
JPMorgan Chase Financial	48130UHX6	10/03/18	09/29/23	100.000	0.000	3.8721	89.94	0.116083	0.118330	0.120621	0.122956	0.125337	42.61	44.28
JPMorgan Chase Financial	48130UHY4	10/03/18	09/29/23	100.000	0.000	3.8721	89.94	0.116083	0.118330	0.120621	0.122956	0.125337	42.61	44.28
JPMorgan Chase Financial	48130UHZ1	10/03/18	09/30/21	100.000	0.000	3.5124	81.33	0.104574	0.106411				28.46	
JPMorgan Chase Financial	48130UJ97	10/25/18	10/27/25	100.000	0.000	4.1113	92.98	0.123916	0.126464	0.129063	0.131716	0.134424	45.40	47.28
JPMorgan Chase Financial	48130UK46	10/25/18	10/27/21	100.000	0.000	3.5123	79.02	0.104619	0.106456				31.30	
JPMorgan Chase Financial	48130UMA0	09/27/18	09/28/23	100.000	0.000	3.8719	90.63	0.116138	0.118386	0.120678	0.123014	0.125396	42.64	44.30
JPMorgan Chase Financial	48130UNK7	10/31/18	10/29/21	100.000	0.000	3.5120	78.49	0.104582	0.106418				31.50	
JPMorgan Chase Financial	48130UR80	11/30/18	11/30/21	100.000	0.000	3.5314	75.78	0.105208	0.107066				34.95	
JPMorgan Chase Financial	48130URX5	08/21/19	08/23/21	100.000	0.000	2.4317	33.46	0.069209	0.070051				16.21	
JPMorgan Chase Financial	48130US63	11/30/18	11/30/21	100.000	0.000	3.5314	75.78	0.105208	0.107066				34.95	
JPMorgan Chase Financial	48130USG1	10/09/19	04/09/21	100.000	0.000	2.2115	27.39	0.062795					6.15	
JPMorgan Chase Financial	48130USL0	10/30/19	04/30/21	100.000	0.000	2.0215	23.81	0.057294					6.82	
JPMorgan Chase Financial	48130UTP0	02/28/20	02/26/27	100.000	0.000	2.6405	22.34	0.074304	0.075285	0.076279	0.077286	0.078307	27.17	27.90
JP Morgan Chase & Co.	48130UU29	11/30/18	11/28/25	100.000	0.000	4.1207	88.85	0.124164	0.126722	0.129333	0.131998	0.134718	45.33	47.22
JPMorgan Chase Financial	48130UZ57	12/05/18	11/30/21	100.000	0.000	3.5313	75.26	0.105153	0.107010				34.93	
JPMorgan Chase Financial	48130UZ65	12/05/18	11/30/23	100.000	0.000	3.8710	82.72	0.116037	0.118283	0.120572	0.122906	0.125284	42.32	43.97
JPMorgan Chase Financial	48130UZ73	12/05/18	11/30/23	100.000	0.000	3.8710	82.72	0.116037	0.118283	0.120572	0.122906	0.125284	42.32	43.97
JPMorgan Chase Financial	48130UZ81	12/05/18	11/30/23	100.000	0.000	3.8710	82.72	0.116037	0.118283	0.120572	0.122906	0.125284	42.32	43.97
JPMorgan Chase Financial	48130UZ99	12/05/18	11/30/23	100.000	0.000	3.8710	82.72	0.116037	0.118283	0.120572	0.122906	0.125284	42.32	43.97
JPMorgan Chase Financial	48130W2J9	03/12/19	07/12/22	100.000	0.000	3.0703	56.50	0.088824	0.090187	0.091572	0.092977		32.69	17.74

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
JPMorgan Chase Financial	48130W4H1	03/29/19	09/30/21	100.000	0.000	2.6618	47.54	0.076937	0.077961						20.88	
JPMorgan Chase Financial	48130W4J7	03/29/19	03/31/22	100.000	0.000	2.6812	47.89	0.077518	0.078557	0.079610					28.28	7.09
JPMorgan Chase Financial	48130W4K4	03/29/19	03/31/26	100.000	0.000	3.2713	58.65	0.095411	0.096972	0.098558	0.100170	0.101808			34.92	36.07
JPMorgan Chase Financial	48130W4L2	03/29/19	03/31/26	100.000	0.000	3.2713	58.65	0.095411	0.096972	0.098558	0.100170	0.101808			34.92	36.07
JPMorgan Chase Financial	48130W4V0	04/03/19	03/31/21	100.000	0.000	2.6320	46.69	0.076019							6.77	
JPMorgan Chase Financial	48130W5D9	03/18/19	03/18/26	100.000	0.000	3.5710	65.30	0.104604	0.106472	0.108373	0.110308	0.112277			38.38	39.76
JPMorgan Chase Financial	48130W5H0	04/03/19	03/31/22	100.000	0.000	2.6818	47.59	0.077514	0.078553	0.079606					28.28	7.08
JPMorgan Chase Financial	48130W5K3	04/03/19	03/31/22	100.000	0.000	2.6818	47.59	0.077514	0.078553	0.079606					28.28	7.08
JPMorgan Chase Financial	48130W5N7	04/03/19	03/28/24	100.000	0.000	3.0015	53.38	0.087150	0.088458	0.089785	0.091132	0.092500			31.85	32.82
JPMorgan Chase Financial	48130W5P2	04/03/19	03/28/24	100.000	0.000	3.0015	53.38	0.087150	0.088458	0.089785	0.091132	0.092500			31.85	32.82
JPMorgan Chase Financial	48130W5S6	04/03/19	03/28/24	100.000	0.000	3.0015	53.38	0.087150	0.088458	0.089785	0.091132	0.092500			31.85	32.82
JPMorgan Chase Financial	48130W5T4	03/29/19	03/31/22	100.000	0.000	2.6812	47.89	0.077518	0.078557	0.079610					28.28	7.09
JP Morgan Chase & Co.	48130W5U1	03/29/19	03/31/26	100.000	0.000	3.2713	58.65	0.095411	0.096972	0.098558	0.100170	0.101808			34.92	36.07
JPMorgan Chase Financial	48130W5W7	04/03/19	03/28/24	100.000	0.000	3.0015	53.38	0.087150	0.088458	0.089785	0.091132	0.092500			31.85	32.82
JPMorgan Chase Financial	48130W6A4	04/03/19	03/28/24	100.000	0.000	3.0015	53.38	0.087150	0.088458	0.089785	0.091132	0.092500			31.85	32.82
JPMorgan Chase Financial	48130W6C0	04/03/19	03/28/24	100.000	0.000	3.0015	53.38	0.087150	0.088458	0.089785	0.091132	0.092500			31.85	32.82
JPMorgan Chase Financial	48130W7F2	04/03/19	03/31/21	100.000	0.000	2.6320	46.69	0.076019							6.77	
JPMorgan Chase Financial	48130W7M7	04/03/19	12/31/21	100.000	0.000	2.6703	47.38	0.077684	0.078721						28.08	
JPMorgan Chase Financial	48130WAB7	12/05/18	11/30/23	100.000	0.000	3.8710	82.72	0.116037	0.118283	0.120572	0.122906	0.125284			42.32	43.97
JPMorgan Chase Financial	48130WAC5	12/05/18	11/30/23	100.000	0.000	3.8710	82.72	0.116037	0.118283	0.120572	0.122906	0.125284			42.32	43.97
JPMorgan Chase Financial	48130WAJ0	12/05/18	11/30/21	100.000	0.000	3.5313	75.26	0.105153	0.107010						34.93	
JPMorgan Chase Financial	48130WC58	02/05/19	01/29/21	100.000	0.000	2.9715	57.84	0.086234							2.41	
JPMorgan Chase Financial	48130WEC1	11/26/18	11/26/21	100.000	0.000	3.0209	64.92	0.089101	0.090447						29.20	
JPMorgan Chase Financial	48130WEF4	11/27/18	11/26/21	100.000	0.000	2.6812	57.38	0.078546	0.079599						25.72	
JPMorgan Chase Financial	48130WFN6	12/31/18	12/31/21	100.000	0.000	3.4798	71.54	0.103564	0.105366						37.50	
JPMorgan Chase Financial	48130WGM7	01/02/19	12/31/21	100.000	0.000	3.4801	71.34	0.103555	0.105357						37.50	
JPMorgan Chase Financial	48130WGV7	12/31/18	06/30/21	100.000	0.000	3.4400	70.70	0.102302							18.31	
JPMorgan Chase Financial	48130WGX3	01/02/19	12/31/21	100.000	0.000	3.5300	72.39	0.105143	0.106999						38.08	
JPMorgan Chase Financial	48130WGY1	01/02/19	12/29/23	100.000	0.000	3.8699	79.56	0.116026	0.118271	0.120559	0.122892	0.125270			42.18	43.83
JPMorgan Chase Financial	48130WGX8	01/02/19	12/29/23	100.000	0.000	3.8699	79.56	0.116026	0.118271	0.120559	0.122892	0.125270			42.18	43.83
JPMorgan Chase Financial	48130WHA2	01/02/19	12/29/23	100.000	0.000	3.8699	79.56	0.116026	0.118271	0.120559	0.122892	0.125270			42.18	43.83
JPMorgan Chase Financial	48130WHB0	01/02/19	12/29/23	100.000	0.000	3.8699	79.56	0.116026	0.118271	0.120559	0.122892	0.125270			42.18	43.83
JPMorgan Chase Financial	48130WHM6	01/02/19	12/29/23	100.000	0.000	3.8699	79.56	0.116026	0.118271	0.120559	0.122892	0.125270			42.18	43.83
JPMorgan Chase Financial	48130WHN4	01/02/19	12/29/23	100.000	0.000	3.8699	79.56	0.116026	0.118271	0.120559	0.122892	0.125270			42.18	43.83
JPMorgan Chase Financial	48130WJW2	12/19/18	12/19/23	100.000	0.000	3.8702	81.07	0.116071	0.118317	0.120607	0.122941	0.125320			42.24	43.90
JPMorgan Chase Financial	48130WLN9	12/24/18	12/22/23	100.000	0.000	3.8705	80.50	0.116055	0.118301	0.120591	0.122924	0.125303			42.22	43.88
JPMorgan Chase Financial	48130WMQ1	12/31/18	12/29/23	100.000	0.000	3.8703	79.80	0.116063	0.118309	0.120599	0.122933	0.125312			42.20	43.85
JP Morgan Chase & Co.	48130WND9	01/31/19	02/02/26	100.000	0.000	3.7407	73.76	0.109871	0.111926	0.114019	0.116152	0.118324			40.54	42.07
JPMorgan Chase Financial	48130WNE7	01/31/19	02/02/22	100.000	0.000	3.1416	61.68	0.091461	0.092897	0.094357					33.62	2.93
JPMorgan Chase Financial	48130WNF4	02/05/19	01/31/24	100.000	0.000	3.4409	67.20	0.100553	0.102283	0.104043	0.105833	0.107654			37.04	38.32
JPMorgan Chase Financial	48130WNG2	01/31/19	01/30/26	100.000	0.000	3.7407	73.75	0.109848	0.111902	0.113995	0.116127	0.118299			40.54	42.07
JPMorgan Chase Financial	48130WNH0	01/31/19	01/30/26	100.000	0.000	3.7407	73.75	0.109848	0.111902	0.113995	0.116127	0.118299			40.54	42.07

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
JPMorgan Chase Financial	48130WNV9	01/31/19	07/30/21	100.000	0.000	3.0917	60.68	0.089926	0.091316					19.04	
JPMorgan Chase Financial	48130WNW7	01/31/19	01/31/22	100.000	0.000	3.1417	61.68	0.091446	0.092883	0.094342				33.62	2.74
JPMorgan Chase Financial	48130WPX3	02/05/19	01/29/21	100.000	0.000	3.0212	58.82	0.087739						2.46	
JPMorgan Chase Financial	48130WPY1	02/05/19	01/31/22	100.000	0.000	3.1213	60.82	0.090786	0.092203	0.093642				33.37	2.72
JPMorgan Chase Financial	48130WPZ8	02/05/19	01/31/24	100.000	0.000	3.4409	67.20	0.100553	0.102283	0.104043	0.105833	0.107654		37.04	38.32
JPMorgan Chase Financial	48130WQA2	02/05/19	01/31/24	100.000	0.000	3.4409	67.20	0.100553	0.102283	0.104043	0.105833	0.107654		37.04	38.32
JPMorgan Chase Financial	48130WQB0	02/05/19	01/31/24	100.000	0.000	3.4409	67.20	0.100553	0.102283	0.104043	0.105833	0.107654		37.04	38.32
JPMorgan Chase Financial	48130WQC8	02/05/19	01/31/24	100.000	0.000	3.4409	67.20	0.100553	0.102283	0.104043	0.105833	0.107654		37.04	38.32
JPMorgan Chase Financial	48130WQD6	02/05/19	01/31/24	100.000	0.000	3.4409	67.20	0.100553	0.102283	0.104043	0.105833	0.107654		37.04	38.32
JPMorgan Chase Financial	48130WQE4	02/05/19	01/31/24	100.000	0.000	3.4409	67.20	0.100553	0.102283	0.104043	0.105833	0.107654		37.04	38.32
JPMorgan Chase Financial	48130WQZ7	02/05/19	01/31/22	100.000	0.000	3.1213	60.82	0.090786	0.092203	0.093642				33.37	2.72
JPMorgan Chase Financial	48130WR29	04/30/19	10/29/21	100.000	0.000	2.6617	45.15	0.076923	0.077946					23.11	
JPMorgan Chase Financial	48130WR37	04/30/19	04/29/22	100.000	0.000	2.6815	45.49	0.077516	0.078556	0.079609				28.22	9.39
JPMorgan Chase Financial	48130WR78	04/30/19	04/30/26	100.000	0.000	3.2709	55.69	0.095390	0.096950	0.098535	0.100147	0.101785		34.81	35.96
JPMorgan Chase Financial	48130WR86	04/30/19	04/30/26	100.000	0.000	3.2709	55.69	0.095390	0.096950	0.098535	0.100147	0.101785		34.81	35.96
JPMorgan Chase Financial	48130WR94	04/30/19	10/31/22	100.000	0.000	2.8813	48.94	0.083545	0.084749	0.085970	0.087208			30.44	25.93
JPMorgan Chase Financial	48130WRE3	01/10/19	07/12/21	100.000	0.000	3.0405	61.42	0.088383	0.089726					17.12	
JPMorgan Chase Financial	48130WS28	04/30/19	04/30/24	100.000	0.000	3.1311	53.26	0.091125	0.092552	0.094001	0.095473	0.096967		33.24	34.29
JPMorgan Chase Financial	48130WS44	04/30/19	04/30/26	100.000	0.000	3.4011	57.95	0.099377	0.101067	0.102786	0.104534	0.106312		36.29	37.53
JPMorgan Chase Financial	48130WT50	05/03/19	04/30/24	100.000	0.000	3.1311	52.99	0.091102	0.092528	0.093977	0.095448	0.096943		33.23	34.28
JPMorgan Chase Financial	48130WTC5	02/11/19	02/09/24	100.000	0.000	3.8413	74.55	0.112945	0.115115	0.117326	0.119579	0.121876		41.67	43.29
JPMorgan Chase Financial	48130WTS0	02/04/19	02/04/21	100.000	0.000	3.0218	58.92	0.087802						2.90	
JPMorgan Chase Financial	48130WU82	05/03/19	04/30/21	100.000	0.000	2.7121	45.79	0.078425						9.33	
JPMorgan Chase Financial	48130WV24	05/03/19	01/31/22	100.000	0.000	2.7705	46.80	0.079635	0.080738	0.081856				29.20	2.37
JPMorgan Chase Financial	48130WV32	05/03/19	04/29/22	100.000	0.000	2.8015	47.32	0.081111	0.082247	0.083399				29.55	9.84
JPMorgan Chase Financial	48130WV40	05/03/19	04/29/22	100.000	0.000	2.8015	47.32	0.081111	0.082247	0.083399				29.55	9.84
JPMorgan Chase Financial	48130WV57	05/03/19	04/30/24	100.000	0.000	3.1311	52.99	0.091102	0.092528	0.093977	0.095448	0.096943		33.23	34.28
JPMorgan Chase Financial	48130WV65	05/03/19	04/30/24	100.000	0.000	3.1311	52.99	0.091102	0.092528	0.093977	0.095448	0.096943		33.23	34.28
JPMorgan Chase Financial	48130WV73	04/18/19	04/20/26	100.000	0.000	3.2710	56.84	0.095411	0.096972	0.098558	0.100170	0.101808		34.85	36.00
JPMorgan Chase Financial	48130WVJ7	02/28/19	08/31/21	100.000	0.000	2.9420	55.28	0.085397	0.086639					20.64	
JPMorgan Chase Financial	48130WVN8	02/28/19	02/28/22	100.000	0.000	2.9919	56.24	0.086893	0.088193	0.089512				31.84	5.10
JPMorgan Chase Financial	48130WXE6	02/28/19	05/31/22	100.000	0.000	3.0304	57.00	0.088743	0.090088	0.091452				32.27	13.63
JPMorgan Chase Financial	48130WXF3	02/28/19	02/27/26	100.000	0.000	3.5711	67.40	0.104595	0.106463	0.108364	0.110299	0.112268		38.46	39.84
JPMorgan Chase Financial	48130WXP1	03/05/19	02/29/24	100.000	0.000	3.2313	60.18	0.094130	0.095642	0.097196	0.098757	0.100362		34.53	35.66
JPMorgan Chase Financial	48130WXP9	03/05/19	02/29/24	100.000	0.000	3.2313	60.18	0.094130	0.095642	0.097196	0.098757	0.100362		34.53	35.66
JPMorgan Chase Financial	48130WXR7	03/05/19	02/29/24	100.000	0.000	3.2313	60.18	0.094130	0.095642	0.097196	0.098757	0.100362		34.53	35.66
JPMorgan Chase Financial	48130WXS5	03/05/19	02/29/24	100.000	0.000	3.2313	60.18	0.094130	0.095642	0.097196	0.098757	0.100362		34.53	35.66
JPMorgan Chase Financial	48130WXT3	03/05/19	02/28/22	100.000	0.000	2.9917	55.63	0.086840	0.088139	0.089457				31.82	5.10
JPMorgan Chase Financial	48130WXU0	03/05/19	02/29/24	100.000	0.000	3.3109	61.70	0.096562	0.098151	0.099785	0.101428	0.103116		35.44	36.63
JPMorgan Chase Financial	48130WXV8	03/05/19	02/29/24	100.000	0.000	3.3109	61.70	0.096562	0.098151	0.099785	0.101428	0.103116		35.44	36.63
JPMorgan Chase Financial	48130WXX4	03/05/19	02/26/21	100.000	0.000	2.8919	53.74	0.083806						4.61	
JPMorgan Chase Financial	48130WXX9	03/05/19	02/29/24	100.000	0.000	3.3109	61.70	0.096562	0.098151	0.099785	0.101428	0.103116		35.44	36.63

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
JPMorgan Chase Financial	48130WYG0	02/28/19	02/27/26	100.000	0.000	3.7408	70.68	0.109841	0.111895	0.113988	0.116120	0.118292	40.43	41.95
JPMorgan Chase Financial	48130WYH8	02/28/19	02/27/26	100.000	0.000	3.7408	70.68	0.109841	0.111895	0.113988	0.116120	0.118292	40.43	41.95
JPMorgan Chase Financial	48130WYK1	02/19/19	02/19/26	100.000	0.000	3.6910	70.69	0.108309	0.110308	0.112344	0.114417	0.116528	39.88	41.37
JPMorgan Chase Financial	48130WYN5	03/05/19	03/04/21	100.000	0.000	2.8919	53.74	0.083858					5.28	
JPMorgan Chase Financial	48130WYT2	03/05/19	02/28/22	100.000	0.000	2.9917	55.63	0.086840	0.088139	0.089457			31.82	5.10
JPMorgan Chase Financial	48130WZ20	05/03/19	04/30/21	100.000	0.000	2.7121	45.79	0.078425					9.33	
JPMorgan Chase Financial	48130WZJ3	02/21/19	02/21/24	100.000	0.000	3.4413	65.59	0.100613	0.102344	0.104105	0.105896	0.107718	36.99	38.27
JPMorgan Chase Financial	48130WZZ7	02/25/19	02/25/26	100.000	0.000	3.6909	70.04	0.108305	0.110304	0.112340	0.114413	0.116524	39.86	41.34
JPMorgan Chase Financial	48130X133	05/01/19	05/27/21	100.000	0.000	2.7106	45.92	0.078551					11.47	
JPMorgan Chase Financial	48132C3A9	08/05/19	07/30/21	100.000	0.000	2.4313	34.56	0.069165	0.070006				14.61	
JPMorgan Chase Financial	48132C3P6	08/05/19	04/29/22	100.000	0.000	2.4505	34.86	0.070147	0.071007	0.071877			25.52	8.48
JPMorgan Chase Financial	48132C3Q4	08/05/19	07/29/22	100.000	0.000	2.4606	34.98	0.070014	0.070875	0.071747	0.072630		25.62	15.08
JPMorgan Chase Financial	48132C3R2	08/05/19	07/31/24	100.000	0.000	2.5905	36.85	0.073810	0.074766	0.075734	0.076715	0.077709	27.03	27.74
JPMorgan Chase Financial	48132C3S0	08/05/19	07/31/24	100.000	0.000	2.5905	36.85	0.073810	0.074766	0.075734	0.076715	0.077709	27.03	27.74
JPMorgan Chase Financial	48132C4Z3	07/17/19	01/18/22	100.000	0.000	2.1209	31.19	0.060172	0.060810	0.061455			21.99	1.04
JPMorgan Chase Financial	48132CCJ0	04/25/19	04/27/21	100.000	0.000	2.6319	45.02	0.076043					8.82	
JPMorgan Chase Financial	48132CCY7	05/01/19	05/01/24	100.000	0.000	3.1313	53.18	0.091131	0.092558	0.094007	0.095479	0.096973	33.24	34.29
JPMorgan Chase Financial	48132CDT7	04/29/19	04/28/21	100.000	0.000	2.6324	44.72	0.076041					8.90	
JPMorgan Chase Financial	48132CFA6	05/31/19	11/30/21	100.000	0.000	2.7509	44.30	0.079610	0.080705				26.39	
JPMorgan Chase Financial	48132CFB4	05/31/19	05/31/22	100.000	0.000	2.8011	45.12	0.081123	0.082259	0.083411			29.48	12.43
JPMorgan Chase Financial	48132CFC2	06/05/19	05/31/24	100.000	0.000	2.8505	45.52	0.082581	0.083758	0.084952	0.086162	0.087390	30.01	30.88
JPMorgan Chase Financial	48132CFD0	05/31/19	11/30/22	100.000	0.000	2.8805	46.42	0.083521	0.084724	0.085945	0.087182		30.36	28.50
JPMorgan Chase Financial	48132CFE8	05/31/19	05/31/24	100.000	0.000	3.1310	50.53	0.091120	0.092547	0.093995	0.095467	0.096961	33.15	34.20
JPMorgan Chase Financial	48132CFG3	05/31/19	05/29/26	100.000	0.000	3.4005	54.96	0.099350	0.101039	0.102757	0.104504	0.106281	36.18	37.42
JPMorgan Chase Financial	48132CGN7	05/16/19	05/18/26	100.000	0.000	3.4010	56.36	0.099393	0.101083	0.102802	0.104550	0.106328	36.23	37.47
JPMorgan Chase Financial	48132CGP2	05/31/19	05/29/26	100.000	0.000	3.4005	54.96	0.099350	0.101039	0.102757	0.104504	0.106281	36.18	37.42
JPMorgan Chase Financial	48132CGQ0	05/31/19	05/29/26	100.000	0.000	3.4005	54.96	0.099350	0.101039	0.102757	0.104504	0.106281	36.18	37.42
JPMorgan Chase Financial	48132CHM8	06/05/19	05/28/21	100.000	0.000	2.4610	39.22	0.070883					10.42	
JPMorgan Chase Financial	48132CHN6	06/05/19	02/28/22	100.000	0.000	2.5202	40.20	0.072199	0.073109	0.074030			26.38	4.22
JPMorgan Chase Financial	48132CHP1	06/05/19	05/31/22	100.000	0.000	2.5307	40.34	0.072975	0.073898	0.074833			26.49	11.15
JPMorgan Chase Financial	48132CHQ9	06/05/19	05/31/22	100.000	0.000	2.5307	40.34	0.072975	0.073898	0.074833			26.49	11.15
JPMorgan Chase Financial	48132CHR7	06/05/19	05/31/24	100.000	0.000	2.8505	45.52	0.082581	0.083758	0.084952	0.086162	0.087390	30.01	30.88
JPMorgan Chase Financial	48132CHT3	06/05/19	05/31/24	100.000	0.000	2.8505	45.52	0.082581	0.083758	0.084952	0.086162	0.087390	30.01	30.88
JPMorgan Chase Financial	48132CJ20	08/30/19	02/28/23	100.000	0.000	2.4808	33.51	0.070623	0.071499	0.072386	0.073284	0.074193	25.80	26.44
JPMorgan Chase Financial	48132CJ46	08/30/19	02/28/22	100.000	0.000	2.4410	32.97	0.069461	0.070309	0.071167			25.37	4.06
JPMorgan Chase Financial	48132CK51	09/05/19	08/31/21	100.000	0.000	2.0714	27.64	0.058721	0.059323				14.14	
JPMorgan Chase Financial	48132CL35	09/05/19	08/30/24	100.000	0.000	2.1403	28.56	0.060714	0.061356	0.062020	0.062676	0.063354	22.13	22.61
JPMorgan Chase Financial	48132CL43	09/05/19	08/30/24	100.000	0.000	2.1403	28.56	0.060714	0.061356	0.062020	0.062676	0.063354	22.13	22.61
JPMorgan Chase Financial	48132CL92	08/30/19	02/29/24	100.000	0.000	2.5405	34.32	0.072369	0.073284	0.074220	0.075157	0.076117	26.44	27.12
JPMorgan Chase Financial	48132CM26	08/30/19	02/28/25	100.000	0.000	2.6709	36.11	0.076174	0.077191	0.078222	0.079267	0.080325	27.86	28.61
JPMorgan Chase Financial	48132CM34	08/30/19	08/31/26	100.000	0.000	2.8904	39.11	0.082627	0.083808	0.085033	0.086248	0.087508	30.25	31.13
JPMorgan Chase Financial	48132CP98	09/05/19	08/30/24	100.000	0.000	2.1403	28.56	0.060714	0.061356	0.062020	0.062676	0.063354	22.13	22.61

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
JPMorgan Chase Financial	48132CPQ0	06/28/19	12/31/21	100.000	0.000	2.5004	38.19	0.072103	0.073004						26.05	
JPMorgan Chase Financial	48132CPR8	06/28/19	06/30/22	100.000	0.000	2.5296	38.64	0.072977	0.073900			0.074835			26.44	13.40
JPMorgan Chase Financial	48132CPT4	06/28/19	06/30/26	100.000	0.000	2.8100	42.99	0.081404	0.082547	0.083707	0.084883	0.086076			29.51	30.35
JPMorgan Chase Financial	48132CPU1	06/28/19	06/30/26	100.000	0.000	2.8100	42.99	0.081404	0.082547	0.083707	0.084883	0.086076			29.51	30.35
JPMorgan Chase Financial	48132CPV9	06/28/19	06/28/24	100.000	0.000	2.5102	38.34	0.072386	0.073294	0.074214	0.075146	0.076089			26.23	26.89
JPMorgan Chase Financial	48132CPW7	06/28/19	06/30/26	100.000	0.000	2.8100	42.99	0.081404	0.082547	0.083707	0.084883	0.086076			29.51	30.35
JPMorgan Chase Financial	48132CPX5	06/28/19	03/31/23	100.000	0.000	2.2397	34.20	0.063979	0.064695	0.065420	0.066152	0.066893			23.29	23.82
JPMorgan Chase Financial	48132CPZ0	06/18/19	06/18/26	100.000	0.000	3.1201	48.72	0.090790	0.092207	0.093645	0.095106	0.096590			32.98	34.01
JPMorgan Chase Financial	48132CR39	08/30/19	08/31/26	100.000	0.000	2.8904	39.11	0.082627	0.083808	0.085033	0.086248	0.087508			30.25	31.13
JPMorgan Chase Financial	48132CR47	08/30/19	08/31/26	100.000	0.000	2.8904	39.11	0.082627	0.083808	0.085033	0.086248	0.087508			30.25	31.13
JPMorgan Chase Financial	48132CRH8	07/03/19	06/30/21	100.000	0.000	2.3601	35.69	0.067893							12.15	
JPMorgan Chase Financial	48132CRL9	07/03/19	03/31/22	100.000	0.000	2.3601	35.72	0.067498	0.068294	0.069100					24.59	6.15
JPMorgan Chase Financial	48132CRM7	07/03/19	06/30/22	100.000	0.000	2.3700	35.84	0.068188	0.068996	0.069813					24.69	12.50
JPMorgan Chase Financial	48132CRN5	07/03/19	12/31/21	100.000	0.000	2.1196	32.01	0.060758	0.061402						21.93	
JPMorgan Chase Financial	48132CRR6	07/03/19	06/30/22	100.000	0.000	2.3700	35.84	0.068188	0.068996	0.069813					24.69	12.50
JPMorgan Chase Financial	48132CRS4	07/03/19	06/28/24	100.000	0.000	2.3702	35.84	0.068186	0.068994	0.069812	0.070640	0.071477			24.70	25.29
JPMorgan Chase Financial	48132CRT2	07/03/19	06/28/24	100.000	0.000	2.3702	35.84	0.068186	0.068994	0.069812	0.070640	0.071477			24.70	25.29
JPMorgan Chase Financial	48132CT37	08/21/19	08/20/26	100.000	0.000	2.8906	39.86	0.082626	0.083821	0.085032	0.086261	0.087508			30.28	31.16
JPMorgan Chase Financial	48132CU76	09/05/19	08/31/22	100.000	0.000	2.0306	27.09	0.057542	0.058120	0.058716	0.059306				20.96	14.14
JPMorgan Chase Financial	48132CYB3	07/31/19	07/31/24	100.000	0.000	2.5104	36.06	0.071494	0.072391	0.073300	0.074220	0.075151			26.17	26.83
JPMorgan Chase Financial	48132CYC1	07/31/19	01/31/24	100.000	0.000	2.4204	34.75	0.068869	0.069703	0.070546	0.071400	0.072264			25.20	25.81
JPMorgan Chase Financial	48132CYE7	07/31/19	07/31/26	100.000	0.000	2.8103	40.42	0.080274	0.081402	0.082545	0.083705	0.084882			29.44	30.28
JPMorgan Chase Financial	48132CYG2	07/31/19	01/31/22	100.000	0.000	2.1006	30.11	0.059582	0.060208	0.060841					21.75	1.76
JPMorgan Chase Financial	48132CYH0	07/31/19	01/31/23	100.000	0.000	2.2402	32.13	0.063628	0.064341	0.065062	0.065791	0.066528			23.25	23.77
JPMorgan Chase Financial	48132CYS6	08/05/19	07/29/22	100.000	0.000	1.9004	26.95	0.053779	0.054290	0.054805	0.055326				19.61	11.49
JPMorgan Chase Financial	48132CYW7	07/31/19	07/31/26	100.000	0.000	2.8103	40.42	0.080274	0.081402	0.082545	0.083705	0.084882			29.44	30.28
JPMorgan Chase Financial	48132CYX3	07/31/19	07/31/26	100.000	0.000	2.8103	40.42	0.080274	0.081402	0.082545	0.083705	0.084882			29.44	30.28
JPMorgan Chase Financial	48132CZR7	07/19/19	07/21/26	100.000	0.000	2.9402	43.24	0.084106	0.085343	0.086597	0.087871	0.089162			30.90	31.81
JPMorgan Chase Financial	48132F2T2	10/31/19	11/02/26	100.000	0.000	2.6406	31.17	0.075311	0.076305	0.077312	0.078333	0.079367			27.41	28.14
JPMorgan Chase Financial	48132F5V4	12/03/19	05/31/22	100.000	0.000	2.0803	22.56	0.058984	0.059598	0.060218					21.38	8.97
JPMorgan Chase Financial	48132F6E1	11/29/19	05/31/24	100.000	0.000	2.2505	24.68	0.063932	0.064651	0.065379	0.066114	0.066858			23.19	23.71
JPMorgan Chase Financial	48132F6F8	11/29/19	05/30/25	100.000	0.000	2.4004	26.33	0.068291	0.069111	0.069940	0.070780	0.071629			24.78	25.38
JPMorgan Chase Financial	48132F6G6	11/29/19	11/30/26	100.000	0.000	2.6400	28.98	0.075287	0.076281	0.077287	0.078308	0.079341			27.34	28.07
JPMorgan Chase Financial	48132F6H4	12/03/19	11/30/22	100.000	0.000	2.1009	22.79	0.059580	0.060205	0.060838	0.061477				21.60	20.13
JPMorgan Chase Financial	48132F6L5	12/03/19	11/29/24	100.000	0.000	2.3202	25.19	0.065936	0.066701	0.067475	0.068258	0.069050			23.92	24.48
JPMorgan Chase Financial	48132F6U5	11/29/19	11/30/26	100.000	0.000	2.6400	28.98	0.075287	0.076281	0.077287	0.078308	0.079341			27.34	28.07
JPMorgan Chase Financial	48132F6W1	12/03/19	11/29/24	100.000	0.000	2.3202	25.19	0.065936	0.066701	0.067475	0.068258	0.069050			23.92	24.48
JPMorgan Chase Financial	48132F7E0	11/29/19	05/31/22	100.000	0.000	2.0810	22.81	0.059018	0.059632	0.060253					21.40	8.98
JPMorgan Chase Financial	48132F7K6	11/29/19	11/29/24	100.000	0.000	2.3202	25.45	0.065955	0.066721	0.067495	0.068278	0.069070			23.93	24.49
JPMorgan Chase Financial	48132F7L4	12/03/19	11/30/22	100.000	0.000	2.1009	22.79	0.059580	0.060205	0.060838	0.061477				21.60	20.13
JPMorgan Chase Financial	48132F7M2	12/03/19	11/30/22	100.000	0.000	2.1009	22.79	0.059580	0.060205	0.060838	0.061477				21.60	20.13
JPMorgan Chase Financial	48132FD37	11/29/19	11/30/22	100.000	0.000	2.1007	23.02	0.059587	0.060213	0.060846	0.061485				21.60	20.13

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
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JPMorgan Chase Financial	48132FDL7	08/28/19	08/26/22	100.000	0.000	2.4612	33.38	0.070050	0.070912	0.071785	0.072668			25.59	17.03
JPMorgan Chase Financial	48132FFS0	09/30/19	09/30/26	100.000	0.000	2.8905	36.63	0.082631	0.083825	0.085036	0.086265	0.087512		30.18	31.06
JPMorgan Chase Financial	48132FFT8	09/30/19	09/30/25	100.000	0.000	2.7505	34.84	0.078517	0.079597	0.080692	0.081802	0.082927		28.66	29.45
JPMorgan Chase Financial	48132FFU5	09/30/19	09/30/24	100.000	0.000	2.5908	32.80	0.073844	0.074801	0.075770	0.076751	0.077746		26.93	27.63
JPMorgan Chase Financial	48132FHY5	09/30/19	03/31/22	100.000	0.000	2.0511	25.91	0.058150	0.058746	0.059348				21.15	5.28
JPMorgan Chase Financial	48132FHZ2	09/30/19	09/30/24	100.000	0.000	2.1409	27.05	0.060749	0.061399	0.062056	0.062721	0.063392		22.11	22.58
JPMorgan Chase Financial	48132FJB3	10/03/19	03/31/22	100.000	0.000	2.2314	28.02	0.063363	0.064070	0.064785				23.07	5.77
JPMorgan Chase Financial	48132FJC1	10/03/19	09/30/22	100.000	0.000	2.2406	28.13	0.063628	0.064341	0.065062	0.065791			23.16	17.63
JPMorgan Chase Financial	48132FJD9	10/03/19	09/30/24	100.000	0.000	2.4507	30.80	0.069740	0.070594	0.071459	0.072335	0.073221		25.42	26.04
JPMorgan Chase Financial	48132FJE7	10/03/19	09/30/24	100.000	0.000	2.4507	30.80	0.069740	0.070594	0.071459	0.072335	0.073221		25.42	26.04
JPMorgan Chase Financial	48132FJP2	09/09/19	09/09/22	100.000	0.000	2.0307	26.86	0.057561	0.058145	0.058736	0.059332			20.96	14.67
JPMorgan Chase Financial	48132FKU9	09/30/19	09/30/26	100.000	0.000	2.4202	30.62	0.068866	0.069699	0.070543	0.071396	0.072260		25.09	25.71
JPMorgan Chase Financial	48132FNJ1	09/30/19	09/30/21	100.000	0.000	2.0711	26.16	0.058728	0.059337					15.91	
JPMorgan Chase Financial	48132FPL4	10/07/19	10/04/21	100.000	0.000	2.2315	27.76	0.063365	0.064072					17.43	
JPMorgan Chase Financial	48132FPT7	10/04/19	07/07/22	100.000	0.000	1.8407	23.02	0.051846	0.052323	0.052805	0.053291			18.92	9.91
JPMorgan Chase Financial	48132FPX8	10/31/19	10/30/26	100.000	0.000	2.7505	32.48	0.078519	0.079599	0.080693	0.081803	0.082928		28.59	29.39
JPMorgan Chase Financial	48132FPZ3	10/31/19	04/29/22	100.000	0.000	2.2311	26.30	0.063360	0.064067	0.064782				23.03	7.64
JPMorgan Chase Financial	48132FQ41	11/29/19	11/29/24	100.000	0.000	2.1904	24.01	0.062185	0.062866	0.063555	0.064251	0.064955		22.55	23.05
JPMorgan Chase Financial	48132FQG4	10/31/19	10/31/24	100.000	0.000	2.4504	28.91	0.069745	0.070599	0.071464	0.072340	0.073226		25.37	25.99
JPMorgan Chase Financial	48132FQL3	11/05/19	10/31/24	100.000	0.000	2.3206	27.04	0.065944	0.066709	0.067483	0.068266	0.069058		23.97	24.53
JPMorgan Chase Financial	48132FQN9	11/05/19	04/29/22	100.000	0.000	2.2312	25.99	0.063345	0.064052	0.064767				23.02	7.64
JPMorgan Chase Financial	48132FQP4	11/05/19	10/31/22	100.000	0.000	2.2406	26.10	0.063622	0.064334	0.065055	0.065784			23.12	19.58
JPMorgan Chase Financial	48132FR24	11/21/19	11/23/26	100.000	0.000	2.6402	29.59	0.075300	0.076294	0.077301	0.078322	0.079356		27.36	28.09
JPMorgan Chase Financial	48132FSA5	10/31/19	10/30/26	100.000	0.000	2.7505	32.48	0.078519	0.079599	0.080693	0.081803	0.082928		28.59	29.39
JPMorgan Chase Financial	48132FSB3	10/31/19	04/30/24	100.000	0.000	2.3812	28.08	0.067728	0.068534	0.069350	0.070176	0.071012		24.63	25.22
JPMorgan Chase Financial	48132FSC1	10/31/19	04/30/25	100.000	0.000	2.5307	29.86	0.072089	0.073001	0.073925	0.074860	0.075807		26.23	26.90
JPMorgan Chase Financial	48132FT22	11/27/19	11/30/21	100.000	0.000	2.0711	22.82	0.058739	0.059347					19.43	
JPMorgan Chase Financial	48132FTZ9	11/05/19	10/31/24	100.000	0.000	2.4507	28.57	0.069731	0.070586	0.071451	0.072326	0.073213		25.36	25.99
JPMorgan Chase Financial	48132FU95	11/27/19	05/27/21	100.000	0.000	2.0208	22.26	0.057275						8.36	
JPMorgan Chase Financial	48132FUA2	11/05/19	10/31/24	100.000	0.000	2.4507	28.57	0.069731	0.070586	0.071451	0.072326	0.073213		25.36	25.99
JPMorgan Chase Financial	48132FUW4	10/31/19	05/03/27	100.000	0.000	2.6405	31.17	0.075314	0.076309	0.077316	0.078337	0.079371		27.41	28.14
JPMorgan Chase Financial	48132FVJ2	10/08/19	10/07/21	100.000	0.000	2.2316	27.70	0.063375	0.064083					17.62	
JPMorgan Chase Financial	48132FZK5	10/31/19	11/02/21	100.000	0.000	2.2314	26.30	0.063382	0.064089					19.21	
JPMorgan Chase Financial	48132H2M3	02/28/20	05/30/25	100.000	0.000	2.3804	20.14	0.067317	0.068118	0.068929	0.069749	0.070580		24.43	25.01
JPMorgan Chase Financial	48132H2N1	02/28/20	02/27/26	100.000	0.000	2.5004	21.15	0.070318	0.071197	0.072087	0.072988	0.073901		25.69	26.34
JPMorgan Chase Financial	48132H2Q4	02/28/20	02/26/27	100.000	0.000	2.6405	22.34	0.074304	0.075285	0.076279	0.077286	0.078307		27.17	27.90
JPMorgan Chase Financial	48132H2V3	03/04/20	03/05/21	100.000	0.000	1.4912	12.34	0.041734						2.67	
JPMorgan Chase Financial	48132H2W1	03/04/20	11/30/22	100.000	0.000	1.7402	14.41	0.048962	0.049388	0.049818	0.050252			17.73	16.47
JPMorgan Chase Financial	48132H2X9	03/04/20	02/28/23	100.000	0.000	1.7536	14.52	0.049124	0.049555	0.049990	0.050428	0.050870		17.87	18.18
JPMorgan Chase Financial	48132H2Y7	03/04/20	02/28/23	100.000	0.000	1.7504	14.49	0.049034	0.049463	0.049896	0.050333	0.050773		17.84	18.15
JPMorgan Chase Financial	48132H2Z4	03/04/20	02/28/25	100.000	0.000	1.9626	16.25	0.055033	0.055573	0.056118	0.056669	0.057225		20.04	20.44
JPMorgan Chase Financial	48132H3A8	03/04/20	02/28/25	100.000	0.000	1.9604	16.24	0.054971	0.055509	0.056053	0.056603	0.057158		20.02	20.41

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
JPMorgan Chase Financial	48132H3B6	03/04/20	02/28/25	100.000	0.000	1.9604	16.24	0.054971	0.055509	0.056053	0.056603	0.057158	20.02	20.41
JPMorgan Chase Financial	48132H3G5	02/28/20	11/30/22	100.000	0.000	1.7401	14.70	0.048974	0.049400	0.049830	0.050263		17.73	16.47
JPMorgan Chase Financial	48132H3H3	02/28/20	02/28/23	100.000	0.000	1.7503	14.78	0.049044	0.049473	0.049906	0.050343	0.050783	17.84	18.15
JPMorgan Chase Financial	48132H3J9	02/28/20	02/28/25	100.000	0.000	1.9606	16.57	0.054995	0.055534	0.056079	0.056629	0.057184	20.03	20.42
JPMorgan Chase Financial	48132H4H2	02/28/20	11/30/22	100.000	0.000	2.1104	17.85	0.059561	0.060190	0.060825	0.061467		21.59	20.13
JPMorgan Chase Financial	48132H4J8	02/28/20	11/30/23	100.000	0.000	2.1703	18.36	0.061278	0.061943	0.062615	0.063295	0.063982	22.22	22.71
JPMorgan Chase Financial	48132H4K5	02/28/20	05/30/25	100.000	0.000	2.3804	20.14	0.067317	0.068118	0.068929	0.069749	0.070580	24.43	25.01
JPMorgan Chase Financial	48132H4M1	03/04/20	11/30/21	100.000	0.000	1.7297	14.32	0.048662	0.049083				16.09	
JPMorgan Chase Financial	48132H4N9	03/04/20	03/05/21	100.000	0.000	1.4912	12.34	0.041734					2.67	
JPMorgan Chase Financial	48132HAV4	01/02/20	01/05/21	100.000	0.000	1.8203	18.24	0.051031					0.20	
JPMorgan Chase Financial	48132HAW2	01/02/20	09/30/22	100.000	0.000	2.0804	20.88	0.058688	0.059299	0.059915	0.060539		21.35	16.23
JPMorgan Chase Financial	48132HAX0	01/02/20	12/30/22	100.000	0.000	2.0900	20.95	0.059270	0.059889	0.060515	0.061147		21.45	21.84
JPMorgan Chase Financial	48132HAY8	01/02/20	12/30/22	100.000	0.000	2.1100	21.15	0.059848	0.060479	0.061117	0.061762		21.66	22.06
JPMorgan Chase Financial	48132HAZ5	01/02/20	12/30/22	100.000	0.000	2.1100	21.15	0.059848	0.060479	0.061117	0.061762		21.66	22.06
JPMorgan Chase Financial	48132HB92	01/31/20	10/31/24	100.000	0.000	2.3102	21.38	0.065289	0.066043	0.066806	0.067578	0.068359	23.73	24.28
JPMorgan Chase Financial	48132HBA9	01/02/20	12/27/24	100.000	0.000	2.3200	23.27	0.065928	0.066693	0.067466	0.068249	0.069041	23.88	24.44
JPMorgan Chase Financial	48132HBB7	01/02/20	12/27/24	100.000	0.000	2.3399	23.47	0.066506	0.067284	0.068071	0.068867	0.069673	24.09	24.66
JPMorgan Chase Financial	48132HBC5	12/26/19	09/30/22	100.000	0.000	2.0996	21.43	0.059258	0.059880	0.060508	0.061144		21.56	16.39
JPMorgan Chase Financial	48132HBE1	12/26/19	12/30/22	100.000	0.000	2.1096	21.51	0.059857	0.060488	0.061126	0.061771		21.66	22.06
JPMorgan Chase Financial	48132HBF8	12/26/19	12/27/24	100.000	0.000	2.3400	23.87	0.066535	0.067313	0.068101	0.068897	0.069704	24.10	24.67
JPMorgan Chase Financial	48132HC26	01/31/20	01/30/26	100.000	0.000	2.5004	23.12	0.070323	0.071202	0.072092	0.072994	0.073906	25.74	26.39
JPMorgan Chase Financial	48132HC34	01/31/20	01/29/27	100.000	0.000	2.6405	24.42	0.074311	0.075292	0.076286	0.077293	0.078313	27.23	27.95
JPMorgan Chase Financial	48132HCE0	12/26/19	12/31/26	100.000	0.000	2.6396	26.95	0.075291	0.076285	0.077292	0.078312	0.079345	27.29	28.01
JPMorgan Chase Financial	48132HDG4	12/26/19	12/31/26	100.000	0.000	2.6396	26.95	0.075291	0.076285	0.077292	0.078312	0.079345	27.29	28.01
JPMorgan Chase Financial	48132HDH2	12/26/19	12/31/25	100.000	0.000	2.4900	25.41	0.070920	0.071803	0.072697	0.073602	0.074519	25.69	26.34
JPMorgan Chase Financial	48132HDJ8	12/26/19	09/30/24	100.000	0.000	2.2798	23.28	0.064432	0.065167	0.065910	0.066661	0.067421	23.46	24.00
JPMorgan Chase Financial	48132HEZ1	12/06/19	12/08/22	100.000	0.000	2.1104	22.71	0.059872	0.060504	0.061142	0.061788		21.70	20.72
JPMorgan Chase Financial	48132HF98	02/28/20	02/28/22	100.000	0.000	2.1016	17.76	0.058992	0.059612	0.060239			21.50	3.43
JPMorgan Chase Financial	48132HFA5	12/06/19	12/08/22	100.000	0.000	2.1104	22.71	0.059872	0.060504	0.061142	0.061788		21.70	20.72
JPMorgan Chase Financial	48132HHV7	12/31/19	12/31/26	100.000	0.000	2.6398	26.65	0.075277	0.076271	0.077277	0.078297	0.079331	27.28	28.01
JPMorgan Chase Financial	48132HKD3	12/31/19	12/31/21	100.000	0.000	2.0701	20.87	0.058700	0.059308				21.18	
JPMorgan Chase Financial	48132HRM3	12/24/19	12/22/23	100.000	0.000	2.2002	22.56	0.062461	0.063148	0.063843	0.064545	0.065255	22.62	23.12
JPMorgan Chase Financial	48132HLL4	01/15/20	01/15/25	100.000	0.000	2.3402	22.62	0.065768	0.066537	0.067316	0.068103	0.068900	24.07	24.64
JPMorgan Chase Financial	48132HMF6	02/05/20	02/08/21	100.000	0.000	1.7908	16.28	0.050197					1.86	
JPMorgan Chase Financial	48132HMG4	02/05/20	10/31/22	100.000	0.000	2.1004	19.13	0.059250	0.059872	0.060501	0.061136		21.52	18.20
JPMorgan Chase Financial	48132HMH2	02/05/20	01/31/23	100.000	0.000	2.1108	19.21	0.059235	0.059861	0.060492	0.061131	0.061776	21.63	22.09
JPMorgan Chase Financial	48132HMK5	02/05/20	01/31/23	100.000	0.000	2.1108	19.21	0.059235	0.059861	0.060492	0.061131	0.061776	21.63	22.09
JPMorgan Chase Financial	48132HML3	02/05/20	01/31/23	100.000	0.000	2.1108	19.21	0.059235	0.059861	0.060492	0.061131	0.061776	21.63	22.09
JPMorgan Chase Financial	48132HMM1	02/05/20	01/31/25	100.000	0.000	2.3404	21.31	0.065752	0.066521	0.067300	0.068087	0.068884	24.04	24.61
JPMorgan Chase Financial	48132HMN9	02/05/20	01/31/25	100.000	0.000	2.3404	21.31	0.065752	0.066521	0.067300	0.068087	0.068884	24.04	24.61
JPMorgan Chase Financial	48132HMV1	01/31/20	10/31/22	100.000	0.000	2.1002	19.42	0.059260	0.059882	0.060511	0.061146		21.52	18.21
JPMorgan Chase Financial	48132HMX7	01/31/20	01/31/23	100.000	0.000	2.1102	19.50	0.059236	0.059861	0.060492	0.061130	0.061775	21.63	22.09

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
JPMorgan Chase Financial	48132HMY5	01/31/20	01/31/25	100.000	0.000	2.3404	21.63	0.065773	0.066542	0.067321	0.068109	0.068906	24.05	24.62
JPMorgan Chase Financial	48132HPB2	02/05/20	10/29/21	100.000	0.000	1.5895	14.46	0.044668	0.045023				13.37	
JPMorgan Chase Financial	48132HPD8	01/31/20	07/31/23	100.000	0.000	1.6802	15.51	0.047064	0.047460	0.047858	0.048260	0.048666	17.13	17.42
JPMorgan Chase Financial	48132HPE6	01/31/20	10/31/24	100.000	0.000	1.6800	15.52	0.047257	0.047654	0.048054	0.048458	0.048865	17.13	17.42
JPMorgan Chase Financial	48132HPG1	01/31/20	01/29/27	100.000	0.000	2.6405	24.42	0.074311	0.075292	0.076286	0.077293	0.078313	27.23	27.95
JPMorgan Chase Financial	48132HTV4	01/31/20	01/31/22	100.000	0.000	2.1007	19.41	0.058965	0.059584	0.060210			21.53	1.75
JPMorgan Chase Financial	48132HWD0	02/03/20	02/03/22	100.000	0.000	2.1007	19.23	0.058965	0.059584	0.060210			21.52	1.93
JPMorgan Chase Financial	48132HXQ0	02/28/20	02/26/27	100.000	0.000	2.6405	22.34	0.074304	0.075285	0.076279	0.077286	0.078307	27.17	27.90
JPMorgan Chase Financial	48132K2A2	05/29/20	05/28/27	100.000	0.000	3.0405	17.95	0.085736	0.087039	0.088363	0.089706	0.091070	31.19	32.14
JPMorgan Chase Financial	48132K2C8	05/29/20	08/29/25	100.000	0.000	2.8498	16.85	0.079725	0.080855	0.082013	0.083176	0.084367	29.18	30.02
JPMorgan Chase Financial	48132K3E3	06/03/20	05/31/23	100.000	0.000	2.7309	15.81	0.076875	0.077925	0.078989	0.080068	0.081161	27.93	28.70
JPMorgan Chase Financial	48132K3G8	06/03/20	05/31/23	100.000	0.000	2.7309	15.81	0.076875	0.077925	0.078989	0.080068	0.081161	27.93	28.70
JPMorgan Chase Financial	48132K4G7	05/29/20	05/28/27*	100.000	0.000	3.0405	17.95	0.085736					12.60*	
JPMorgan Chase Financial	48132KAB1	03/31/20	06/28/24	100.000	0.000	1.8698	14.12	0.052664	0.053157	0.053654	0.054155	0.054662	19.05	19.41
JPMorgan Chase Financial	48132KAD7	03/31/20	03/31/26	100.000	0.000	2.0908	15.79	0.058686	0.059299	0.059919	0.060545	0.061178	21.35	21.80
JPMorgan Chase Financial	48132KAE5	03/31/20	03/31/27	100.000	0.000	2.2306	16.85	0.062651	0.063350	0.064057	0.064771	0.065493	22.81	23.32
JPMorgan Chase Financial	48132KAF2	03/31/20	12/31/24	100.000	0.000	1.9300	14.58	0.054390	0.054915	0.055445	0.055980	0.056520	19.68	20.06
JPMorgan Chase Financial	48132KAH8	03/31/20	03/31/27*	100.000	0.000	2.2306	16.85	0.062651					5.58*	
JPMorgan Chase Financial	48132KAJ4	03/31/20	03/31/27*	100.000	0.000	2.2306	16.85	0.062651					5.58*	
JPMorgan Chase Financial	48132KAV7	03/31/20	03/31/26	100.000	0.000	2.0908	15.79	0.058686	0.059299	0.059919	0.060545	0.061178	21.35	21.80
JPMorgan Chase Financial	48132KBQ7	04/03/20	09/30/21	100.000	0.000	1.7413	13.00	0.048784	0.049208				13.20	
JPMorgan Chase Financial	48132KBS3	04/03/20	12/30/22	100.000	0.000	1.7402	12.99	0.048964	0.049390	0.049820	0.050253		17.70	17.96
JPMorgan Chase Financial	48132KBU8	04/03/20	03/31/23	100.000	0.000	1.7507	13.07	0.049048	0.049477	0.049910	0.050347	0.050788	17.81	18.13
JPMorgan Chase Financial	48132KBV6	04/03/20	03/31/23	100.000	0.000	1.7507	13.07	0.049048	0.049477	0.049910	0.050347	0.050788	17.81	18.13
JPMorgan Chase Financial	48132KBW4	04/03/20	03/31/25	100.000	0.000	1.9606	14.64	0.054986	0.055525	0.056069	0.056618	0.057174	19.99	20.38
JPMorgan Chase Financial	48132KBX2	04/03/20	03/31/25	100.000	0.000	1.9606	14.64	0.054986	0.055525	0.056069	0.056618	0.057174	19.99	20.38
JPMorgan Chase Financial	48132KCA1	03/31/20	03/31/23	100.000	0.000	1.7509	13.22	0.049062	0.049491	0.049925	0.050362	0.050803	17.82	18.13
JPMorgan Chase Financial	48132KCB9	03/31/20	03/31/25	100.000	0.000	1.9604	14.81	0.054990	0.055529	0.056073	0.056623	0.057178	19.99	20.39
JPMorgan Chase Financial	48132KCD5	04/03/20	03/31/22	100.000	0.000	1.7210	12.85	0.048211	0.048625	0.049044			17.51	4.36
JPMorgan Chase Financial	48132KCE3	04/03/20	04/08/21	100.000	0.000	1.4513	10.83	0.040614					3.94	
JPMorgan Chase Financial	48132KCF0	04/03/20	06/30/22	100.000	0.000	1.7300	12.92	0.048675	0.049096	0.049521			17.60	8.86
JPMorgan Chase Financial	48132KCG8	04/03/20	06/30/21	100.000	0.000	1.6006	11.95	0.044990					8.05	
JPMorgan Chase Financial	48132KCH6	04/03/20	09/30/22	100.000	0.000	1.7309	12.92	0.048491	0.048911	0.049334	0.049761		17.61	13.35
JPMorgan Chase Financial	48132KPF6	04/30/20	10/31/24	100.000	0.000	2.7908	18.75	0.078605	0.079702	0.080814	0.081941	0.083085	28.63	29.43
JPMorgan Chase Financial	48132KPJ8	04/30/20	04/30/27	100.000	0.000	3.0407	20.43	0.085749	0.087053	0.088376	0.089720	0.091084	31.26	32.22
JPMorgan Chase Financial	48132KPW9	05/05/20	07/29/22	100.000	0.000	2.7205	17.91	0.076048	0.077083	0.078131	0.079194		27.88	16.44
JPMorgan Chase Financial	48132KPX7	05/05/20	01/31/23	100.000	0.000	1.7300	11.37	0.048253	0.048670	0.049091	0.049516	0.049944	17.57	17.88
JPMorgan Chase Financial	48132KPY5	04/30/20	04/30/27*	100.000	0.000	3.0407	20.43	0.085749					10.20*	
JPMorgan Chase Financial	48132M2E0	09/03/20	12/05/24	100.000	0.000	2.7805	9.13	0.077785	0.078866	0.079962	0.081074	0.082201	28.25	29.04
JPMorgan Chase Financial	48132M2F7	09/03/20	03/05/25	100.000	0.000	2.7911	9.15	0.077543	0.078625	0.079722	0.080835	0.081963	28.36	29.16
JPMorgan Chase Financial	48132M2H3	08/31/20	08/31/27	100.000	0.000	3.0406	10.22	0.084461	0.085731	0.087049	0.088358	0.089716	30.95	31.90
JPMorgan Chase Financial	48132M3R0	08/27/20	08/29/22	100.000	0.000	2.7124	9.34	0.075355	0.076371	0.077413	0.078457		27.56	18.61

* Called in 2021; reportable OID is computed to call date.

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
JPMorgan Chase Financial	48132MCL3	06/30/20	06/30/27	100.000	0.000	3.0400	15.29	0.085729	0.087032	0.088355	0.089698	0.091061	31.10	32.05
JPMorgan Chase Financial	48132MCQ2	06/30/20	06/30/27	100.000	0.000	3.0400	15.29	0.085729	0.087032	0.088355	0.089698	0.091061	31.10	32.05
JPMorgan Chase Financial	48132MCS8	06/30/20	06/30/25	100.000	0.000	2.8198	14.18	0.079432	0.080552	0.081688	0.082839	0.084007	28.80	29.62
JPMorgan Chase Financial	48132MCU3	06/30/20	06/30/25	100.000	0.000	2.8198	14.18	0.079432	0.080552	0.081688	0.082839	0.084007	28.80	29.62
JPMorgan Chase Financial	48132MCX7	07/06/20	06/30/23	100.000	0.000	2.7300	13.27	0.076835	0.077883	0.078946	0.080024	0.081116	27.85	28.62
JPMorgan Chase Financial	48132MCY5	07/06/20	06/30/23	100.000	0.000	2.7300	13.27	0.076835	0.077883	0.078946	0.080024	0.081116	27.85	28.62
JPMorgan Chase Financial	48132MSE2	07/31/20	08/02/27	100.000	0.000	3.0406	12.76	0.084476	0.085760	0.087064	0.088388	0.089732	31.03	31.98
JPMorgan Chase Financial	48132MSH5	08/05/20	11/05/24	100.000	0.000	2.7803	11.31	0.077768	0.078849	0.079945	0.081057	0.082184	28.31	29.11
JPMorgan Chase Financial	48132MSJ1	07/31/20	08/02/27	100.000	0.000	3.0406	12.76	0.084476	0.085760	0.087064	0.088388	0.089732	31.03	31.98
JPMorgan Chase Financial	48132MSW2	08/05/20	08/03/23	100.000	0.000	2.7311	11.08	0.075865	0.076889	0.077939	0.079003	0.080082	27.80	28.57
JPMorgan Chase Financial	48132PFE9	09/30/20	10/01/21	100.000	0.000	2.0526	5.19	0.057021	0.057606				15.50	
Justice Park Dist, IL	48214PAU9	06/07/11	12/01/21	92.300	VARIES	5.9725		0.164360	0.165121				54.38	
Kansas City Southern	485170AJ3	12/09/15	05/15/43	90.810	4.300	4.9136	9.19	0.005718	0.005858	0.006002	0.006149	0.006301	2.10	2.20
Kansas City Southern	485170AP9	12/09/15	05/15/23	95.360	3.000	3.7202	30.20	0.018245	0.018584	0.018930	0.019282	0.019640	6.66	6.91
Kansas City Southern	485170AQ7	12/09/15	05/15/43	90.810	4.300	4.9136	9.19	0.005718	0.005858	0.006002	0.006149	0.006301	2.10	2.20
Kansas City Southern	485170AV6	12/09/15	05/15/23	95.360	3.000	3.7202	30.20	0.018245	0.018584	0.018930	0.019282	0.019640	6.66	6.91
Kansas City Southern	485170AX2	12/09/15	05/15/43	90.810	4.300	4.9136	9.19	0.005718	0.005858	0.006002	0.006149	0.006301	2.10	2.20
KELLER TEX INDPT SCH DIS	487694TM3	10/14/20	02/15/25	95.895	0.000	0.9690	1.99	0.025811	0.025895	0.026020	0.026146	0.026273	9.34	9.42
KENEDY TEX INDPT SCH DIS	488836JD0	11/18/20	08/15/28	86.913	0.000	1.8199	1.89	0.043937	0.044130	0.044531	0.044937	0.045345	15.93	16.21
KENEDY TEX INDPT SCH DIS	488836JE8	11/18/20	08/15/29	84.616	0.000	1.9200	1.94	0.045127	0.045337	0.045772	0.046211	0.046655	16.37	16.68
KERMIT TEX INDPT SCH DIS	492224EX4	08/31/21	02/15/25	96.611	0.000	0.9994				0.026820	0.026943	0.027078	3.25	9.71
KINGS LOC SCH DIST OHIO	496026MA0	01/29/20	12/01/31	68.518	0.000	3.2189	20.51	0.062929	0.063942	0.064971	0.066017	0.067079	22.90	23.64
KINGSVILLE TEX INDPT SCH	496800QV8	08/18/21	02/15/33	76.454	0.000	2.3500				0.049907	0.050484	0.051077	6.64	18.23
KIRBYVILLE TEX CONS INDP	497332KB1	09/29/20	02/15/25	95.643	0.000	1.0201	2.49	0.027102	0.027207	0.027345	0.027485	0.027625	9.81	9.91
KIRBYVILLE TEX CONS INDP	497332KC9	09/29/20	02/15/26	93.418	0.000	1.2700	3.03	0.032956	0.033114	0.033324	0.033536	0.033749	11.94	12.09
KIRBYVILLE TEX CONS INDP	497332KD7	09/29/20	02/15/27	91.602	0.000	1.3800	3.23	0.035115	0.035298	0.035541	0.035787	0.036034	12.73	12.91
KFW	500769BR4	04/19/06	04/18/36	19.779	0.000	5.4760	239.87	0.065841	0.067644	0.069496	0.071399	0.073354	24.29	25.64
KFW	500769CH5	06/29/07	06/29/37	18.097	0.000	5.7800	209.71	0.062706	0.064518	0.066383	0.068302	0.070275	22.91	24.25
LA PORTE TEX INDPT SCH D	504102V43	03/09/21	02/15/23	99.201	0.000	0.4154			0.011445	0.011466	0.011490	0.011514	3.34	4.14
LA PORTE TEX INDPT SCH D	504102V50	03/09/21	02/15/24	98.439	0.000	0.5371			0.014686	0.014720	0.014759	0.014799	4.29	5.32
LA PORTE TEX INDPT SCH D	504102V68	03/09/21	02/15/25	97.014	0.000	0.7722			0.020809	0.020879	0.020959	0.021040	6.09	7.55
LA PORTE TEX INDPT SCH D	504102V76	03/09/21	02/15/26	95.563	0.000	0.9221			0.024476	0.024574	0.024687	0.024801	7.16	8.90
LA PORTE TEX INDPT SCH D	504102V84	03/09/21	02/15/27	93.152	0.000	1.1991			0.031028	0.031189	0.031376	0.031564	9.08	11.31
LA PORTE TEX INDPT SCH D	504102V92	03/09/21	02/15/28	91.162	0.000	1.3390			0.033908	0.034105	0.034333	0.034563	9.93	12.38
LA PORTE TEX INDPT SCH D	504102W26	03/09/21	02/15/29	87.964	0.000	1.6230			0.039657	0.039936	0.040260	0.040587	11.62	14.52
LA SALLE BUREAU & LEE CN	504354DH1	06/30/17	12/01/22	104.232	3.750	2.8869	105.01	0.081526	0.081200	0.080868	0.080532		29.27	26.63
LA SALLE BUREAU & LEE CN	504354DJ7	06/30/17	12/01/23	103.755	3.750	3.0878	112.14	0.087389	0.087130	0.086867	0.086599	0.086328	31.40	31.21
LA SALLE BUREAU & LEE CN	504354DK4	06/30/17	12/01/24	104.424	3.875	3.1886	116.57	0.090839	0.090571	0.090299	0.090023	0.089742	32.64	32.44
LA SALLE BUREAU & LEE CN	504354DL2	06/30/17	12/01/25	104.194	3.875	3.2895	120.17	0.093822	0.093595	0.093364	0.093129	0.092891	33.72	33.55
LAGO VISTA TEX SPL ASSMT	507081AX5	08/19/20	09/01/21	95.844	0.000	4.1491	14.60	0.110615	0.112910				26.96	
LAGO VISTA TEX SPL ASSMT	507081AY3	08/19/20	09/01/22	91.895	0.000	4.1997	14.17	0.107354	0.109608	0.111910	0.114260		39.60	27.28
LAGO VISTA TEX SPL ASSMT	507081AZ0	08/19/20	09/01/23	88.023	0.000	4.2497	13.73	0.104057	0.106268	0.108526	0.110832	0.113187	38.39	40.04

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
LAKE TRAVIS TEX INDPT SC	511074VM5	10/28/20	02/15/24	97.139	0.000	0.8822	1.50	0.023805	0.023868	0.023973	0.024079	0.024185	8.60	8.68
LEANDER TEX INDPT SCH DI	521841D37	06/23/21	08/15/23	99.263	0.000	0.3452			0.009519	0.009524	0.009540	0.009557	1.79	3.44
LEANDER TEX INDPT SCH DI	521841D45	06/23/21	08/15/24	98.238	0.000	0.5661			0.015449	0.015461	0.015505	0.015549	2.91	5.59
LEANDER TEX INDPT SCH DI	521841D52	06/23/21	08/15/25	96.410	0.000	0.8841			0.023675	0.023706	0.023810	0.023916	4.46	8.58
LEANDER TEX INDPT SCH DI	521841D60	06/23/21	08/15/26	94.300	0.000	1.1440			0.029967	0.030016	0.030188	0.030361	5.64	10.88
LEANDER TEX INDPT SCH DI	521841D78	06/23/21	08/15/27	91.773	0.000	1.4020			0.035742	0.035814	0.036065	0.036318	6.73	13.01
LEANDER TEX INDPT SCH DI	521841D86	06/23/21	08/15/28	89.415	0.000	1.5721			0.039046	0.039135	0.039442	0.039752	7.35	14.23
LEANDER TEX INDPT SCH DI	521841D94	06/23/21	08/15/29	86.476	0.000	1.7920			0.043045	0.043156	0.043543	0.043933	8.11	15.71
LEANDER TEX INDPT SCH DI	521841E28	06/23/21	08/15/30	84.104	0.000	1.9020			0.044435	0.044557	0.044981	0.045409	8.37	16.23
LEANDER TEX INDPT SCH DI	521841E36	06/23/21	08/15/31	81.620	0.000	2.0120			0.045616	0.045749	0.046209	0.046674	8.59	16.68
LEANDER TEX INDPT SCH DI	521841WU6	09/09/20	08/15/24	97.068	0.000	0.7580	2.29	0.020438	0.020505	0.020583	0.020661	0.020739	7.39	7.45
LEANDER TEX INDPT SCH DI	521841WV4	09/09/20	08/15/25	95.817	0.000	0.8680	2.59	0.023103	0.023190	0.023290	0.023391	0.023493	8.36	8.43
LEANDER TEX INDPT SCH DI	521841WW2	09/09/20	08/15/26	93.781	0.000	1.0851	3.17	0.028266	0.028399	0.028553	0.028708	0.028864	10.24	10.35
LEVELLAND TEX CONS INDPT	527318KY4	09/29/20	02/15/29	86.864	0.000	1.6880	3.75	0.040729	0.040988	0.041334	0.041683	0.042035	14.79	15.04
LEVELLAND TEX CONS INDPT	527318KZ1	09/29/20	02/15/30	84.625	0.000	1.7880	3.87	0.042031	0.042315	0.042694	0.043075	0.043460	15.27	15.54
Liberty Interactive Corp	530610AD6	08/23/16	09/30/46	100.000	1.750	5.2776	246.58	0.169955	0.173157	0.176443	0.179816	0.183279	62.35	64.75
Liberty Media Corp.	530715AF8	11/16/99	11/15/29	100.000	4.000	9.0690		1.017720	1.058830	1.101805	1.146728	1.193688	377.65	408.96
Liberty Media Corp.	530715AG6	11/16/99	11/15/29	100.000	4.000	9.0690		1.017720	1.058830	1.101805	1.146728	1.193688	377.65	408.96
Liberty Media Corp.	530715AK7	02/10/00	02/15/30	100.000	3.750	9.4298		1.148773	1.198025	1.249600	1.303606	1.360159	436.14	474.61
Liberty Media Corp.	530715AL5	02/10/00	02/15/30	100.000	3.750	9.4298		1.148773	1.198025	1.249600	1.303606	1.360159	436.14	474.61
Liberty Media Corp.	530715AM3	01/11/01	01/15/31*	100.000	3.500	N/A		1.116502	1.164918	1.215633			404.07*	
Liberty Media Corp.	530715AN1	01/11/01	01/15/31*	100.000	3.500	N/A		1.116502	1.164918	1.215633			404.07*	
Liberty Media Corp.	531229AC6	08/17/16	09/30/46*	100.000	2.250	4.1931	190.61	0.126539	0.127881	0.129252			34.80*	
Liberty Media Corp.	531229AE2	08/17/16	09/30/46*	100.000	2.250	4.1931	190.61	0.126539	0.127881	0.129252			34.80*	
Liberty Media Corp.	531229AG7	03/06/18	03/31/48	100.000	2.125	4.8953	142.66	0.146156	0.148289	0.150474	0.152713	0.155007	53.39	54.99
Liberty Media Corp.	531229AH5	12/03/18	12/01/48*	99.500	2.250	5.2748	111.73	0.154905	0.157342				51.56*	
Liberty Media Corp.	531229AJ1	11/26/19	12/01/49	100.000	2.750	4.4630	49.23	0.126150	0.127260	0.128395	0.129556	0.130742	45.68	46.50
Liberty Media Corp.	531229AK8	11/12/20	12/01/50	100.000	0.500	3.8921	5.30	0.108337	0.110147	0.112020	0.113929	0.115876	39.44	40.79
LIBERTY TRIPADVISOR HOLD	531465AA0	03/25/21	06/30/51	100.000	0.500	6.0428		0.167855	0.170310	0.175036	0.179905	0.184921	46.78	63.90
LITTLE ELM TEX INDPT SCH	5370962U2	12/19/19	08/15/21	96.994	0.000	1.8515	18.67	0.050492	0.050959				11.39	
LITTLE ELM TEX INDPT SCH	5370962V0	12/19/19	08/15/22	95.004	0.000	1.9389	19.15	0.051820	0.052322	0.052830	0.053342		18.88	11.93
LITTLE ELM TEX INDPT SCH	5370962W8	12/19/19	08/15/23	92.463	0.000	2.1548	20.73	0.056129	0.056733	0.057345	0.057962	0.058587	20.48	20.92
LITTLE ELM TEX INDPT SCH	5370962X6	12/19/19	08/15/24	89.879	0.000	2.3049	21.56	0.058417	0.059090	0.059771	0.060460	0.061156	21.34	21.83
LITTLE ELM TEX INDPT SCH	5370962Y4	12/19/19	08/15/25	86.818	0.000	2.5148	22.74	0.061650	0.062425	0.063210	0.064005	0.064810	22.55	23.12
LITTLE ELM TEX INDPT SCH	5370962Z1	12/19/19	08/15/26	83.845	0.000	2.6647	23.28	0.063150	0.063991	0.064844	0.065708	0.066583	23.12	23.74
LITTLE ELM TEX INDPT SCH	5370963A5	12/19/19	08/15/27	80.942	0.000	2.7808	23.46	0.063666	0.064551	0.065449	0.066359	0.067281	23.32	23.97
Lloyds TSB Bank PLC	5394E8AN9	04/26/12	04/26/27	100.000	VARIES	4.6791		0.117966	0.118805	0.119878	0.120977	0.122101	42.74	43.50
Lloyds TSB Bank PLC	5394E8BB4	07/23/12	07/23/22	100.000	VARIES	2.8121		0.008199	0.008314	0.008431	0.008550		3.01	1.72
Lloyds TSB Bank PLC	5394E8BE8	07/23/12	07/23/24	96.000	VARIES	4.6384	25.76	0.010137	0.010373	0.010613	0.010859	0.011111	3.77	3.94
Lloyds TSB Bank PLC	5394E8BK4	01/31/13	01/31/33	100.000	VARIES	3.6033		0.084955	0.085045	0.085138	0.085232	0.085589	30.63	30.73
Lloyds TSB Bank PLC	5394E8BN8	02/22/13	02/22/33	100.000	VARIES	3.6892		0.084345	0.084118	0.084284	0.084453	0.084626	30.32	30.42

* Called in 2021; reportable OID is computed to call date.

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Lloyds TSB Bank PLC	5394E8BR9	04/26/13	04/26/33	100.000	VARIES	3.6255		0.074209	0.075502	0.076819	0.078159	0.079576	27.12	28.08
Lloyds TSB Bank PLC	5394E8BT5	07/05/13	07/05/33	100.000	VARIES	4.1638		0.092047	0.093610	0.095205	0.096833	0.098495	33.97	35.15
Lloyds TSB Bank PLC	5394E8BV0	07/26/13	07/26/33	100.000	VARIES	4.0718		0.087868	0.088578	0.089302	0.090533	0.091790	31.98	32.76
Lloyds TSB Bank PLC	5394E8BY4	07/29/13	07/29/33	100.000	VARIES	4.1865		0.072601	0.074028	0.075484	0.076972	0.078490	26.83	27.90
Lloyds TSB Bank PLC	5394E8CC1	10/25/13	10/25/33	100.000	VARIES	5.0339		0.113841	0.113996	0.114156	0.114741	0.115342	41.03	41.28
Lloyds TSB Bank PLC	5394E8CD9	11/27/13	11/27/28	97.000	VARIES	4.8307		0.120225	0.120425	0.120628	0.120836	0.121049	43.33	43.48
Lloyds TSB Bank PLC	5394E8CE7	11/27/13	11/27/33	100.000	VARIES	4.4797		0.101609	0.101939	0.102277	0.102895	0.103528	36.66	36.97
Lloyds TSB Bank PLC	5394E8CL1	04/25/14	04/25/34	100.000	VARIES	3.7159		0.079692	0.080212	0.080743	0.081283	0.082134	28.85	29.26
LOCKHART TEX INDPT SCH D	539770LC9	10/15/20	08/01/24	97.118	0.000	0.7721	1.58	0.020830	0.020877	0.020958	0.021039	0.021120	7.53	7.58
LOCKHART TEX INDPT SCH D	539770LD7	10/15/20	08/01/25	95.914	0.000	0.8720	1.77	0.023232	0.023292	0.023393	0.023495	0.023598	8.40	8.47
LOCKHART TEX INDPT SCH D	539770LE5	10/15/20	08/01/26	93.754	0.000	1.1161	2.21	0.029066	0.029162	0.029325	0.029488	0.029653	10.52	10.64
LONDON TEX INDPT SCH DIS	542119HV7	11/18/20	08/15/28	86.846	0.000	1.8299	1.90	0.044145	0.044340	0.044746	0.045156	0.045569	16.01	16.29
LONDON TEX INDPT SCH DIS	542119HW5	11/18/20	08/15/29	84.543	0.000	1.9299	1.95	0.045323	0.045534	0.045973	0.046417	0.046865	16.44	16.75
LONDON TEX INDPT SCH DIS	542119HX3	11/18/20	08/15/30	82.138	0.000	2.0300	1.99	0.046316	0.046543	0.047016	0.047493	0.047975	16.81	17.14
LORENA TEX INDPT SCH DIS	544061PB4	11/18/20	08/15/25	94.574	0.000	1.1799	1.33	0.030997	0.031085	0.031269	0.031453	0.031639	11.21	11.34
LORENA TEX INDPT SCH DIS	544061PC2	11/18/20	08/15/26	92.039	0.000	1.4500	1.59	0.037070	0.037200	0.037470	0.037741	0.038015	13.42	13.61
LORENA TEX INDPT SCH DIS	544061PD0	11/18/20	08/15/27	89.513	0.000	1.6500	1.76	0.041026	0.041189	0.041529	0.041872	0.042217	14.87	15.11
LORENA TEX INDPT SCH DIS	544061PE8	11/18/20	08/15/28	86.846	0.000	1.8299	1.90	0.044145	0.044340	0.044746	0.045156	0.045569	16.01	16.29
LORENA TEX INDPT SCH DIS	544061PF5	11/18/20	08/15/29	84.178	0.000	1.9799	1.99	0.046295	0.046517	0.046977	0.047442	0.047912	16.80	17.12
LORENA TEX INDPT SCH DIS	544061PG3	11/18/20	08/15/30	81.743	0.000	2.0800	2.03	0.047228	0.047466	0.047959	0.048458	0.048962	17.14	17.49
LUBBOCK COOPER TEX INDPT	549108VL9	07/28/20	02/15/22	98.717	0.000	0.8363	3.51	0.022941	0.023037	0.023134			8.30	1.02
LUBBOCK COOPER TEX INDPT	549108VM7	07/28/20	02/15/23	97.417	0.000	1.0300	4.27	0.027885	0.028028	0.028173	0.028318	0.028464	10.10	10.21
LUBBOCK COOPER TEX INDPT	549108VN5	07/28/20	02/15/24	95.669	0.000	1.2520	5.09	0.033292	0.033501	0.033710	0.033921	0.034134	12.08	12.23
LUBBOCK COOPER TEX INDPT	549108VP0	07/28/20	02/15/25	94.014	0.000	1.3620	5.45	0.035592	0.035835	0.036079	0.036324	0.036572	12.92	13.10
LUBBOCK COOPER TEX INDPT	549108VQ8	07/28/20	02/15/26	91.448	0.000	1.6181	6.29	0.041134	0.041467	0.041802	0.042140	0.042481	14.96	15.20
LUBBOCK COOPER TEX INDPT	549108VR6	07/28/20	02/15/27	89.114	0.000	1.7681	6.70	0.043803	0.044190	0.044581	0.044975	0.045373	15.94	16.23
LUBBOCK COOPER TEX INDPT	549108VS4	07/28/20	02/15/28	86.466	0.000	1.9360	7.12	0.046543	0.046994	0.047449	0.047908	0.048372	16.96	17.29
LUBBOCK COOPER TEX INDPT	549108VT2	07/28/20	02/15/29	84.101	0.000	2.0361	7.28	0.047611	0.048096	0.048585	0.049080	0.049580	17.36	17.72
LUBBOCK COOPER TEX INDPT	549108VU9	07/28/20	02/15/30	82.026	0.000	2.0861	7.28	0.047578	0.048074	0.048575	0.049082	0.049594	17.35	17.72
LUBBOCK COOPER TEX INDPT	549108VV7	07/28/20	02/15/31	78.683	0.000	2.2859	7.65	0.050015	0.050587	0.051165	0.051750	0.052341	18.26	18.68
LUBBOCK COOPER TEX INDPT	549108WF1	07/28/20	02/15/32	75.265	0.000	2.4759	7.93	0.051824	0.052465	0.053115	0.053772	0.054438	18.95	19.42
LUBBOCK TEX INDPT SCH DI	5492203D1	12/03/19	02/15/21	97.765	0.000	1.8916	20.06	0.052053					2.29	
LUBBOCK TEX INDPT SCH DI	5492203E9	12/03/19	02/15/22	95.718	0.000	1.9986	20.76	0.053886	0.054425	0.054969			19.64	2.42
LUBBOCK TEX INDPT SCH DI	5492203F6	12/03/19	02/15/23	93.211	0.000	2.2087	22.35	0.058074	0.058715	0.059363	0.060019	0.060682	21.20	21.67
MC BRAZIL DOWNSTREAM TRA	55292WAA8	07/21/21	06/30/31	100.000	7.250	7.4281			0.206336	0.206498	0.198946	0.191431	32.81	72.98
MADISON OHIO LOC SCH DIS	558090KE5	12/30/19	12/01/30	70.024	0.000	3.2899	23.32	0.065942	0.067027	0.068129	0.069250	0.070389	24.00	24.80
MADISON OHIO LOC SCH DIS	558090KF2	12/30/19	12/01/31	66.986	0.000	3.3899	22.99	0.065057	0.066160	0.067281	0.068422	0.069581	23.69	24.50
MANSFIELD TEX INDPT SCH	564386RT9	10/29/20	02/15/24	97.062	0.000	0.9071	1.52	0.024458	0.024523	0.024635	0.024746	0.024859	8.84	8.92
Marion County, IL	56884PAQ0	06/02/16	12/01/21	106.954	3.550	2.2000	105.25	0.061923	0.061520				20.36	
Marion CNTY SD #133, IL	568870BL2	05/05/15	12/01/21	116.656	VARIES	3.3738		0.096345	0.095041				31.56	
Marion CNTY SD #133, IL	568870BM0	05/05/15	12/01/22	117.424	VARIES	3.5754		0.104401	0.103164	0.101905	0.100623		37.29	33.40
Marion CNTY SD #133, IL	568870BN8	05/05/15	12/01/23	119.592	VARIES	3.7759		0.112920	0.111643	0.110342	0.109016	0.107666	40.34	39.40

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
MARSHALL TEX INDPT SCH D	572682RS3	02/11/21	02/15/22	99.684	0.000	0.3133		0.008674	0.008675	0.008688				2.78	0.38
MARSHALL TEX INDPT SCH D	572682RT1	02/11/21	02/15/23	99.173	0.000	0.4133		0.011387	0.011387	0.011411	0.011435	0.011458		3.65	4.12
MARSHALL TEX INDPT SCH D	572682RU8	02/11/21	02/15/24	98.059	0.000	0.6520		0.017760	0.017761	0.017819	0.017877	0.017935		5.69	6.44
MARSHALL TEX INDPT SCH D	572682RV6	02/11/21	02/15/25	96.566	0.000	0.8731		0.023419	0.023421	0.023523	0.023626	0.023729		7.51	8.51
MARSHALL TEX INDPT SCH D	572682RW4	02/11/21	02/15/26	95.015	0.000	1.0230		0.027001	0.027004	0.027142	0.027281	0.027421		8.66	9.83
Mashantucket Western	574754AL1	07/01/13	07/01/26	53.461	6.350	N/A		0.318316	0.326172	0.334636	0.343755	0.353578	117.49	123.83	
Mashantucket Western	574754AM9	07/01/13	07/01/36	14.695	1.000	N/A		0.298884	0.328288	0.331636	0.335314	0.339354	115.87	120.75	
MC GREGOR TEX INDPT SCH	580730LQ0	08/18/20	02/15/32	73.911	0.000	2.6480	7.23	0.054365	0.055072	0.055802	0.056540	0.057289	19.89	20.42	
MC GREGOR TEX INDPT SCH	580730LR8	08/18/20	02/15/33	70.673	0.000	2.7980	7.31	0.054929	0.055685	0.056464	0.057254	0.058055	20.12	20.69	
Mclean County, IL	582001FE8	06/30/14	12/01/21	112.369	VARIES	3.6290		0.102641	0.101732				33.71		
Mclean County, IL	582001FF5	06/30/14	12/01/22	111.828	VARIES	3.8797		0.111098	0.110290	0.109465	0.108625		39.80	35.97	
Mclean County, IL	582001FG3	06/30/14	12/01/23	110.876	VARIES	4.1300		0.119114	0.118418	0.117709	0.116985	0.116246	42.71	42.20	
Mclean County, IL	582001FH1	06/30/14	12/01/24	109.553	VARIES	4.3801		0.126620	0.126047	0.125462	0.124864	0.124252	45.45	45.02	
MC LENNAN CNTY TEX JR CO	582188LF3	05/26/21	08/15/24	97.606	0.000	0.7540			0.020443	0.020477	0.020554	0.020632	4.40	7.41	
MELISSA TEX INDPT SCH DI	585488VG1	11/24/20	02/01/24	96.927	0.000	0.9819	0.98	0.026438	0.026486	0.026616	0.026747	0.026878	9.55	9.64	
MELISSA TEX INDPT SCH DI	585488VH9	11/24/20	02/01/25	95.384	0.000	1.1321	1.11	0.029995	0.030058	0.030228	0.030399	0.030571	10.84	10.96	
MELISSA TEX INDPT SCH DI	585488VJ5	11/24/20	02/01/26	93.269	0.000	1.3481	1.29	0.034926	0.035013	0.035249	0.035487	0.035726	12.64	12.80	
MELISSA TEX INDPT SCH DI	585488VK2	11/24/20	02/01/27	91.181	0.000	1.4979	1.40	0.037939	0.038045	0.038330	0.038617	0.038906	13.74	13.94	
MESQUITE TEX INDPT SCH D	590760TF1	09/30/21	08/15/23	99.273	0.000	0.3895		0.010741	0.010757	0.010778			0.98	3.87	
MESQUITE TEX INDPT SCH D	590760TG9	09/30/21	08/15/30	85.371	0.000	1.7900		0.042448	0.042733	0.043116			3.86	15.42	
MESQUITE TEX INDPT SCH D	590760TH7	09/30/21	08/15/31	82.561	0.000	1.9499		0.044719	0.045046	0.045485			4.07	16.26	
MESQUITE TEX INDPT SCH D	590760TV6	09/30/21	08/15/23	99.273	0.000	0.3895		0.010741	0.010757	0.010778			0.98	3.87	
MESQUITE TEX INDPT SCH D	590760TW4	09/30/21	08/15/24	98.160	0.000	0.6470		0.017641	0.017684	0.017741			1.61	6.37	
MESQUITE TEX INDPT SCH D	590760TX2	09/30/21	08/15/25	96.330	0.000	0.9672		0.025880	0.025974	0.026100			2.36	9.36	
MESQUITE TEX INDPT SCH D	590760TY0	09/30/21	08/15/26	94.668	0.000	1.1271		0.029639	0.029764	0.029932			2.70	10.73	
MESQUITE TEX INDPT SCH D	590760TZ7	09/30/21	08/15/27	92.195	0.000	1.3879		0.035545	0.035730	0.035978			3.23	12.89	
MESQUITE TEX INDPT SCH D	590760UA0	09/30/21	08/15/28	90.002	0.000	1.5380		0.038451	0.038673	0.038970			3.50	13.95	
MESQUITE TEX INDPT SCH D	590760UB8	09/30/21	08/15/33	76.847	0.000	2.2299		0.047600	0.047998	0.048533			4.33	17.33	
Miami-Dade County, FL	59333MXE0	12/15/09	12/15/26	73.673	5.760	8.7676	126.03	0.049925	0.052114	0.054398	0.056783	0.059272	18.44	20.09	
MIAMI TEX INDPT SCH DIST	593745BQ4	10/21/20	02/15/30	80.069	0.000	2.4000	3.74	0.053378	0.053784	0.054429	0.055083	0.055744	19.43	19.89	
MIAMI TEX INDPT SCH DIST	593745BR2	10/21/20	02/15/31	77.389	0.000	2.4998	3.76	0.053739	0.054165	0.054842	0.055527	0.056221	19.57	20.05	
MICHIGAN FIN AUTH REV	59447TJ20	10/15/20	06/01/45	20.693	0.000	6.4997	2.85	0.037671	0.038895	0.040159	0.041464	0.042812	13.86	14.77	
MIDDLETOWN OHIO CITY SCH	597137JN9	12/19/19	12/01/32	65.193	0.000	3.3310	22.66	0.062245	0.063281	0.064335	0.065407	0.066496	22.66	23.42	
MIDDLETOWN OHIO CITY SCH	597137JP4	12/19/19	12/01/33	62.215	0.000	3.4310	22.28	0.061242	0.062293	0.063361	0.064448	0.065554	22.30	23.07	
MIDDLETOWN OHIO CITY SCH	597137JQ2	12/19/19	12/01/34	59.694	0.000	3.4810	21.69	0.059644	0.060683	0.061739	0.062813	0.063907	21.72	22.48	
MIDDLETOWN OHIO CITY SCH	597137JR0	12/19/19	12/01/35	57.219	0.000	3.5309	21.09	0.058020	0.059044	0.060086	0.061147	0.062227	21.13	21.89	
MIDDLETOWN OHIO CITY SCH	597137JS8	12/19/19	12/01/36	55.067	0.000	3.5510	20.42	0.056164	0.057162	0.058177	0.059209	0.060261	20.46	21.19	
MIDLOTHIAN TEX INDPT SCH	5978517L2	11/19/20	02/15/22	99.335	0.000	0.5392	0.62	0.014879	0.014898	0.014938			5.37	0.66	
MIDLOTHIAN TEX INDPT SCH	5978517M0	11/19/20	02/15/23	98.612	0.000	0.6252	0.72	0.017126	0.017152	0.017205	0.017259	0.017313	6.18	6.22	
MINERAL WELLS TEX INDPT	603109RL5	03/31/21	02/15/23	99.152	0.000	0.4547		0.012523	0.012544	0.012544	0.012573	0.012602	3.40	4.53	
MINERAL WELLS TEX INDPT	603109RM3	03/31/21	02/15/24	98.203	0.000	0.6317		0.017232	0.017272	0.017327	0.017327	0.017382	4.68	6.24	
MINERAL WELLS TEX INDPT	603109RN1	03/31/21	02/15/25	96.018	0.000	1.0513		0.028040	0.028151	0.028299	0.028448		7.61	10.20	

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
MINERAL WELLS TEX INDPT	603109RP6	03/31/21	02/15/26	94.328	0.000	1.2013									8.55	11.47
MINERAL WELLS TEX INDPT	603109RQ4	03/31/21	02/15/27	91.300	0.000	1.5552				0.031477	0.031619	0.031809	0.032000		10.72	14.42
MINERAL WELLS TEX INDPT	603109RR2	03/31/21	02/15/28	88.981	0.000	1.7053				0.039441	0.039671	0.039980	0.040291		11.46	15.43
MINERAL WELLS TEX INDPT	603109RS0	03/31/21	02/15/29	85.552	0.000	1.9913				0.042149	0.042419	0.042780	0.043145		12.87	17.38
MISSION CONS INDPT SCH D	605041HZ8	12/30/20	02/15/25	95.901	0.000	1.0172	0.03	0.027096		0.047321	0.047675	0.048149	0.048629		9.78	9.88
MOOD MEDIA BORROWER LLC	614875AB8	06/28/17	07/01/24*	65.470	VARIES	24.9700	415.94	0.470222		0.027131	0.027269	0.027407	0.027547		13.64*	
MOOD MEDIA BORROWER LLC	614875AC6	06/28/19	12/31/23	84.250	VARIES	20.4523	288.18	0.641998	0.707649							
MOOD MEDIA BORROWER LLC	614875AD4	06/28/19	12/31/23	84.250	VARIES	20.4523	288.18	0.641998	0.707649	0.780014	0.859779	0.947702		243.07	295.33	
Morgan Stanley	6174464P1	03/20/08	03/20/23	81.700	2.935	4.6422				0.859779	0.947702	0.947702		243.07	295.33	
Morgan Stanley	6174464Q9	03/20/08	03/20/23	78.350	VARIES	4.6440				0.123810	0.124792	0.125796	0.126823	0.127875	44.95	45.68
Morgan Stanley	61745E2E0	07/11/11	07/11/23	100.000	VARIES	5.5160				0.122915	0.124077	0.125266	0.126482	0.127726	44.70	45.56
Morgan Stanley	61745E2F7	11/28/11	11/28/26	100.000	VARIES	6.0157				0.154783	0.154561	0.154332	0.154071	0.153803	55.61	55.42
Morgan Stanley	61745E2K6	01/21/11	01/21/26	100.000	VARIES	5.7295				0.149354	0.150569	0.151820	0.153109	0.154437	54.07	54.97
Morgan Stanley	61745E2M2	11/30/11	11/30/31	100.000	VARIES	6.5857				0.134366	0.135837	0.137769	0.139757	0.141802	49.18	50.60
Morgan Stanley	61745E2S9	07/13/11	07/13/31	100.000	VARIES	5.5541				0.160682	0.161001	0.161331	0.162045	0.162783	57.92	58.25
Morgan Stanley	61745E2Z3	11/30/11	11/30/31	100.000	VARIES	6.7334				0.135315	0.135600	0.135894	0.136195	0.136505	48.86	49.08
Morgan Stanley	61745E3D1	02/14/11	02/14/31	100.000	VARIES	6.0719				0.157450	0.158305	0.159188	0.160101	0.161045	56.89	57.53
Morgan Stanley	61745E3S8	07/29/11	07/29/31	100.000	VARIES	5.6231				0.140092	0.141132	0.142421	0.143750	0.145118	50.94	51.88
Morgan Stanley	61745E3T6	12/27/11	12/27/26	100.000	VARIES	6.9292				0.136613	0.137143	0.137688	0.138248	0.138824	49.44	49.84
Morgan Stanley	61745E3Y5	07/29/11	07/29/26	100.000	VARIES	5.4529				0.169211	0.170832	0.172510	0.174245	0.176040	61.22	62.43
Morgan Stanley	61745E4E8	07/29/11	07/29/26	100.000	VARIES	5.4933				0.128481	0.129966	0.131491	0.133057	0.134667	46.98	48.10
Morgan Stanley	61745E4L2	07/29/11	07/29/26	100.000	VARIES	5.5117				0.139316	0.140387	0.141487	0.142618	0.143780	50.68	51.49
Morgan Stanley	61745E4T5	01/13/12	01/13/32	100.000	VARIES	6.1787				0.131527	0.132925	0.134361	0.135837	0.137353	48.03	49.09
Morgan Stanley	61745E5R8	03/15/11	03/15/21	100.000	VARIES	5.2217				0.138097	0.138903	0.139824	0.140774	0.141754	50.15	50.83
Morgan Stanley	61745E5S6	08/22/11	08/22/31	100.000	VARIES	5.6565				0.145377	0.145377	0.145377	0.145377	0.145377	10.76	
Morgan Stanley	61745E5X5	03/22/11	03/22/31	100.000	VARIES	5.8739				0.141085	0.141717	0.142368	0.143036	0.143724	51.07	51.55
Morgan Stanley	61745E5Z0	01/31/12	01/31/32	100.000	VARIES	5.6272				0.160399	0.160608	0.160995	0.161394	0.161804	57.84	58.11
Morgan Stanley	61745E6D8	03/23/11	03/23/26	100.000	VARIES	5.5647				0.136541	0.137024	0.137561	0.138113	0.138681	49.40	49.79
Morgan Stanley	61745E6E6	08/24/11	08/24/23	100.000	VARIES	4.5799				0.154110	0.154274	0.154442	0.154614	0.154701	55.54	55.66
Morgan Stanley	61745E6R7	03/25/11	03/25/31	100.000	VARIES	5.9463				0.128307	0.128162	0.128014	0.127822	0.127626	46.13	46.00
Morgan Stanley	61745E6V8	04/15/10	04/15/25	100.000	VARIES	5.5533				0.147512	0.148498	0.149531	0.150596	0.151692	53.48	54.23
Morgan Stanley	61745E6Y2	08/12/11	08/12/23	100.000	VARIES	5.0167				0.152531	0.152676	0.152855	0.153039	0.153229	54.96	55.09
Morgan Stanley	61745E7E5	08/31/11	08/31/26	100.000	VARIES	5.5216				0.140149	0.140040	0.139929	0.139791	0.139648	50.40	50.31
Morgan Stanley	61745E7K1	03/31/11	04/01/21	100.000	VARIES	5.3224				0.129048	0.128431	0.132113	0.131529	0.135350	47.37	48.51
Morgan Stanley	61745ED65	04/08/11	04/08/26	100.000	VARIES	5.9065				0.148294	0.148294	0.148294	0.148294	0.148294	13.35	
Morgan Stanley	61745EE49	04/15/11	04/15/26	100.000	VARIES	5.7613				0.164156	0.164477	0.164806	0.165146	0.165172	59.21	59.42
Morgan Stanley	61745EF22	04/15/11	04/15/26	100.000	VARIES	5.8397				0.154647	0.155208	0.155784	0.156377	0.156933	55.86	56.28
Morgan Stanley	61745EF63	05/18/10	05/18/25	100.000	VARIES	6.0399				0.170089	0.169732	0.169365	0.168987	0.168192	61.11	60.81
Morgan Stanley	61745EF89	04/15/11	04/15/21	100.000	VARIES	2.2565				0.163994	0.164156	0.164504	0.164862	0.165231	59.09	59.32
Morgan Stanley	61745EF97	08/31/11	08/31/31	100.000	VARIES	5.6735				0.007738	0.007738	0.007738	0.007738	0.007738	0.80	
Morgan Stanley	61745EG62	04/25/11	04/25/23	100.000	VARIES	5.6779				0.140160	0.138522	0.141495	0.139873	0.142907	51.02	51.52
Morgan Stanley	61745EH46	04/26/11	04/26/26	100.000	VARIES	5.7525				0.156323	0.155387	0.156149	0.155202	0.156021	56.87	56.81
Morgan Stanley										0.137457	0.138117	0.140336	0.141063	0.143661	50.49	51.58

* Called in 2021; reportable OID is computed to call date.

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Morgan Stanley	61745EJ28	04/29/11	04/29/26	100.000	VARIABLES	5.7372		0.143242	0.144026	0.145219	0.146447	0.147710	51.83	52.65
Morgan Stanley	61745EJ93	09/09/11	09/09/26	100.000	VARIABLES	5.8527		0.146039	0.147091	0.148174	0.149393	0.150649	53.00	53.84
Morgan Stanley	61745EL58	09/16/11	09/16/31	100.000	VARIABLES	5.8547		0.140415	0.141458	0.142532	0.143324	0.144139	50.96	51.62
Morgan Stanley	61745EM32	09/22/11	09/22/26	100.000	VARIABLES	5.5348		0.138057	0.139033	0.140035	0.141066	0.142125	50.07	50.81
Morgan Stanley	61745EM81	05/17/11	05/17/23	100.000	VARIABLES	5.1511		0.143793	0.143663	0.143522	0.143376	0.143234	51.73	51.63
Morgan Stanley	61745EN64	05/19/11	05/19/26	100.000	VARIABLES	5.5224		0.141048	0.139408	0.142408	0.140782	0.144098	51.24	51.75
Morgan Stanley	61745EN72	09/30/11	09/30/31	100.000	VARIABLES	6.1252		0.141283	0.142408	0.143568	0.144762	0.145994	51.27	52.12
Morgan Stanley	61745EP47	05/12/11	05/12/21	100.000	VARIABLES	1.9923		0.014618					1.91	
Morgan Stanley	61745ER60	05/31/11	05/31/31	100.000	VARIABLES	5.6682		0.137696	0.137938	0.138465	0.139007	0.139564	49.64	49.98
Morgan Stanley	61745ET27	05/31/11	05/31/26	100.000	VARIABLES	5.5394		0.149929	0.150095	0.150265	0.150440	0.150765	54.01	54.14
Morgan Stanley	61745EU66	06/10/11	06/10/26	100.000	VARIABLES	5.3579		0.147015	0.146971	0.146927	0.146882	0.147034	52.92	52.89
Morgan Stanley	61745EV40	06/14/11	06/14/21	100.000	VARIABLES	2.3142		0.015621					2.55	
Morgan Stanley	61745EV65	01/20/09	01/20/24	100.000	VARIABLES	5.9022		0.158363	0.159155	0.159870	0.160607	0.161365	57.40	57.93
Morgan Stanley	61745EW23	06/23/11	06/23/26	100.000	VARIABLES	5.4880		0.132183	0.133622	0.135101	0.136621	0.138345	47.87	48.94
Morgan Stanley	61745EW31	10/27/11	10/27/31	100.000	VARIABLES	6.4618		0.176057	0.176539	0.177037	0.177551	0.178082	63.53	63.89
Morgan Stanley	61745EW49	01/30/09	01/30/24	100.000	VARIABLES	6.4553		0.174161	0.174810	0.175452	0.176115	0.176800	63.01	63.49
Morgan Stanley	61745EX63	06/30/11	06/30/31	100.000	VARIABLES	5.7759		0.138476	0.138804	0.139383	0.139979	0.140591	49.91	50.29
Morgan Stanley	61745EY47	06/30/11	06/30/26	100.000	VARIABLES	5.5720		0.143880	0.144879	0.145905	0.146960	0.147955	51.98	52.72
Morgan Stanley	61745EZ87	07/07/11	07/07/26	100.000	VARIABLES	5.7789		0.149626	0.150649	0.151701	0.152310	0.152937	54.41	54.94
Morgan Stanley	6174824H4	04/30/13	04/28/23	100.000	VARIABLES	3.0093		0.082187	0.082435	0.082709	0.082987	0.083287	29.66	29.86
Morgan Stanley	6174824W1	05/30/13	05/30/28	100.000	VARIABLES	3.5684		0.095734	0.095929	0.096134	0.096343	0.096556	34.51	34.66
Morgan Stanley	617482H23	03/16/12	03/16/27	100.000	VARIABLES	6.4024		0.167137	0.167363	0.167597	0.168095	0.168610	60.26	60.53
Morgan Stanley	617482PU2	12/22/10	12/22/25	100.000	VARIABLES	6.2468		0.163279	0.163964	0.164672	0.165401	0.166153	58.92	59.43
Morgan Stanley	617482RH9	02/28/11	02/27/26	100.000	VARIABLES	5.9551		0.157277	0.157677	0.158088	0.158511	0.159140	56.79	57.12
Morgan Stanley	617482UH5	05/31/11	05/29/26	100.000	VARIABLES	5.3835		0.144768	0.144886	0.145009	0.145134	0.145502	52.15	52.24
Morgan Stanley	617482UY8	06/15/11	06/13/31	100.000	VARIABLES	5.5345		0.137723	0.137732	0.137997	0.138269	0.138549	49.59	49.74
Morgan Stanley	617482VB7	06/30/11	06/30/31	100.000	VARIABLES	5.5330		0.139039	0.139110	0.139182	0.139257	0.139570	50.07	50.12
Morgan Stanley	617482XG4	08/30/11	08/29/31	100.000	VARIABLES	6.1189		0.151122	0.151971	0.151159	0.152009	0.151198	55.32	55.33
Morgan Stanley	61758S260	09/04/14	02/28/22	100.000	0.000	3.2754		0.109914	0.109893	0.113544			40.56	6.59
Morgan Stanley	61758S559	09/02/14	07/03/23	100.000	0.000	3.4567		0.117285	0.119312	0.121374	0.123472	0.125606	43.32	44.83
Morgan Stanley	61758S625	10/03/14	03/31/22	100.000	0.000	3.6906		0.127644	0.130000	0.132399			46.81	11.78
Morgan Stanley	61760E341	06/29/11	06/24/26	100.000	1.000	5.3273		0.225713	0.230986	0.236398	0.241955	0.247660	82.28	86.18
Morgan Stanley	61760QAB0	02/29/12	02/29/32	100.000	VARIABLES	5.1014		0.121218	0.119835	0.122444	0.121076	0.123738	44.14	44.60
Morgan Stanley	61760QAC8	02/29/12	02/29/32	100.000	VARIABLES	5.1025		0.131465	0.129648	0.132137	0.130325	0.132795	47.73	47.98
Morgan Stanley	61760QAG9	03/15/12	03/15/32	100.000	VARIABLES	5.5710		0.132134	0.132650	0.133260	0.133886	0.134530	47.78	48.22
Morgan Stanley	61760QAK0	03/30/12	03/30/32	100.000	VARIABLES	5.8741		0.136136	0.136821	0.137526	0.138251	0.139209	49.26	49.79
Morgan Stanley	61760QAN4	03/30/12	03/30/32	100.000	VARIABLES	6.0912		0.147796	0.148060	0.148332	0.148612	0.149269	53.30	53.54
Morgan Stanley	61760QAP9	03/30/12	03/30/27	100.000	VARIABLES	5.8451		0.142899	0.143948	0.145028	0.146139	0.147472	51.83	52.63
Morgan Stanley	61760QAW4	04/30/12	04/30/32	100.000	VARIABLES	5.9580		0.139655	0.140479	0.141328	0.142201	0.143089	50.53	51.14
Morgan Stanley	61760QBE3	05/21/12	05/21/21	100.000	VARIABLES	3.6559		0.017892					2.50	
Morgan Stanley	61760QBG8	05/16/12	05/16/22	100.000	VARIABLES	3.9371		0.025369	0.025869	0.026378			9.27	3.56
Morgan Stanley	61760QBH6	05/31/12	05/31/27	100.000	VARIABLES	6.1478		0.144102	0.144817	0.146354	0.147938	0.149571	52.08	53.07

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Morgan Stanley	61760QBJ2	05/31/12	05/31/27	100.000	VARIES	6.1478		0.144102	0.144817	0.146354	0.147938	0.149571	52.08	53.07
Morgan Stanley	61760QBY9	10/15/12	10/15/24	100.000	VARIES	4.4801		0.124509	0.124477	0.124456	0.124434	0.124412	44.81	44.80
Morgan Stanley	61760QBZ6	10/10/12	10/10/24	100.000	VARIES	4.6395		0.128863	0.128869	0.128874	0.128876	0.128877	46.39	46.40
Morgan Stanley	61760QCB8	11/28/12	11/28/27	100.000	VARIES	4.4679		0.140036	0.139751	0.139460	0.139162	0.138858	50.34	50.13
Morgan Stanley	61760QCD4	12/28/12	12/28/22	100.000	VARIES	2.1577		0.009305	0.009406	0.009507	0.009610		3.37	3.41
Morgan Stanley	61760QCG7	01/31/13	01/31/23	100.000	VARIES	2.1326		0.010078	0.010186	0.010295	0.010404	0.010515	3.68	3.76
Morgan Stanley	61760QCK8	02/28/13	03/01/23	100.000	VARIES	1.9099		0.009875	0.009969	0.010064	0.010161	0.010258	3.59	3.66
Morgan Stanley	61760QCQ5	06/28/13	06/28/28	100.000	VARIES	3.9696		0.099092	0.099703	0.100381	0.101071	0.101776	35.79	36.27
Morgan Stanley	61760QCS1	06/07/13	06/07/28	100.000	VARIES	4.0272		0.097809	0.098215	0.098949	0.099697	0.100460	35.31	35.79
Morgan Stanley	61760QCT9	06/28/13	06/28/28	100.000	VARIES	4.5851		0.111996	0.112800	0.113701	0.114622	0.115565	40.47	41.10
Morgan Stanley	61760QCV4	06/28/13	06/28/28	100.000	VARIES	4.3010		0.111822	0.112496	0.113185	0.113888	0.114446	40.38	40.88
Morgan Stanley	61760QCW2	06/28/13	06/28/28	100.000	VARIES	4.2811		0.111391	0.112064	0.112752	0.113454	0.114007	40.23	40.72
Morgan Stanley	61760QCY8	07/31/13	07/31/28	100.000	VARIES	4.5084		0.115375	0.116056	0.116752	0.117464	0.118192	41.87	42.38
Morgan Stanley	61760QCZ5	07/31/13	07/31/33	100.000	VARIES	4.4981		0.108538	0.109111	0.109697	0.110297	0.110910	39.35	39.78
Morgan Stanley	61760QDB7	08/19/13	08/19/33	100.000	VARIES	4.7352		0.120504	0.121102	0.121715	0.122311	0.122922	43.65	44.08
Morgan Stanley	61760QDD3	08/19/13	08/19/33	100.000	VARIES	4.5466		0.106924	0.107336	0.107757	0.108352	0.108960	38.68	39.06
Morgan Stanley	61760QDE1	08/28/13	08/28/33	100.000	VARIES	4.4982		0.103639	0.103910	0.104188	0.104710	0.105244	37.43	37.73
Morgan Stanley	61760QDH4	09/06/13	09/06/21	100.000	VARIES	2.3953		0.010723	0.010851				2.65	
Morgan Stanley	61760QDL5	09/26/13	09/26/33	100.000	VARIES	4.6879		0.111561	0.111910	0.112267	0.112754	0.113253	40.29	40.60
Morgan Stanley	61760QDR2	11/27/13	11/27/33	100.000	VARIES	4.4302		0.101890	0.102361	0.102842	0.103568	0.104309	36.80	37.20
Morgan Stanley	61760QEC4	03/31/14	03/31/34	100.000	VARIES	4.3149		0.105330	0.105552	0.105779	0.106011	0.106314	38.00	38.17
Morgan Stanley	61760QEZ3	09/17/14	09/17/34	100.000	VARIES	2.6675		0.010188	0.010323	0.010461	0.010601	0.010742	3.72	3.82
Morgan Stanley	61760QFH2	10/30/14	10/30/24	100.000	VARIES	2.1052		0.056752	0.056960	0.057170	0.057382	0.057596	20.49	20.65
Morgan Stanley	61760QGA6	05/27/15	05/27/30	100.000	VARIES	2.7018		0.008893	0.009014	0.009135	0.009259	0.009384	3.23	3.32
Morgan Stanley	61760QGB4	05/20/15	05/20/25	100.000	VARIES	2.6352		0.008178	0.008286	0.008395	0.008505	0.008618	2.97	3.05
Morgan Stanley	61760QGP3	06/30/15	06/30/22	100.000	VARIES	1.5573		0.010846	0.010798	0.010750			3.90	1.92
Morgan Stanley	61760QGV0	07/31/15	07/31/27	100.000	VARIES	2.7160		0.009245	0.009371	0.009498	0.009627	0.009758	3.39	3.48
Morgan Stanley	61760QGW8	07/31/15	07/31/27	100.000	VARIES	2.7281		0.010313	0.010453	0.010596	0.010741	0.010887	3.78	3.88
Morgan Stanley	61760QHA5	08/28/15	08/28/25	100.000	VARIES	2.5293		0.007846	0.007945	0.008045	0.008147	0.008250	2.87	2.94
Morgan Stanley	61760QHQ0	09/30/15	09/30/22	100.000	VARIES	1.6929		0.009881	0.009964	0.010049	0.010134		3.59	2.72
Morgan Stanley	61760QHT4	10/07/15	10/07/25	100.000	VARIES	2.4403		0.009701	0.009820	0.009940	0.010061	0.010184	3.53	3.62
Morgan Stanley	61760QHZ0	11/10/15	11/10/25	100.000	VARIES	2.5656		0.008721	0.008833	0.008946	0.009061	0.009177	3.17	3.25
Morgan Stanley	61760QJA3	11/25/15	11/25/25	100.000	VARIES	2.4581		0.008657	0.008763	0.008871	0.008980	0.009090	3.14	3.22
Morgan Stanley	61760QJJ4	01/28/16	01/28/23	100.000	VARIES	2.2365	16.13	0.009340	0.009445	0.009550	0.009657	0.009765	3.41	3.49
Morgan Stanley	61760QJK1	02/17/16	02/17/26	100.000	VARIES	2.3885	30.72	0.016930	0.017133	0.017337	0.017544	0.017754	6.19	6.33
Morgan Stanley	61760QJS4	02/24/17	02/24/27	100.000	VARIES	2.8869	20.24	0.013416	0.013610	0.013806	0.014006	0.014208	4.91	5.06
Morgan Stanley	61760QJT2	03/20/17	03/20/27	100.000	VARIES	2.5542	9.96	0.007020	0.007109	0.007200	0.007292	0.007385	2.56	2.63
Morgan Stanley	61760QJV7	03/31/17	03/31/27	100.000	VARIES	2.8769	16.17	0.010981	0.011138	0.011299	0.011461	0.011626	4.01	4.13
Morgan Stanley	61760QKA1	09/30/16	09/30/26	100.000	VARIES	2.5378	28.02	0.017326	0.017546	0.017769	0.017994	0.018223	6.32	6.48
Morgan Stanley	61760QKE3	12/28/16	12/28/26	100.000	VARIES	2.2900	10.75	0.007070	0.007150	0.007232	0.007315	0.007399	2.56	2.62
Morgan Stanley	61760QKF0	12/30/16	12/30/26	100.000	VARIES	2.8667	18.70	0.012147	0.012321	0.012498	0.012677	0.012859	4.40	4.53
Morgan Stanley	61760QKH6	02/21/17	02/21/27	100.000	VARIES	2.7058	10.15	0.006992	0.007087	0.007183	0.007280	0.007379	2.56	2.63

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Morgan Stanley	61760QKK9	06/30/17	06/30/27	100.000	VARIES	2.7385	15.23	0.011067	0.011219	0.011372	0.011528	0.011686	4.01	4.12
Morgan Stanley	61760QKQ6	08/02/17	08/02/27	100.000	VARIES	2.7106	15.80	0.011609	0.011767	0.011926	0.012088	0.012252	4.25	4.37
Morgan Stanley	61760QKR4	09/15/17	09/15/27	100.000	VARIES	2.6232	13.56	0.010327	0.010463	0.010600	0.010739	0.010880	3.77	3.87
Morgan Stanley	61760QKU7	09/29/17	09/29/27	100.000	VARIES	2.7477	13.69	0.010480	0.010624	0.010770	0.010917	0.011067	3.83	3.93
Morgan Stanley	61760QKZ6	03/22/18	03/22/28	100.000	VARIES	3.8651	107.40	0.106937	0.105272	0.107052	0.105368	0.107132	38.74	38.77
Morgan Stanley	61760QLA0	04/03/18	04/03/28	100.000	VARIES	3.1280	7.09	0.006448	0.006549	0.006652	0.006756	0.006861	2.36	2.43
Morgan Stanley	61760QLB8	04/03/18	04/03/28	100.000	VARIES	3.4407	15.60	0.014017	0.014258	0.014503	0.014752	0.015006	5.13	5.31
Morgan Stanley	61760QLC6	05/03/18	05/03/28	100.000	VARIES	3.4370	10.13	0.009358	0.009519	0.009683	0.009849	0.010018	3.42	3.54
Morgan Stanley	61760QLJ1	06/29/18	06/29/23	100.000	VARIES	3.3558	10.24	0.010961	0.011145	0.011332	0.011522	0.011716	3.98	4.11
Morgan Stanley	61760QLM4	06/29/18	06/29/23	100.000	VARIES	3.2564	7.63	0.008440	0.008578	0.008717	0.008859	0.009004	3.06	3.16
Morgan Stanley	61760QLN2	07/31/18	07/31/23	100.000	VARIES	3.2828	7.22	0.008133	0.008267	0.008402	0.008540	0.008680	2.99	3.09
Morgan Stanley	61760QLT9	09/05/18	03/05/21	100.000	VARIES	3.0209	6.39	0.007572					0.48	
Morgan Stanley	61760QLX0	09/26/18	09/26/28	100.000	VARIES	3.8192	6.41	0.006571	0.006696	0.006824	0.006955	0.007087	2.41	2.51
Morgan Stanley	61760QMC5	08/23/19	08/23/21	100.000	VARIES	2.3620	3.51	0.007109	0.007193				1.66	
Morgan Stanley	61760QMF8	11/28/18	11/28/28	100.000	VARIES	3.9167	12.40	0.014819	0.014104	0.013374	0.013636	0.013903	5.16	4.88
Morgan Stanley	61760QMM3	02/25/19	02/25/29	100.000	VARIES	3.3395	10.81	0.014574	0.013523	0.013749	0.013979	0.014212	4.95	5.05
Morgan Stanley	61760QMZ4	06/19/20	06/19/30	100.000	VARIES	1.9060	10.16	0.052390	0.051833	0.051960	0.052139	0.052306	18.75	18.74
Morgan Stanley	61760S134	02/05/14	01/29/21	100.000	0.000	3.2801		0.112511					3.15	
Morgan Stanley	61760S282	03/04/14	02/26/21	100.000	0.000	3.1844		0.108542					5.97	
Morgan Stanley	61760S522	04/03/14	03/31/21	100.000	0.000	3.3225		0.114303					10.17	
Morgan Stanley	61760S613	03/18/14	09/20/21	100.000	0.000	3.4354		0.119100	0.121146				31.22	
Morgan Stanley	61760S621	03/18/14	07/18/22	100.000	0.000	3.7451		0.131596	0.134060	0.136570	0.139128		48.63	27.36
Morgan Stanley	61760S738	05/05/14	10/29/21	100.000	0.000	3.5626		0.124423	0.126639				37.48	
Morgan Stanley	61761JB24	07/06/15	07/06/22	100.000	0.000	3.3973		0.111684	0.113581	0.115510	0.117472		41.22	21.72
Morgan Stanley	61761JDB2	02/20/13	02/18/33	100.000	VARIES	4.5201		0.113124	0.113068	0.113178	0.113292	0.113407	40.72	40.80
Morgan Stanley	61761JGF0	05/08/13	05/06/33	100.000	VARIES	3.9967		0.102382	0.102303	0.102371	0.102440	0.102510	36.84	36.87
Morgan Stanley	61761JGH6	05/30/13	05/31/33	100.000	VARIES	4.3438		0.109843	0.109206	0.109913	0.109421	0.110134	39.98	40.04
Morgan Stanley	61761JGS2	05/24/13	05/24/33	100.000	VARIES	4.1821		0.105693	0.105676	0.105809	0.105944	0.106083	38.05	38.13
Morgan Stanley	61761JHD4	06/28/13	06/28/33	100.000	VARIES	5.2916		0.133310	0.133249	0.133387	0.133528	0.133672	47.98	48.05
Morgan Stanley	61761JHJ1	06/28/13	06/28/21	100.000	0.000	4.0232		0.150663					26.67	
Morgan Stanley	61761JJB6	06/18/13	06/18/32	100.000	VARIES	4.7373		0.122587	0.122555	0.122673	0.122794	0.122918	44.13	44.19
Morgan Stanley	61761JJF7	06/25/13	06/25/21	100.000	0.000	3.9339		0.146358					25.47	
Morgan Stanley	61761JJP5	07/31/13	07/29/33	100.000	VARIES	4.8133		0.122687	0.122617	0.122545	0.122634	0.122725	44.13	44.16
Morgan Stanley	61761JJW0	07/31/13	01/29/21	100.000	0.000	3.5968		0.128216					3.59	
Morgan Stanley	61761JJY6	07/15/13	07/15/33	99.000	VARIES	4.8838		0.126549	0.126569	0.126590	0.126725	0.126863	45.57	45.64
Morgan Stanley	61761JKJ7	08/30/13	02/26/21	100.000	0.000	3.7094		0.133215					7.33	
Morgan Stanley	61761JKL2	08/30/13	08/30/33	100.000	VARIES	5.0532		0.127731	0.127019	0.127703	0.127139	0.127976	46.49	46.54
Morgan Stanley	61761JKY4	09/30/13	09/30/33	100.000	VARIES	4.8148		0.123676	0.123700	0.123725	0.123869	0.124017	44.53	44.59
Morgan Stanley	61761JLU1	09/30/13	09/30/33	100.000	VARIES	4.8742		0.127800	0.127814	0.127829	0.127939	0.128052	46.01	46.06
Morgan Stanley	61761JLY3	10/31/13	10/31/33	100.000	VARIES	4.7082		0.118994	0.118912	0.118829	0.118945	0.119065	42.81	42.81
Morgan Stanley	61761JMC0	10/31/13	10/29/21	100.000	0.000	3.4604		0.122204	0.124318				36.80	
Morgan Stanley	61761JMW6	11/29/13	03/29/22	100.000	0.000	3.7206		0.132960	0.135434	0.137953			48.77	12.14

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Morgan Stanley	61761JM29	12/26/13	06/27/22	100.000	0.000	3.9457		0.144095	0.146938	0.149837			52.41	26.37
Morgan Stanley	61761JNF2	12/26/13	12/27/33	100.000	VARIES	4.7412		0.121198	0.120531	0.121189	0.120645	0.121430	44.12	44.14
Morgan Stanley	61761JRH4	06/30/14	06/30/21	100.000	0.000	3.0261		0.102180					18.29	
Morgan Stanley	61761JVY2	01/30/15	01/29/21	100.000	0.000	2.7901		0.090256					2.53	
Morgan Stanley	61761JWZ8	02/24/15	02/24/23	100.000	0.000	3.1504		0.103925	0.105562	0.107225	0.108914	0.110630	38.13	39.34
Morgan Stanley	61761JXP9	03/03/15	03/03/25	100.000	0.000	3.5983		0.121615	0.123803	0.126030	0.128297	0.130606	44.70	46.32
Morgan Stanley	61761JZB8	06/03/15	06/03/22	100.000	0.000	3.2133		0.106362	0.108071	0.109807			38.69	16.69
Morgan Stanley	61761S331	07/03/14	12/31/21	100.000	0.000	3.3219		0.114290	0.116189				41.37	
Morgan Stanley	61761S679	08/05/14	01/31/22	100.000	0.000	3.4470		0.114932	0.118851	0.118928			43.27	3.57
Morgan Stanley	61762GAM6	11/27/13	05/27/21	100.000	0.000	3.3898		0.119139					17.39	
Morgan Stanley	61762GBE3	03/11/14	03/04/24	100.000	VARIES	3.8517		0.109494	0.109200	0.108852	0.108497	0.108137	39.29	39.04
Morgan Stanley	61762GBF0	03/31/14	03/29/29	100.000	VARIES	4.2966		0.128225	0.128162	0.128099	0.128034	0.127687	46.14	46.07
Morgan Stanley	61762GFA7	10/30/15	10/30/23	100.000	0.000	3.5009		0.115674	0.117698	0.119759	0.121855	0.123988	42.26	43.75
Morgan Stanley	61762P476	08/09/13	08/09/23	100.000	0.000	4.3446		0.163049	0.166591	0.170210	0.173907	0.177685	60.35	63.00
Morgan Stanley	61764C275	11/05/14	04/29/22	100.000	0.000	3.5062		0.119912	0.122014	0.124154			43.81	14.65
Morgan Stanley	61764C622	12/03/14	05/31/22	100.000	0.000	3.3216		0.111166	0.112395	0.114889			40.92	17.23
Morgan Stanley	61764V364	04/06/15	04/05/22	100.000	0.000	2.9611		0.096680	0.098111	0.099564			35.31	9.36
Morgan Stanley	61764V570	04/01/15	11/07/25	100.000	0.000	3.4095		0.114450	0.116401	0.118385	0.120403	0.122456	41.77	43.20
Morgan Stanley	61764V646	05/05/15	11/03/22	100.000	0.000	3.1620		0.104356	0.106006	0.107682	0.109384		38.06	32.83
Morgan Stanley	61764V828	06/03/15	12/05/22	100.000	0.000	3.2131		0.106374	0.108083	0.109820	0.111584		38.69	37.00
Morgan Stanley	61765G309	07/06/15	01/05/23	100.000	0.000	3.3974		0.111675	0.113572	0.115501	0.117463	0.119458	41.22	42.63
Morgan Stanley	61765G564	08/05/15	02/03/23	100.000	0.000	3.4449		0.113492	0.115447	0.117436	0.119459	0.121516	41.79	43.24
Morgan Stanley	61765G804	09/03/15	03/03/23	100.000	0.000	3.4969		0.115520	0.117540	0.119595	0.121686	0.123813	42.43	43.93
Morgan Stanley	61765R271	09/18/15	03/20/23	100.000	0.000	3.6136		0.120088	0.122258	0.124467	0.126716	0.129005	44.06	45.67
Morgan Stanley	61765R438	10/05/15	04/04/23	100.000	0.000	3.3207		0.108743	0.110548	0.112384	0.114249	0.116146	39.79	41.12
Morgan Stanley	61765R669	11/04/15	05/05/23	100.000	0.000	3.3210		0.108173	0.108176	0.111795	0.111798	0.115538	39.69	41.02
Morgan Stanley	61765U175	12/03/15	06/02/23	100.000	0.000	3.3916		0.111452	0.113342	0.115264	0.117219	0.119207	40.57	41.96
Morgan Stanley	61765U381	01/05/16	07/06/23	100.000	0.000	3.3685	181.35	0.108757	0.110589	0.112451	0.114345	0.116271	40.13	41.49
Morgan Stanley	61765U407	01/05/16	07/06/21	100.000	0.000	2.9924	159.73	0.095016	0.096438				17.83	
Morgan Stanley	61765U597	02/03/16	08/03/21	100.000	0.000	3.0506	160.33	0.097106	0.098587				20.85	
Morgan Stanley	61765U787	03/03/16	09/02/21	100.000	0.000	3.1367	162.16	0.100220	0.101792				24.44	
Morgan Stanley	61765U803	03/03/16	09/01/23	100.000	0.000	3.5888	187.39	0.116971	0.119070	0.121206	0.123381	0.125595	43.00	44.55
Morgan Stanley	61766B135	04/05/16	10/04/23	100.000	0.000	3.0621	154.93	0.097516	0.099009	0.100525	0.102064	0.103627	35.64	36.74
Morgan Stanley	61766B168	04/05/16	10/04/23	100.000	0.000	3.0621	154.93	0.097516	0.099009	0.100525	0.102064	0.103627	35.64	36.74
Morgan Stanley	61766B176	04/05/16	10/05/21	100.000	0.000	2.6206	131.34	0.081845	0.082917				22.62	
Morgan Stanley	61766B259	05/04/16	11/03/23	100.000	0.000	3.0362	150.73	0.096581	0.098047	0.099535	0.101046	0.102580	35.20	36.28
Morgan Stanley	61766B309	05/04/16	11/03/21	100.000	0.000	2.5128	123.38	0.078094	0.079076				23.76	
Morgan Stanley	61766B366	06/03/16	12/05/23	100.000	0.000	3.0194	147.06	0.095999	0.097448	0.098920	0.100413	0.101929	34.90	35.96
Morgan Stanley	61766B408	06/03/16	12/03/21	100.000	0.000	2.6240	126.77	0.081961	0.083037				27.40	
Morgan Stanley	61766B564	07/06/16	01/03/24	100.000	0.000	2.7558	130.64	0.085386	0.086563	0.087755	0.088964	0.090190	31.37	32.24
Morgan Stanley	61766B598	07/06/16	01/04/22	100.000	0.000	2.5838	122.07	0.079523	0.080550	0.081591			29.18	0.24
Morgan Stanley	61766F250	11/03/16	05/03/24	100.000	0.000	2.9896	131.45	0.093510	0.094908	0.096326	0.097766	0.099228	34.08	35.10

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Morgan Stanley	61766F466	12/05/16	06/05/24	100.000	0.000	3.5039	151.97	0.111838	0.113797	0.115791	0.117820	0.119884	40.72	42.16
Morgan Stanley	61766F839	02/03/17	02/03/22	100.000	0.000	3.0758	126.82	0.095071	0.096533	0.098018			34.92	3.14
Morgan Stanley	61766V578	04/05/17	10/04/23	100.000	0.000	3.3161	130.89	0.103344	0.105057	0.106799	0.108570	0.110370	37.81	39.08
Morgan Stanley Finance	61766V867	05/03/17	11/03/23	100.000	0.000	3.2047	123.47	0.099498	0.101093	0.102713	0.104358	0.106031	36.29	37.47
Morgan Stanley Finance	61766W352	06/05/17	12/05/23	100.000	0.000	3.0702	115.00	0.094881	0.096337	0.097816	0.099318	0.100843	34.50	35.56
Morgan Stanley Finance	61766X459	09/06/17	03/05/24	100.000	0.000	3.0212	104.69	0.091814	0.093201	0.094609	0.096038	0.097489	33.63	34.65
Morgan Stanley Finance	61766X483	09/06/17	09/06/23	100.000	0.000	2.9385	101.70	0.089091	0.090400	0.091728	0.093076	0.094443	32.61	33.58
Morgan Stanley Finance	61766X822	10/04/17	10/04/23	100.000	0.000	2.9409	99.29	0.089170	0.090482	0.091812	0.093162	0.094532	32.57	33.53
Morgan Stanley Finance	61766X848	10/04/17	10/04/23	100.000	0.000	2.9409	99.29	0.089170	0.090482	0.091812	0.093162	0.094532	32.57	33.53
Morgan Stanley	61766YAB7	05/25/16	05/25/26	100.000	VARIABLES	2.2927	15.41	0.009217	0.009323	0.009430	0.009538	0.009647	3.34	3.42
Morgan Stanley	61766YAD3	05/25/16	05/25/23	100.000	VARIABLES	1.9635	12.88	0.007855	0.007932	0.008010	0.008088	0.008168	2.85	2.90
Morgan Stanley	61766YAN1	09/30/16	09/30/26	100.000	VARIABLES	2.2435	13.52	0.008645	0.008742	0.008840	0.008939	0.009039	3.15	3.22
Morgan Stanley Finance	61766YDX6	06/18/19	07/19/21	100.000	0.000	2.7205	42.40	0.077820	0.078879				15.60	
Morgan Stanley Finance	61766YEC1	07/03/19	07/01/21	100.000	0.000	2.3707	35.85	0.068215					12.28	
Morgan Stanley	61767BAA8	02/22/16	02/23/26	100.000	VARIABLES	3.7844	185.06	0.106576	0.106753	0.106802	0.106852	0.106903	38.43	38.47
Morgan Stanley Finance	61768C2K2	05/30/18	05/29/26	100.000	0.000	4.0544	109.42	0.124496	0.127020	0.129595	0.132222	0.134903	45.44	47.30
Morgan Stanley Finance	61768C2X4	05/23/18	05/20/21	100.000	0.000	3.6531	98.95	0.111053					15.44	
Morgan Stanley Finance	61768C3D7	06/04/18	06/04/21	100.000	0.000	3.3961	90.61	0.102622					15.70	
Morgan Stanley Finance	61768C3H8	06/29/18	07/01/25	100.000	0.000	4.0272	105.06	0.123620	0.126109	0.128648	0.131239		44.95	46.78
Morgan Stanley Finance	61768C4D6	06/05/18	06/04/21	100.000	0.000	3.3960	90.50	0.102611					15.70	
Morgan Stanley Finance	61768C4E4	06/20/18	06/18/21	100.000	0.000	3.4825	91.31	0.105437					17.61	
Morgan Stanley Finance	61768C4F1	06/20/18	06/18/21	100.000	0.000	3.4825	91.31	0.105437					17.61	
Morgan Stanley Finance	61768C4Q7	06/29/18	06/30/23	100.000	0.000	3.7636	97.93	0.114770	0.116930	0.119130	0.121372	0.123656	41.71	43.29
Morgan Stanley Finance	61768C5E3	06/20/18	06/18/21	100.000	0.000	3.4825	91.31	0.105437					17.61	
Morgan Stanley Finance	61768C5F0	06/28/18	06/30/21	100.000	0.000	3.4856	90.55	0.105579					18.90	
Morgan Stanley Finance L	61768C5S2	07/31/18	07/31/25	100.000	0.000	4.0045	100.71	0.120416	0.122827	0.125286	0.127795	0.130354	44.52	46.32
Morgan Stanley Finance	61768C6X0	07/26/18	07/28/21	100.000	0.000	3.4862	87.66	0.103791	0.105600				21.81	
Morgan Stanley Finance	61768C6Y8	07/26/18	07/28/21	100.000	0.000	3.4862	87.66	0.103791	0.105600				21.81	
Morgan Stanley Finance	61768C6Z5	07/26/18	07/28/21	100.000	0.000	3.4862	87.66	0.103791	0.105600				21.81	
Morgan Stanley Finance	61768C7D3	07/17/18	07/17/23	100.000	2.500	3.7523	93.78	0.106967	0.108974	0.108398	0.110432	0.109905	39.10	39.64
Morgan Stanley Finance	61768C7J0	07/18/18	07/16/21	100.000	0.000	3.4782	88.27	0.103496	0.105296				20.51	
Morgan Stanley Finance	61768CA56	02/07/18	02/04/21	100.000	0.000	2.9301	88.03	0.087509					2.89	
Morgan Stanley	61768CAV9	10/31/16	10/31/23	100.000	0.000	2.9263	128.79	0.091302	0.092638	0.093993	0.095368	0.096764	33.27	34.25
Morgan Stanley Finance	61768CB63	03/05/18	03/04/21	100.000	0.000	3.1415	91.99	0.094327					5.94	
Morgan Stanley Finance	61768CB89	02/28/18	03/03/26	100.000	0.000	3.7712	112.06	0.115072	0.117241	0.119452	0.121704	0.123999	42.33	43.94
Morgan Stanley Finance	61768CE78	03/02/18	03/04/21	100.000	0.000	3.1690	93.11	0.095242					6.00	
Morgan Stanley Finance	61768CG27	02/28/18	02/24/21	100.000	0.000	3.0750	90.62	0.092156					4.88	
Morgan Stanley Finance	61768CH42	03/29/18	03/31/25	100.000	0.000	3.8850	111.91	0.118827	0.121135	0.123488	0.125887	0.128333	43.62	45.33
Morgan Stanley Finance	61768CH75	03/14/18	03/12/21	100.000	0.000	3.2612	94.74	0.098201					6.97	
Morgan Stanley Finance	61768CH91	03/29/18	10/01/25*	100.000	0.000	3.9182	112.91	0.119954					10.68*	
Morgan Stanley Finance	61768CL47	03/29/18	03/30/23	100.000	0.000	3.6383	104.50	0.110609	0.112622	0.114670	0.116756	0.118880	40.55	42.04
Morgan Stanley Finance	61768CM38	03/28/18	03/26/21	100.000	0.000	3.4041	97.62	0.102864					8.74	

* Called in 2021; reportable OID is computed to call date.

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Name of Issuer	CUSIP No.	Issue Date	Maturity Date	Issue Price (Percent of Principal Amount)	Annual Stated Interest Rate	Yield	TOTAL OID to 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
Morgan Stanley Finance	61768CMZ7	07/31/17	07/29/22	100.000	0.000	2.8125	100.23	0.084948	0.086142	0.087354	0.088582			31.16	18.39
Morgan Stanley Finance	61768CN45	03/29/18	07/01/21	100.000	0.000	3.4534	98.98	0.105424						18.98	
Morgan Stanley Finance	61768CN52	03/28/18	03/26/21	100.000	0.000	3.4041	97.62	0.102864						8.74	
Morgan Stanley Finance	61768CNA1	07/31/17	07/29/22	100.000	0.000	2.8126	100.23	0.084951	0.086145	0.087357	0.088585			31.16	18.39
Morgan Stanley Finance	61768CNB9	08/01/17	02/01/22	100.000	0.000	2.7076	96.26	0.081530	0.082634	0.083753				29.88	2.51
Morgan Stanley Finance	61768CPJ0	08/28/17	08/28/24*	100.000	0.000	3.1530	110.23	0.096200	0.097717					22.88*	
Morgan Stanley Finance	61768CQ75	04/05/18	04/01/21	100.000	0.000	3.3668	95.80	0.101625						9.15	
Morgan Stanley Finance	61768CQT7	09/29/17	03/31/23	100.000	0.000	2.8669	97.13	0.086743	0.087987	0.089248	0.090527	0.091825		31.68	32.59
Morgan Stanley Finance	61768CR58	04/18/18	04/16/21	100.000	0.000	3.3291	93.38	0.100413						10.54	
Morgan Stanley Finance	61768CR66	04/18/18	04/16/21	100.000	0.000	3.3291	93.38	0.100413						10.54	
Morgan Stanley Finance	61768CR74	04/18/18	04/16/21	100.000	0.000	3.3291	93.38	0.100413						10.54	
Morgan Stanley Finance	61768CR82	04/04/18	07/08/21	100.000	0.000	3.3930	96.68	0.101703	0.103429					19.33	
Morgan Stanley Finance	61768CRZ2	10/31/17	10/31/23	100.000	0.000	2.9977	98.92	0.091045	0.092410	0.093795	0.095201	0.096628		33.19	34.19
Morgan Stanley Finance	61768CSH1	10/30/17	10/28/32	100.000	0.000	3.7753	120.49	0.104615	0.106590	0.104903	0.106884	0.105378		38.03	38.15
Morgan Stanley Finance	61768CSS7	10/31/17	10/31/22	100.000	0.000	2.8463	93.73	0.086060	0.087285	0.088527	0.089787			31.35	26.70
Morgan Stanley	61768CST5	12/08/17	06/10/24	100.000	0.000	3.1083	99.13	0.094727	0.096200	0.097695	0.099213	0.100755		34.43	35.51
Morgan Stanley Finance	61768CSU2	11/30/17	11/29/24	100.000	0.000	3.1215	100.33	0.095143	0.096628	0.098136	0.099668	0.101223		34.61	35.70
Morgan Stanley Finance	61768CTF4	11/30/17	05/30/25*	100.000	0.000	3.2698	105.30	0.100109	0.101746	0.103410				33.44*	
Morgan Stanley Finance	61768CTQ0	11/30/17	12/03/25	100.000	0.000	3.2697	105.29	0.100134	0.101771	0.103435	0.105126	0.106845		36.44	37.64
Morgan Stanley Finance	61768CUZ8	12/27/17	12/27/24	100.000	0.000	3.2580	102.21	0.099712	0.101337	0.102987	0.104665	0.106370		36.20	37.39
Morgan Stanley Finance	61768CV46	04/25/18	04/26/21	100.000	0.000	3.4324	95.66	0.103822						11.94	
Morgan Stanley Finance	61768CV53	04/30/18	04/29/21	100.000	0.000	3.4816	96.56	0.105418						12.44	
Morgan Stanley Finance	61768CVP9	12/29/17	06/30/23	100.000	0.000	3.0395	94.91	0.092436	0.093840	0.095267	0.096714	0.098184		33.53	34.56
Morgan Stanley Finance	61768CVQ7	12/29/17	06/30/23	100.000	0.000	3.0395	94.91	0.092436	0.093840	0.095267	0.096714	0.098184		33.53	34.56
Morgan Stanley Finance	61768CVR5	12/08/17	06/10/24	100.000	0.000	3.1083	99.13	0.094727	0.096200	0.097695	0.099213	0.100755		34.43	35.51
Morgan Stanley Finance	61768CWE3	12/29/17	12/31/25	100.000	0.000	3.3131	103.80	0.101574	0.103257	0.104968	0.106706	0.108474		36.87	38.10
Morgan Stanley Finance	61768CWL7	12/18/17	06/18/25	100.000	0.000	3.2094	101.50	0.098086	0.099660	0.101259	0.102884	0.104535		35.64	36.79
Morgan Stanley Finance	61768CX28	05/30/18	05/30/25	100.000	0.000	3.9488	106.44	0.120953	0.123341	0.125776	0.128259	0.130792		44.12	45.88
Morgan Stanley Finance	61768CXC6	01/31/18	01/30/25	100.000	0.000	3.4110	103.80	0.103109	0.104868	0.106656	0.108475	0.110325		37.97	39.28
Morgan Stanley Finance	61768CXJ1	01/31/18	07/31/23	100.000	0.000	3.3080	100.54	0.099743	0.101393	0.103070	0.104775	0.106508		36.71	37.93
Morgan Stanley Finance	61768CXP7	01/31/18	07/31/25*	100.000	0.000	3.4534	105.15	0.104499						2.93*	
Morgan Stanley Finance	61768CXW2	01/31/18	07/31/25	100.000	0.000	3.4534	105.15	0.104499	0.106303	0.108139	0.110006	0.111906		38.49	39.83
Morgan Stanley Finance	61768CXY8	01/31/18	02/01/24	100.000	0.000	3.3672	102.42	0.101684	0.103396	0.105137	0.106907	0.108707		37.43	38.70
Morgan Stanley Finance	61768CY35	05/23/18	05/21/21	100.000	0.000	3.6531	98.95	0.111065						15.55	
Morgan Stanley Finance	61768CY43	05/23/18	05/21/21	100.000	0.000	3.6531	98.95	0.111065						15.55	
Morgan Stanley Finance	61768CY92	05/30/18	05/27/21	100.000	0.000	3.4134	91.50	0.103161						15.06	
Morgan Stanley Finance	61768CYW1	01/31/18	01/31/23	100.000	0.000	3.2187	97.72	0.096839	0.098397	0.099981	0.101590	0.103225		35.62	36.77
Morgan Stanley Finance	61768CZ59	05/31/18	11/30/23	100.000	0.000	3.6409	97.83	0.110684	0.112699	0.114751	0.116840	0.118967		40.34	41.82
Morgan Stanley Finance	61768CZ91	05/30/18	11/28/25*	100.000	0.000	4.0016	107.93	0.122704						18.04*	
Morgan Stanley Finance	61768CZF7	02/28/18	02/27/25	100.000	0.000	3.6613	108.64	0.111348	0.113386	0.115462	0.117576	0.119728		40.96	42.48
Morgan Stanley Finance	61768CZL4	02/07/18	02/05/21	100.000	0.000	2.9301	88.04	0.087517						2.98	
Morgan Stanley Finance	61768D8A6	05/31/19	03/03/23	100.000	0.000	2.9097	46.94	0.083820	0.085040	0.086277	0.087532	0.088805		30.68	31.58

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
Morgan Stanley Finance	61768D8H1	06/05/19	12/06/21	100.000	0.000	2.6443	42.18	0.076411	0.077421						25.78	
Morgan Stanley Finance	61768D8J7	06/05/19	06/03/22	100.000	0.000	2.6953	43.01	0.077926	0.078977	0.080041					28.30	12.17
Morgan Stanley Finance	61768DAR6	08/31/18	09/03/25	100.000	0.000	3.9373	95.41	0.118278	0.120607	0.122981	0.125402	0.127871			43.55	45.29
Morgan Stanley Finance	61768DAV7	08/29/18	08/27/21	100.000	0.000	3.3880	81.78	0.100635	0.102339						24.06	
Morgan Stanley Finance	61768DAW5	08/29/18	08/27/21	100.000	0.000	3.3880	81.78	0.100635	0.102339						24.06	
Morgan Stanley Finance	61768DAX3	08/29/18	08/27/21	100.000	0.000	3.3880	81.78	0.100635	0.102339						24.06	
Morgan Stanley Finance	61768DBS3	08/07/18	08/07/23	100.000	0.000	3.7613	93.58	0.112563	0.114680	0.116837	0.119034	0.121273			41.52	43.10
Morgan Stanley Finance	61768DBW4	08/09/18	08/11/25	100.000	0.000	3.9321	97.76	0.118098	0.120420	0.122787	0.125201	0.127663			43.59	45.32
Morgan Stanley Finance	61768DBX2	08/29/18	08/29/23	100.000	0.000	3.6325	87.88	0.108437	0.110396	0.112412	0.114442	0.116532			39.88	41.34
Morgan Stanley Finance	61768DDL6	09/28/18	09/30/25	100.000	0.000	4.1262	96.68	0.124400	0.126967	0.129586	0.132259	0.134988			45.72	47.62
Morgan Stanley Finance	61768DEW1	09/27/18	09/29/21	100.000	0.000	3.5590	83.08	0.106108	0.107996						28.78	
Morgan Stanley Finance	61768DFB6	09/26/18	09/24/21	100.000	0.000	3.5813	83.72	0.106779	0.108691						28.43	
Morgan Stanley Finance	61768DFQ3	10/31/18	10/30/25	100.000	0.000	4.1832	94.03	0.126231	0.128871	0.131566	0.134318	0.137128			46.24	48.20
Morgan Stanley Finance	61768DFW0	11/05/18	11/04/21	100.000	0.000	3.6429	80.97	0.108758	0.110739						33.31	
Morgan Stanley Finance	61768DFZ3	10/26/18	10/26/21	100.000	0.000	3.6548	82.22	0.109147	0.111142						32.56	
Morgan Stanley Finance	61768DGC3	10/26/18	10/26/21	100.000	0.000	3.6548	82.22	0.109147	0.111142						32.56	
Morgan Stanley Finance	61768DH40	03/05/19	03/04/24	100.000	0.000	3.5292	65.86	0.103306	0.105129	0.106984	0.108872	0.110793			37.95	39.30
Morgan Stanley Finance	61768DH57	02/28/19	03/02/22	100.000	0.000	3.1591	59.46	0.092009	0.093462	0.094939					33.73	5.79
Morgan Stanley Finance	61768DHD0	10/16/18	01/14/21	100.000	0.000	3.4749	79.10	0.102509							1.33	
Morgan Stanley Finance	61768DHE8	10/31/18	05/01/23	100.000	VARIES	3.8571	85.93	0.113457	0.115645	0.116807	0.119060	0.120288			41.44	42.67
Morgan Stanley Finance	61768DHG3	10/16/18	10/15/21	100.000	0.000	3.5937	81.87	0.107184	0.109110						30.79	
Morgan Stanley Finance	61768DHK4	10/22/18	10/20/23	100.000	0.000	3.9969	90.66	0.120145	0.122546	0.124995	0.127493	0.130041			44.03	45.81
Morgan Stanley Finance	61768DHP3	10/16/18	10/14/22	100.000	0.000	3.7996	86.72	0.113774	0.115936	0.118138	0.120383				41.68	33.84
Morgan Stanley Finance	61768DJG1	10/24/18	10/21/21	100.000	0.000	3.6547	82.44	0.109114	0.111108						32.00	
Morgan Stanley Finance	61768DJJ5	10/25/18	10/27/21	100.000	0.000	3.6694	82.67	0.109639	0.111650						32.82	
Morgan Stanley Finance	61768DKG9	11/30/18	12/03/25	100.000	0.000	4.2632	92.02	0.128893	0.131640	0.134446	0.137312	0.140239			47.05	49.08
Morgan Stanley Finance	61768DQA6	12/05/18	12/03/21	100.000	0.000	3.7382	79.80	0.111799	0.113889						37.49	
Morgan Stanley Finance	61768DQE8	12/05/18	12/05/23	100.000	0.000	4.0845	87.43	0.123014	0.125527	0.128090	0.130706	0.133376			44.87	46.72
Morgan Stanley Finance	61768DQT5	11/21/18	11/19/21	100.000	0.000	3.6635	79.69	0.109405	0.111409						35.15	
Morgan Stanley Finance	61768DRL1	11/21/18	11/18/21	100.000	0.000	3.6635	79.69	0.109393	0.111397						35.04	
Morgan Stanley Finance	61768DRQ0	11/26/18	11/26/21	100.000	0.000	3.6347	78.50	0.108505	0.110477						35.62	
Morgan Stanley Finance	61768DZW8	02/28/19	02/29/24	100.000	0.000	3.4964	65.95	0.102314	0.104093	0.105922	0.107764	0.109658			37.60	38.92
Morgan Stanley Finance	61768J441	11/03/17	11/03/23	100.000	0.000	2.9727	97.79	0.090218	0.091559	0.092920	0.094301	0.095703			32.88	33.86
Morgan Stanley Finance	61768J458	11/03/17	11/05/24	100.000	0.000	3.0987	102.11	0.094409	0.095872	0.097357	0.098866	0.100397			34.42	35.49
Morgan Stanley Finance	61768J854	12/05/17	09/03/21	100.000	0.000	2.7004	85.94	0.080743	0.081833						19.74	
Morgan Stanley Finance	61768J870	12/05/17	12/04/24	100.000	0.000	3.1714	101.51	0.096808	0.098343	0.099902	0.101486	0.103096			35.21	36.34
Morgan Stanley Finance	61768K562	01/03/18	01/04/22	100.000	0.000	2.8170	87.37	0.083924	0.085106	0.086304					30.85	0.26
Morgan Stanley Finance	61768M576	03/05/18	03/05/25	100.000	0.000	3.7266	109.87	0.113528	0.115644	0.117799	0.119994	0.122229			41.75	43.32
Morgan Stanley Finance	61768M584	03/05/18	03/03/23	100.000	0.000	3.4611	101.73	0.104735	0.106547	0.108391	0.110267	0.112175			38.46	39.80
Morgan Stanley Finance	61768M592	03/05/18	03/03/22	100.000	0.000	3.3336	97.83	0.100561	0.102237	0.103941					36.90	6.44
Morgan Stanley Finance	61768P124	04/04/18	04/05/22	100.000	0.000	3.4793	99.23	0.105363	0.107196	0.109061					38.58	10.25
Morgan Stanley Finance	61768P157	04/05/18	04/03/25	100.000	0.000	3.8093	108.93	0.116256	0.118470	0.120727	0.123026	0.125369			42.64	44.28

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
Morgan Stanley Finance	61768P173	04/05/18	04/07/21	100.000	0.000	3.3669	95.80	0.101684							9.76	
Morgan Stanley Finance	61768P496	04/04/18	04/01/21	100.000	0.000	3.3669	95.90	0.101639							9.15	
Morgan Stanley Finance	61768P702	05/03/18	05/05/21	100.000	0.000	3.4039	94.01	0.102896							12.76	
Morgan Stanley Finance	61768Q601	07/05/18	07/05/22	100.000	0.000	3.6810	95.03	0.109987	0.112011	0.114072	0.116172			40.68	21.37	
Morgan Stanley Finance	61768Q619	07/05/18	07/05/22	100.000	0.000	3.6810	95.03	0.109987	0.112011	0.114072	0.116172			40.68	21.37	
Morgan Stanley Finance	61768R187	08/03/18	08/04/21	100.000	0.000	3.5287	88.02	0.105132	0.106987					22.73		
Morgan Stanley Finance	61768R435	09/06/18	09/03/21	100.000	0.000	3.3743	80.74	0.100190	0.101880					24.55		
Morgan Stanley Finance	61768R583	08/15/18	08/14/25	100.000	0.000	3.9076	96.42	0.117268	0.119559	0.121895	0.124277	0.126705		43.26	44.97	
Morgan Stanley Finance	61768R591	08/15/18	08/15/24	100.000	0.000	3.7617	92.69	0.112579	0.114696	0.116853	0.119051	0.121290		41.49	43.07	
Morgan Stanley Finance	61768R781	10/03/18	10/04/23	100.000	0.000	3.8198	88.69	0.114460	0.116646	0.118874	0.121145	0.123458		41.98	43.60	
Morgan Stanley Finance	61768R799	10/03/18	10/05/21	100.000	0.000	3.5187	81.48	0.104823	0.106667					29.05		
Morgan Stanley Finance	61768T357	11/05/18	11/03/21	100.000	0.000	3.6428	80.96	0.108742	0.110723					33.20		
Morgan Stanley Finance	61768T381	11/05/18	11/05/25	100.000	0.000	4.2534	95.02	0.128526	0.131259	0.134050	0.136901	0.139813		47.07	49.09	
Morgan Stanley Finance	61768T613	12/05/18	12/03/21	100.000	0.000	3.7382	79.80	0.111799	0.113889					37.49		
Morgan Stanley Finance	61768X101	03/05/19	03/03/23	100.000	0.000	3.3204	61.88	0.096887	0.098496	0.100131	0.101794	0.103484		35.55	36.74	
Morgan Stanley Finance	61768Y299	06/05/19	06/05/24	100.000	0.000	2.9744	47.53	0.086365	0.087649	0.088953	0.090275	0.091618		31.39	32.33	
Morgan Stanley Finance	61768Y307	06/05/19	03/05/24	100.000	0.000	2.9394	47.00	0.084685	0.085929	0.087192	0.088474	0.089774		31.00	31.92	
Morgan Stanley Finance	61768Y356	06/05/19	06/03/22	100.000	0.000	2.6952	43.00	0.077923	0.078974	0.080038				28.30	12.17	
Morgan Stanley Finance	61768Y679	07/03/19	07/06/22	100.000	0.000	2.4288	36.74	0.069129	0.069969	0.070819	0.071679			25.33	13.26	
Morgan Stanley Finance	61768Y687	07/03/19	07/06/23	100.000	0.000	2.5444	38.51	0.072503	0.073426	0.074360	0.075306	0.076264		26.59	27.27	
Morgan Stanley Finance	61769H2F1	12/27/19	12/27/24	100.000	0.000	2.5252	25.70	0.071926	0.072834	0.073753	0.074684	0.075627		26.06	26.73	
Morgan Stanley Finance	61769H2G9	12/26/19	12/24/26*	100.000	0.000	2.7295	27.87	0.077890	0.078953					27.61*		
Morgan Stanley Finance	61769H2L8	01/02/20	01/02/24	100.000	0.000	2.2779	22.85	0.063997	0.064726	0.065463	0.066208	0.066962		23.43	23.97	
Morgan Stanley Finance	61769H2N4	01/02/20	01/02/25	100.000	0.000	2.3600	23.67	0.066330	0.067113	0.067905	0.068706	0.069517		24.30	24.88	
Morgan Stanley Finance	61769H2P9	01/02/20	01/02/25	100.000	0.000	2.3600	23.67	0.066330	0.067113	0.067905	0.068706	0.069517		24.30	24.88	
Morgan Stanley Finance	61769H2Q7	01/02/20	01/02/25*	100.000	0.000	2.3600	23.67	0.066330	0.067113					0.27*		
Morgan Stanley Finance	61769H2T1	12/18/19	12/17/26	100.000	0.000	2.5573	26.69	0.072860	0.073792	0.074736	0.075691	0.076659		26.42	27.10	
Morgan Stanley Finance	61769H2Y0	12/26/19	12/24/26	100.000	0.000	2.7295	27.87	0.077890	0.078953	0.080031	0.081123	0.082230		28.25	29.02	
Morgan Stanley Finance	61769H2Z7	12/26/19	12/24/26*	100.000	0.000	2.7295	27.87	0.077890	0.078953					27.61*		
Morgan Stanley Finance	61769H3A1	12/26/19	12/24/26*	100.000	0.000	2.7295	27.87	0.077890	0.078953					27.61*		
Morgan Stanley Finance	61769H3B9	12/26/19	06/25/24	100.000	0.000	2.4842	25.35	0.070725	0.071603	0.072493	0.073393	0.074305		25.63	26.27	
Morgan Stanley Finance	61769H3D5	12/27/19	06/26/24	100.000	0.000	2.4842	25.28	0.070724	0.071603	0.072492	0.073393	0.074304		25.63	26.27	
Morgan Stanley Finance	61769H4T9	12/27/19	01/02/24	100.000	0.000	2.4620	25.05	0.069254	0.070107	0.070970	0.071844	0.072728		25.39	26.02	
Morgan Stanley Finance	61769H4W2	12/27/19	01/02/24	100.000	0.000	2.4620	25.05	0.069254	0.070107	0.070970	0.071844	0.072728		25.39	26.02	
Morgan Stanley Finance	61769H5G6	12/18/19	06/17/21	100.000	0.000	2.0224	21.07	0.057317						9.51		
Morgan Stanley Finance	61769H6P5	02/05/20	02/05/25*	100.000	0.000	1.9970	18.16	0.056026	0.056586					2.07*		
Morgan Stanley Finance	61769H6T7	01/23/20	01/22/27	100.000	0.000	2.5533	24.12	0.071827	0.072744	0.073673	0.074613	0.075566		26.32	26.99	
Morgan Stanley Finance	61769H6W0	01/31/20	01/31/25	100.000	0.000	2.1858	20.20	0.061381	0.062052	0.062730	0.063416	0.064109		22.42	22.91	
Morgan Stanley Finance	61769H6X8	01/31/20	01/31/25	100.000	0.000	2.1858	20.20	0.061381	0.062052	0.062730	0.063416	0.064109		22.42	22.91	
Morgan Stanley Finance	61769H7K5	01/31/20	02/02/27	100.000	0.000	2.4454	22.61	0.068767	0.069608	0.070459	0.071321	0.072193		25.16	25.78	
Morgan Stanley Finance	61769H7L3	01/31/20	02/02/27	100.000	0.000	2.4454	22.61	0.068767	0.069608	0.070459	0.071321	0.072193		25.16	25.78	
Morgan Stanley Finance	61769H7M1	01/31/20	02/02/27	100.000	0.000	2.4454	22.61	0.068767	0.069608	0.070459	0.071321	0.072193		25.16	25.78	

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Morgan Stanley Finance	61769H7N9	01/31/20	02/02/27	100.000	0.000	2.4454	22.61	0.068767	0.069608	0.070459	0.071321	0.072193	25.16	25.78
Morgan Stanley Finance	61769H7Q2	02/05/20	02/05/25	100.000	0.000	1.9970	18.16	0.056026	0.056586	0.057151	0.057722	0.058298	20.43	20.84
Morgan Stanley Finance	61769HA47	10/31/19	11/02/26*	100.000	0.000	2.7148	32.06	0.077483	0.078535				23.51*	
Morgan Stanley Finance	61769HA54	10/31/19	11/02/26*	100.000	0.000	2.7148	32.06	0.077483	0.078535				23.51*	
Morgan Stanley Finance	61769HAG0	06/05/19	12/03/21	100.000	0.000	2.6443	42.18	0.076395	0.077405				25.54	
Morgan Stanley Finance	61769HAH8	06/05/19	06/05/24	100.000	0.000	2.9744	47.53	0.086364	0.087649	0.088952	0.090275	0.091618	31.39	32.33
Morgan Stanley Finance	61769HAP0	05/31/19	05/31/24	100.000	0.000	3.0990	50.00	0.090146	0.091543	0.092961	0.094402	0.095865	32.79	33.82
Morgan Stanley Finance	61769HAQ8	06/05/19	12/06/22	100.000	0.000	2.7658	44.15	0.080066	0.081174	0.082296	0.083434		29.08	27.77
Morgan Stanley Finance	61769HAR6	06/05/19	06/05/24	100.000	0.000	2.9744	47.53	0.086364	0.087649	0.088952	0.090275	0.091618	31.39	32.33
Morgan Stanley Finance	61769HB87	10/30/19	05/02/24	100.000	0.000	2.3725	27.98	0.067484	0.068284	0.069094	0.069914	0.070743	24.53	25.12
Morgan Stanley Finance	61769HCK9	05/24/19	05/26/22	100.000	0.000	2.9183	47.55	0.084677	0.085913	0.087166			30.79	12.64
Morgan Stanley Finance	61769HDG7	06/03/19	06/03/24	100.000	0.000	3.3497	53.83	0.097802	0.099440	0.101105	0.102799	0.104520	35.60	36.80
Morgan Stanley Finance	61769HDQ5	06/28/19	06/30/26*	100.000	0.000	2.8412	43.47	0.082347					14.74*	
Morgan Stanley Finance	61769HDR3	07/03/19	07/03/24*	100.000	0.000	2.6772	40.54	0.076370	0.077392				13.93*	
Morgan Stanley Finance	61769HE43	10/25/19	10/25/24	100.000	0.250	2.3773	28.35	0.067449	0.068168	0.068896	0.069633	0.070378	24.51	25.03
Morgan Stanley Finance	61769HE68	10/31/19	11/02/26*	100.000	0.000	2.7148	32.06	0.077483	0.078535				23.51*	
Morgan Stanley Finance	61769HEN1	06/28/19	12/30/22	100.000	0.000	2.4358	37.19	0.070173	0.071028	0.071893	0.072768		25.42	25.97
Morgan Stanley Finance	61769HEQ4	07/03/19	12/31/21	100.000	0.000	2.4181	36.58	0.069622	0.070463				25.15	
Morgan Stanley Finance	61769HER2	07/03/19	07/01/22	100.000	0.000	2.4284	36.73	0.069934	0.070783	0.071643			25.33	12.90
Morgan Stanley Finance	61769HET8	06/28/19	06/28/24	100.000	0.000	2.6301	40.20	0.075980	0.076979	0.077991	0.079017	0.080056	27.54	28.27
Morgan Stanley Finance	61769HFS9	07/03/19	07/03/24	100.000	0.000	2.6772	40.54	0.076370	0.077392	0.078428	0.079478	0.080542	28.04	28.80
Morgan Stanley Finance	61769HFT7	07/03/19	01/03/23	100.000	0.000	2.4864	37.62	0.070794	0.071674	0.072565	0.073467	0.074380	25.96	26.61
Morgan Stanley Finance	61769HH32	11/27/19	08/27/24	100.000	0.000	2.3730	26.19	0.067094	0.067890	0.068695	0.069510	0.070335	24.50	25.08
Morgan Stanley Finance	61769HH40	11/27/19	02/26/26	100.000	0.000	2.5493	28.15	0.072170	0.073090	0.074022	0.074965	0.075921	26.38	27.05
Morgan Stanley Finance	61769HHQ1	07/01/19	07/01/25	100.000	0.000	2.7490	41.80	0.079554	0.080647	0.081756	0.082879		28.84	29.63
Morgan Stanley Finance	61769HJU0	07/02/19	07/03/24	100.000	0.000	2.6771	40.62	0.076375	0.077397	0.078433	0.079483	0.080547	28.05	28.80
Morgan Stanley Finance	61769HJV8	08/05/19	08/05/24	100.000	0.000	2.7548	39.22	0.078645	0.079728	0.080826	0.081939	0.083068	28.83	29.63
Morgan Stanley Finance	61769HJY2	07/31/19	05/02/23	100.000	0.000	2.6026	37.43	0.074683	0.075655	0.076639	0.077636	0.078647	27.18	27.89
Morgan Stanley Finance	61769HK38	12/02/19	12/02/24	100.000	0.000	2.3657	25.75	0.067277	0.068073	0.068878	0.069692	0.070517	24.41	24.99
Morgan Stanley Finance	61769HKB0	08/05/19	08/04/22	100.000	0.000	2.5169	35.79	0.071680	0.072582	0.073495	0.074420		26.23	15.82
Morgan Stanley Finance	61769HKR5	08/05/19	08/04/22	100.000	0.000	2.5169	35.79	0.071680	0.072582	0.073495	0.074420		26.23	15.82
Morgan Stanley Finance	61769HKS3	08/05/19	08/05/24	100.000	0.000	2.7548	39.22	0.078645	0.079728	0.080826	0.081939	0.083068	28.83	29.63
Morgan Stanley Finance	61769HL78	11/06/19	05/05/22	100.000	0.000	2.1373	24.82	0.060640	0.061288	0.061943			22.02	7.68
Morgan Stanley Finance	61769HM44	11/27/19	11/27/26*	100.000	0.000	2.6238	28.95	0.074807	0.075789				24.49*	
Morgan Stanley Finance	61769HM51	12/02/19	12/02/24	100.000	0.000	2.3657	25.75	0.067277	0.068073	0.068878	0.069692	0.070517	24.41	24.99
Morgan Stanley Finance	61769HM77	12/02/19	12/02/24	100.000	0.000	2.3657	25.75	0.067277	0.068073	0.068878	0.069692	0.070517	24.41	24.99
Morgan Stanley Finance	61769HNG6	08/30/19	09/01/26*	100.000	0.000	2.4648	33.29	0.070169	0.071033				17.00*	
Morgan Stanley Finance	61769HNU5	09/05/19	09/05/24	100.000	0.000	2.3651	31.59	0.067262	0.068057	0.068862	0.069676	0.070500	24.54	25.13
Morgan Stanley Finance	61769HNV3	09/05/19	09/05/24	100.000	0.000	2.3651	31.59	0.067262	0.068057	0.068862	0.069676	0.070500	24.54	25.13
Morgan Stanley Finance	61769HNY7	08/30/19	06/02/23	100.000	0.000	2.2160	29.91	0.063283	0.063984	0.064693	0.065409	0.066134	22.95	23.46
Morgan Stanley Finance	61769HP82	11/29/19	05/30/24	100.000	0.000	2.3629	25.92	0.067201	0.067995	0.068799	0.069612	0.070434	24.38	24.96
Morgan Stanley Finance	61769HPA7	09/05/19	09/02/22	100.000	0.000	2.1339	28.48	0.060537	0.061183	0.061836	0.062496		22.06	15.02

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
								-----					-----	-----	
Morgan Stanley Finance	61769HPC3	09/05/19	09/02/22	100.000	0.000	2.1339	28.48	0.060537	0.061183	0.061836	0.062496			22.06	15.02
Morgan Stanley Finance	61769HQ99	11/26/19	11/26/21	100.000	0.000	2.0848	23.03	0.059126	0.059742					19.33	
Morgan Stanley Finance	61769HRA5	08/30/19	09/01/26	100.000	0.000	2.4648	33.29	0.070169	0.071033	0.071909	0.072795	0.073692		25.63	26.26
Morgan Stanley Finance	61769HRK3	08/29/19	08/31/26*	100.000	0.000	2.4648	33.36	0.070169	0.071024					16.93*	
Morgan Stanley Finance	61769HTA3	09/30/19	06/29/23	100.000	0.000	2.4287	30.72	0.069528	0.070372	0.071227	0.072092	0.072967		25.19	25.80
Morgan Stanley Finance	61769HTJ4	09/30/19	09/30/26*	100.000	0.000	2.7926	35.38	0.079754	0.080867					21.65*	
Morgan Stanley Finance	61769HTM7	10/03/19	10/05/22	100.000	0.000	2.1500	26.99	0.061022	0.061678	0.062341	0.063011			22.20	17.20
Morgan Stanley Finance	61769HTU9	10/03/19	10/03/24	100.000	0.000	2.1901	27.49	0.062176	0.062857	0.063545	0.064241	0.064944		22.63	23.12
Morgan Stanley Finance	61769HUJ2	09/13/19	03/15/23	100.000	0.000	2.3832	31.30	0.067795	0.068603	0.069420	0.070247	0.071084		24.72	25.32
Morgan Stanley Finance	61769HXH3	11/05/19	11/05/24	100.000	0.000	2.3221	27.05	0.066008	0.066775	0.067550	0.068334	0.069128		23.99	24.55
Morgan Stanley Finance	61769HXR1	10/31/19	10/31/25	100.000	0.000	2.5933	30.61	0.073917	0.074875	0.075846	0.076830	0.077826		26.90	27.60
Morgan Stanley Finance	61769HXW0	11/05/19	08/04/22	100.000	0.000	2.1452	24.99	0.060549	0.061198	0.061854	0.062518			22.11	13.29
Morgan Stanley Finance	61769HXY6	10/31/19	05/04/23	100.000	0.000	2.3061	27.19	0.065561	0.066317	0.067081	0.067855	0.068637		23.82	24.38
Morgan Stanley Finance	61769HYC3	11/05/19	11/03/22	100.000	0.000	2.1789	25.37	0.061844	0.062518	0.063199	0.063888			22.46	19.21
Morgan Stanley Finance	61769HZ57	01/02/20	06/30/22	100.000	0.000	2.1271	21.33	0.060343	0.060984	0.061633				21.84	11.03
Morgan Stanley Finance	61769HZU2	10/23/19	10/21/22	100.000	0.000	2.2217	26.63	0.063086	0.063787	0.064496	0.065212			22.94	18.83
Morgan Stanley Finance	61769P495	05/05/20	05/05/26	100.000	0.000	1.9401	12.75	0.054414	0.054941	0.055474	0.056013	0.056556		19.74	20.13
Morgan Stanley Finance	61769P529	05/05/20	05/05/27	100.000	0.000	2.0902	13.74	0.058668	0.059281	0.059900	0.060526	0.061159		21.30	21.75
Morgan Stanley Finance	61769Q212	08/05/19	02/05/25	100.000	0.000	2.8032	39.92	0.080066	0.081188	0.082326	0.083480	0.084650		29.36	30.18
Morgan Stanley Finance	61769Q220	08/05/19	08/03/23	100.000	0.000	2.6268	37.38	0.074884	0.075868	0.076864	0.077874	0.078897		27.43	28.15
Morgan Stanley Finance	61769Q535	09/05/19	09/06/23	100.000	0.000	2.2400	29.91	0.063628	0.064340	0.065061	0.065790	0.066526		23.20	23.72
Morgan Stanley Finance	61769Q543	09/05/19	09/06/22	100.000	0.000	2.1338	28.48	0.060548	0.061194	0.061847	0.062507			22.06	15.27
Morgan Stanley Finance	61769Q881	10/03/19	04/03/25	100.000	0.000	2.2103	27.75	0.062761	0.063455	0.064156	0.064865	0.065582		22.84	23.35
Morgan Stanley Finance	61770C111	10/03/19	04/03/24	100.000	0.000	2.1674	27.21	0.061518	0.062184	0.062858	0.063540	0.064228		22.38	22.87
Morgan Stanley Finance	61770C343	11/05/19	05/03/24	100.000	0.000	2.2919	26.70	0.065122	0.065868	0.066623	0.067386	0.068159		23.67	24.21
Morgan Stanley Finance	61770C640	12/04/19	12/04/24	100.000	0.000	2.3719	25.68	0.067459	0.068259	0.069068	0.069888	0.070716		24.47	25.06
Morgan Stanley Finance	61770E232	01/03/20	01/05/27	100.000	0.000	2.6098	26.12	0.073450	0.074408	0.075379	0.076363	0.077359		26.95	27.66
Morgan Stanley Finance	61770E307	01/03/20	01/03/25	100.000	0.000	2.3534	23.54	0.066141	0.066920	0.067707	0.068504	0.069310		24.23	24.80
Morgan Stanley Finance	61770E588	02/05/20	02/05/25	100.000	0.000	1.9970	18.17	0.056027	0.056587	0.057152	0.057722	0.058299		20.43	20.84
Morgan Stanley Finance	61770FAB2	02/05/20	02/05/25	100.000	0.000	1.9970	18.16	0.056026	0.056586	0.057151	0.057722	0.058298		20.43	20.84
Morgan Stanley Finance	61770FAJ5	02/05/20	02/05/24	100.000	0.000	1.9189	17.45	0.053813	0.054329	0.054851	0.055377	0.055908		19.62	20.00
Morgan Stanley Finance	61770FAP1	01/23/20	01/22/27	100.000	0.000	2.5533	24.12	0.071827	0.072744	0.073673	0.074613	0.075566		26.32	26.99
Morgan Stanley Finance	61770FB96	04/30/20	02/01/27	100.000	0.000	2.2244	14.94	0.062136	0.062828	0.063526	0.064233	0.064947		22.70	23.21
Morgan Stanley Finance	61770FBU9	01/31/20	08/01/24	100.000	0.000	2.1409	19.78	0.060108	0.060752	0.061402	0.062059	0.062724		21.95	22.42
Morgan Stanley Finance	61770FC38	04/30/20	04/30/27	100.000	0.000	2.2634	15.20	0.063584	0.064304	0.065031	0.065767	0.066511		23.11	23.63
Morgan Stanley Finance	61770FC46	04/30/20	04/30/27	100.000	0.000	2.2634	15.20	0.063584	0.064304	0.065031	0.065767	0.066511		23.11	23.63
Morgan Stanley Finance	61770FC53	04/30/20	04/30/27*	100.000	0.000	2.2634	15.20	0.063584	0.064304					7.82*	
Morgan Stanley Finance	61770FC61	04/30/20	04/30/27*	100.000	0.000	2.2634	15.20	0.063584	0.064304					7.82*	
Morgan Stanley Finance	61770FC79	04/30/20	04/30/27*	100.000	0.000	2.2634	15.20	0.063584	0.064304					7.82*	
Morgan Stanley Finance	61770FCR5	01/29/20	01/28/27	100.000	0.000	2.4281	22.52	0.068261	0.069090	0.069928	0.070777	0.071636		24.98	25.59
Morgan Stanley Finance	61770FCS3	01/30/20	02/01/24	100.000	0.000	2.0269	18.72	0.056875	0.057452	0.058034	0.058622	0.059216		20.75	21.18
Morgan Stanley Finance	61770FD37	04/22/20	04/22/27*	100.000	0.000	2.1853	15.16	0.061366	0.062037					6.87*	

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
Morgan Stanley Finance	61770FD45	04/22/20	04/22/27*	100.000	0.000	2.1853	15.16	0.061366	0.062037						6.87*
Morgan Stanley Finance	61770FD52	04/22/20	04/22/27*	100.000	0.000	2.1853	15.16	0.061366	0.062037						6.87*
Morgan Stanley Finance	61770FDU7	01/28/20	01/29/30	100.000	0.000	2.6694	24.84	0.075146	0.076149	0.077166	0.078196	0.079239			27.54 28.28
Morgan Stanley Finance	61770FE36	04/30/20	04/30/27	100.000	0.000	2.2634	15.20	0.063584	0.064304	0.065031	0.065767	0.066511			23.11 23.63
Morgan Stanley Finance	61770FE69	05/05/20	11/03/22	100.000	0.000	1.4528	9.54	0.040647	0.040942	0.041239	0.041539				14.72 12.51
Morgan Stanley Finance	61770FED4	01/29/20	01/27/23	100.000	0.000	2.0128	18.65	0.056468	0.057037	0.057611	0.058190	0.058776			20.61 21.02
Morgan Stanley Finance	61770FFB7	02/28/20	02/28/25	100.000	0.000	1.9133	16.17	0.053656	0.054169	0.054687	0.055210	0.055738			19.54 19.91
Morgan Stanley Finance	61770FFJ0	02/04/20	02/04/25	100.000	0.000	2.0787	18.97	0.058343	0.058949	0.059562	0.060181	0.060806			21.29 21.74
Morgan Stanley Finance	61770FGC4	03/04/20	03/03/23	100.000	0.000	1.6561	13.71	0.046382	0.046766	0.047153	0.047544	0.047938			16.86 17.14
Morgan Stanley Finance	61770FGP5	02/28/20	03/02/27	100.000	0.000	2.1748	18.39	0.061082	0.061746	0.062417	0.063096	0.063782			22.27 22.75
Morgan Stanley Finance	61770FGS9	03/04/20	03/04/24	100.000	0.000	1.7557	14.53	0.049199	0.049631	0.050066	0.050506	0.050949			17.89 18.21
Morgan Stanley Finance	61770FHN9	03/04/20	03/05/25	100.000	0.000	1.7527	14.51	0.049117	0.049547	0.049981	0.050419	0.050861			17.86 18.17
Morgan Stanley Finance	61770FHP4	03/04/20	03/05/25	100.000	0.000	1.7527	14.51	0.049117	0.049547	0.049981	0.050419	0.050861			17.86 18.17
Morgan Stanley Finance	61770FJD9	02/07/20	08/09/23	100.000	0.000	1.9816	17.91	0.055595	0.056145	0.056702	0.057263	0.057831			20.27 20.67
Morgan Stanley Finance	61770FJQ0	03/04/20	03/05/25*	100.000	0.000	1.7527	14.51	0.049117							3.14*
Morgan Stanley Finance	61770FJW7	03/04/20	09/01/22	100.000	0.000	1.5946	13.20	0.044640	0.044996	0.045355	0.045717				16.22 10.95
Morgan Stanley Finance	61770FKC9	02/28/20	08/29/24	100.000	0.000	1.8417	15.56	0.051632	0.052105	0.052588	0.053069	0.053560			18.79 19.14
Morgan Stanley Finance	61770FL46	04/29/20	04/27/23	100.000	0.000	1.6712	11.26	0.046806	0.047197	0.047592	0.047989	0.048390			16.97 17.26
Morgan Stanley Finance	61770FLC8	02/19/20	02/19/25	100.000	0.000	2.1606	18.81	0.060664	0.061319	0.061982	0.062651	0.063328			22.13 22.61
Morgan Stanley Finance	61770FPB6	03/31/20	04/01/27*	100.000	0.000	3.4107	25.82	0.096367							8.67*
Morgan Stanley Finance	61770FPC4	03/31/20	04/01/27*	100.000	0.000	3.4107	25.82	0.096367							8.67*
Morgan Stanley Finance	61770FPD2	03/31/20	04/01/27	100.000	0.000	3.4107	25.82	0.096367	0.098011	0.099682	0.101382	0.103111			35.29 36.50
Morgan Stanley Finance	61770FPV2	04/03/20	04/03/25*	100.000	0.000	2.4892	18.61	0.070004	0.070876						6.72*
Morgan Stanley Finance	61770FST4	04/03/20	10/05/22	100.000	0.000	2.4324	18.18	0.068399	0.069231	0.070073	0.070925				24.92 19.35
Morgan Stanley Finance	61770FV86	05/29/20	06/01/27	100.000	0.000	1.9425	11.46	0.054488	0.055017	0.055551	0.056091	0.056636			19.74 20.13
Morgan Stanley Finance	61770FV94	05/29/20	06/01/27	100.000	0.000	1.9425	11.46	0.054488	0.055017	0.055551	0.056091	0.056636			19.74 20.13
Morgan Stanley Finance	61770FW28	05/29/20	05/29/26	100.000	0.000	1.7764	10.47	0.049782	0.050225	0.050671	0.051121	0.051575			18.03 18.35
Morgan Stanley Finance	61770FW36	05/29/20	06/01/27	100.000	0.000	1.9425	11.46	0.054488	0.055017	0.055551	0.056091	0.056636			19.74 20.13
Morgan Stanley Finance	61770FW77	05/21/20	05/21/27	100.000	0.000	2.1231	13.00	0.059600	0.060233	0.060872	0.061518	0.062172			21.62 22.08
Morgan Stanley Finance	61770FW85	05/20/20	05/20/25	100.000	0.000	1.7889	11.00	0.050135	0.050584	0.051036	0.051493	0.051953			18.17 18.49
Morgan Stanley Finance	61770FW93	05/21/20	05/21/27	100.000	0.000	2.1231	13.00	0.059600	0.060233	0.060872	0.061518	0.062172			21.62 22.08
Morgan Stanley Finance	61770FX27	05/21/20	05/21/26	100.000	0.000	1.9379	11.86	0.054351	0.054878	0.055410	0.055946	0.056489			19.70 20.09
Morgan Stanley Finance	61770FX35	05/21/20	05/21/27	100.000	0.000	2.1231	13.00	0.059600	0.060233	0.060872	0.061518	0.062172			21.62 22.08
Morgan Stanley Finance	61770FX50	06/03/20	06/03/25*	100.000	0.000	1.5338	8.87	0.042931	0.043260						6.70*
Morgan Stanley Finance	61770FX68	06/03/20	06/03/25	100.000	0.000	1.5338	8.87	0.042931	0.043260	0.043592	0.043926	0.044263			15.53 15.77
Morgan Stanley Finance	61770FX84	06/03/20	06/02/23	100.000	0.000	1.1097	6.42	0.030996	0.031168	0.031341	0.031515	0.031690			11.20 11.32
Morgan Stanley Finance	61770FXY7	04/01/20	05/28/27	100.000	0.000	2.8687	21.63	0.081195	0.082360	0.083541	0.084739	0.085955			29.52 30.37
Morgan Stanley Finance	61770FYH3	04/22/20	10/22/25	100.000	0.000	1.9271	13.36	0.054046	0.054567	0.055093	0.055624	0.056160			19.62 20.00
Morgan Stanley Finance	61770FYL4	05/05/20	05/05/25	100.000	0.000	1.8350	12.06	0.051439	0.051911	0.052387	0.052867	0.053353			18.66 19.00
Morgan Stanley Finance	61770FYU4	04/30/20	10/30/25	100.000	0.000	1.9442	13.05	0.054530	0.055060	0.055595	0.056136	0.056682			19.79 20.18
Morgan Stanley Finance	61770FYX8	04/30/20	04/30/27	100.000	0.000	2.2634	15.20	0.063584	0.064304	0.065031	0.065767	0.066511			23.11 23.63
Morgan Stanley Finance	61770FZG4	05/05/20	05/05/25*	100.000	0.000	1.8350	12.06	0.051439	0.051911						6.43*

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year		
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
Morgan Stanley Finance	61770FZV1	04/30/20	04/30/27	100.000	0.000	2.2634	15.20	0.063584	0.064304	0.065031	0.065767	0.066511	23.11	23.63	
Morgan Stanley Finance	61770FZW9	05/05/20	11/03/22	100.000	0.000	1.4528	9.54	0.040647	0.040942	0.041239	0.041539		14.72	12.51	
Morgan Stanley Finance	61770FZZ2	05/05/20	05/05/25	100.000	0.000	1.8350	12.06	0.051439	0.051911	0.052387	0.052867	0.053353	18.66	19.00	
Morgan Stanley Finance	61770G203	03/04/20	09/03/25	100.000	0.000	1.8551	15.36	0.052006	0.052488	0.052975	0.053466	0.053962	18.92	19.28	
Morgan Stanley Finance	61770G211	03/04/20	03/04/27	100.000	0.000	2.0962	17.36	0.058837	0.059454	0.060077	0.060707	0.061343	21.44	21.89	
Morgan Stanley Finance	61770G641	04/03/20	04/06/26	100.000	0.000	2.6405	19.74	0.074331	0.075312	0.076306	0.077314	0.078334	27.10	27.82	
Morgan Stanley Finance	61770G708	04/03/20	04/07/26	100.000	0.000	2.6405	19.74	0.074338	0.075319	0.076314	0.077321	0.078342	27.10	27.82	
Morgan Stanley Finance	61771BCJ1	05/29/20	06/01/27*	100.000	0.000	1.9425	11.46	0.054488	0.055017				8.23*		
Morgan Stanley Finance	61771BHX5	06/17/20	06/17/25	100.000	0.000	1.3734	7.40	0.038411	0.038675	0.038940	0.039208	0.039477	13.88	14.07	
Morgan Stanley Finance	61771BJP0	06/30/20	06/30/27	100.000	0.000	1.6297	8.19	0.045638	0.046010	0.046385	0.046763	0.047144	16.50	16.77	
Morgan Stanley Finance	61771BJQ8	06/30/20	06/30/27	100.000	0.000	1.6297	8.19	0.045638	0.046010	0.046385	0.046763	0.047144	16.50	16.77	
Morgan Stanley Finance	61771BJV7	07/06/20	07/03/25	100.000	0.000	1.2523	6.09	0.034786	0.035001	0.035220	0.035440	0.035662	12.64	12.80	
Morgan Stanley Finance	61771BKJ8	06/16/20	06/16/27	100.000	0.000	1.6181	8.77	0.045310	0.045677	0.046046	0.046419	0.046794	16.39	16.65	
Morgan Stanley Finance	61771BKX1	06/30/20	06/30/27*	100.000	0.000	1.6297	8.19	0.045638	0.046010				8.22*		
Morgan Stanley Finance	61771BKY9	06/30/20	06/30/27	100.000	0.000	1.6297	8.19	0.045638	0.046010	0.046385	0.046763	0.047144	16.50	16.77	
Morgan Stanley Finance	61771BKZ6	06/30/20	12/30/27	100.000	0.000	1.6965	8.53	0.047525	0.047928	0.048334	0.048744	0.049158	17.18	17.48	
Morgan Stanley Finance	61771BLH5	07/06/20	07/03/25	100.000	0.000	1.2523	6.09	0.034786	0.035001	0.035220	0.035440	0.035662	12.64	12.80	
Morgan Stanley Finance	61771BMA9	06/26/20	06/28/27	100.000	0.000	1.6168	8.31	0.045278	0.045645	0.046014	0.046385	0.046760	16.37	16.63	
Morgan Stanley Finance	61771BMB7	06/26/20	12/29/25	100.000	0.000	1.3458	6.92	0.037639	0.037892	0.038147	0.038404	0.038663	13.60	13.78	
Morgan Stanley Finance	61771BRE6	07/31/20	08/04/27	100.000	0.000	1.3386	5.62	0.037188	0.037437	0.037688	0.037940	0.038194	13.51	13.69	
Morgan Stanley Finance	61771BRF3	07/31/20	08/02/27	100.000	0.000	1.3386	5.62	0.037186	0.037435	0.037685	0.037937	0.038191	13.51	13.69	
Morgan Stanley Finance	61771C136	06/03/20	06/03/26	100.000	0.000	1.6786	9.71	0.047020	0.047415	0.047813	0.048214	0.048619	17.02	17.31	
Morgan Stanley Finance	61771C409	07/06/20	07/06/27	100.000	0.000	1.6108	7.83	0.044743	0.045104	0.045467	0.045833	0.046202	16.30	16.56	
Morgan Stanley Finance	61771EJJ8	11/12/20	11/10/22	100.000	0.000	0.4618	0.63	0.012829	0.012858	0.012888	0.012918		4.63	3.99	
Morgan Stanley Finance	61771V3Q1	07/06/21	07/06/26	100.000	0.000	1.4969				0.041582	0.041893	0.042206	7.28	15.13	
Morgan Stanley Finance	61771V3W8	06/30/21	06/29/28	100.000	0.000	1.9839				0.055108	0.055652	0.056204	0.056762	9.98	20.14
Morgan Stanley Finance	61771V4J6	06/23/21	06/22/28	100.000	0.000	1.8975				0.052710	0.053207	0.053712	0.054221	9.91	19.25
Morgan Stanley Finance	61771V4K3	06/23/21	12/23/26	100.000	0.000	1.5784				0.043846	0.044192	0.044540	0.044892	8.25	15.98
Morgan Stanley Finance	61771VD49	05/26/21	05/25/28	100.000	0.000	1.9994				0.055539	0.056091	0.056652	0.057219	11.96	20.33
Morgan Stanley Finance	61771VFW5	03/31/21	03/30/28	100.000	0.000	2.1048				0.058467	0.059082	0.059704	0.060332	15.90	21.50
Morgan Stanley Finance	61771VQW3	04/30/21	05/02/28	100.000	0.000	2.0160			0.056000	0.056007	0.056571	0.057141	0.057717	13.53	20.54
Morgan Stanley Finance	61771VSJ0	04/28/21	04/27/28	100.000	0.000	1.9961				0.055448	0.055998	0.056557	0.057121	13.51	20.33
Morgan Stanley Finance	61771VSK7	04/28/21	10/28/26	100.000	0.000	1.6286				0.045238	0.045606	0.045978	0.046352	11.02	16.53
Morgan Stanley Finance	61771VVY3	04/30/21	04/28/28	100.000	0.000	2.0160				0.056000	0.056559	0.057129	0.057705	13.53	20.54
Morgan Stanley Finance	61771VX54	05/28/21	05/31/28	100.000	0.000	1.9431				0.053975	0.053980	0.054505	0.055034	11.51	19.75
Morgan Stanley Finance	61771VXF2	06/02/21	06/01/26	100.000	0.000	1.4602				0.040562	0.040857	0.041155	0.041455	8.49	14.78
Morgan Stanley Finance	61771VXK1	05/28/21	05/31/28	100.000	0.000	1.9431			0.053975	0.053980	0.054505	0.055034	0.055569	11.51	19.75
Morgan Stanley Finance	61772X220	05/05/21	05/03/28	100.000	0.000	2.0240				0.056222	0.056785	0.057360	0.057940	13.30	20.61
Morgan Stanley Finance	61772X659	06/03/21	06/05/28	100.000	0.000	1.9849			0.055137	0.055143	0.055690	0.056243	0.056801	11.48	20.18
Morgan Stanley Finance	61772X691	06/03/21	06/05/28	100.000	0.000	1.9849			0.055137	0.055143	0.055690	0.056243	0.056801	11.48	20.18
Morgan Stanley Finance	61772Y145	07/06/21	07/06/28	100.000	0.000	1.9323				0.053674	0.054193	0.054716		9.39	19.60
Morgan Stanley Finance	61772Y475	08/04/21	08/03/28	100.000	0.000	1.7696				0.049156	0.049588	0.050027		7.23	17.90

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Morgan Stanley Finance	61773FAG8	06/30/21	06/30/28	100.000	0.000	1.9839			0.055108	0.055655	0.056207	0.056765	9.98	20.14
Morgan Stanley Finance	61773FCU5	07/30/21	08/01/28	100.000	0.000	1.7934			0.049816	0.049818	0.050265	0.050715	7.52	18.15
Morgan Stanley Finance	61773FDC4	08/04/21	08/04/26	100.000	0.000	1.7696				0.049157	0.049592	0.050030	7.23	17.90
Morgan Stanley Finance	61773FDU4	07/28/21	07/27/28	100.000	0.000	1.8084				0.050235	0.050686	0.051145	7.69	18.31
Morgan Stanley Finance	61773FDV2	07/28/21	01/28/27	100.000	0.000	1.4801				0.041115	0.041419	0.041725	6.29	14.95
Multnomah County, OR	625506HP8	12/08/99	06/01/21	19.568	0.000	7.7401	773.27	0.206992					31.05	
Multnomah County, OR	625506HQ6	12/08/99	06/01/22	18.137	0.000	7.7401	716.72	0.191855	0.199280	0.206992			70.86	31.05
Multnomah County, OR	625506HR4	12/08/99	06/01/23	16.811	0.000	7.7400	664.31	0.177823	0.184705	0.191853	0.199277	0.206990	65.68	70.86
Multnomah County, OR	625506HS2	12/08/99	06/01/24	15.582	0.000	7.7399	615.73	0.164818	0.171196	0.177821	0.184703	0.191851	60.87	65.68
Multnomah County, OR	625506HT0	12/08/99	06/01/25	14.442	0.000	7.7401	570.70	0.152767	0.158679	0.164820	0.171199	0.177824	56.42	60.87
Multnomah County, OR	625506HU7	12/08/99	06/01/26	13.386	0.000	7.7400	528.97	0.141595	0.147075	0.152766	0.158679	0.164819	52.30	56.42
Multnomah County, OR	625506HV5	12/08/99	06/01/27	12.407	0.000	7.7400	490.28	0.131241	0.136320	0.141595	0.147075	0.152767	48.47	52.30
Multnomah County, OR	625506HW3	12/08/99	06/01/28	11.500	0.000	7.7400	454.43	0.121642	0.126350	0.131240	0.136319	0.141594	44.93	48.47
Multnomah County, OR	625506HX1	12/08/99	06/01/29	10.659	0.000	7.7400	421.20	0.112747	0.117110	0.121643	0.126350	0.131240	41.64	44.93
Multnomah County, OR	625506HY9	12/08/99	06/01/30	9.879	0.000	7.7401	390.40	0.104503	0.108547	0.112748	0.117112	0.121644	38.60	41.64
National Rural Utilities	637432KV6	02/06/08	12/15/23	87.915	0.000	0.8138	97.13	0.022062	0.022152	0.022242	0.022333	0.022424	7.96	8.03
National Rural Utilities	637432LK9	02/06/08	12/15/21	89.231	0.000	0.8239	99.87	0.022698	0.022791				7.82	
National Rural Utilities	637432LL7	02/06/08	12/15/22	88.108	0.000	0.8539	102.40	0.023319	0.023418	0.023518	0.023619		8.42	8.11
Natixis US MTN LLC	63873HJP0	12/27/13	12/27/21	100.000	0.000	3.3519		0.117502	0.119472				42.19	
Natixis US MTN LLC	63873HJT2	12/27/13	12/27/33	100.000	VARIES	4.8026		0.117860	0.118549	0.119256	0.119979	0.120720	42.56	43.07
Natixis US MTN LLC	63873HJU9	04/30/14	04/30/34	100.000	VARIES	4.2419		0.102314	0.102457	0.102719	0.102986	0.103258	36.88	37.06
Natixis US MTN LLC	63873HKA1	07/31/13	07/31/28	100.000	VARIES	4.2606		0.106287	0.107008	0.107744	0.108497	0.109266	38.61	39.15
Natixis US MTN LLC	63873HRC7	04/30/14	04/30/34	100.000	VARIES	4.2409		0.102731	0.102908	0.103190	0.103477	0.103771	37.04	37.24
Natixis US MTN LLC	63873HKK1	01/30/14	01/31/22	100.000	0.000	3.4392		0.116658	0.120631	0.120705			43.92	3.62
Natixis US Medium Term	63873HLN2	08/29/13	08/29/33	100.000	VARIES	4.5781		0.114981	0.116296	0.116356	0.117711	0.117795	42.38	42.90
Natixis US Medium	63873HLU6	07/31/14	07/31/34	100.000	VARIES	3.9932		0.104287	0.104541	0.104799	0.105028	0.105262	37.67	37.84
Natixis US MTN LLC	63873HME1	10/31/13	10/31/33	100.000	VARIES	4.5708		0.106405	0.106913	0.107433	0.107964	0.108508	38.46	38.84
Natixis US MTN LLC	63873HMM1	11/27/13	11/27/33	100.000	VARIES	4.5649		0.112205	0.112831	0.113470	0.114125	0.114794	40.55	41.01
NEW CANEY TEX INDPT SCH	643154GP6	09/24/20	02/15/23	98.305	0.000	0.7160	1.90	0.019552	0.019607	0.019677	0.019748	0.019818	7.07	7.12
NEW CANEY TEX INDPT SCH	643154GQ4	09/24/20	02/15/24	96.820	0.000	0.9550	2.49	0.025685	0.025781	0.025904	0.026028	0.026152	9.29	9.38
NEW CANEY TEX INDPT SCH	643154GR2	09/24/20	02/15/25	95.484	0.000	1.0550	2.71	0.027981	0.028097	0.028245	0.028394	0.028544	10.13	10.24
NEW CANEY TEX INDPT SCH	643154GS0	09/24/20	02/15/26	93.251	0.000	1.3001	3.27	0.033677	0.033849	0.034069	0.034290	0.034513	12.21	12.37
NEW CANEY TEX INDPT SCH	643154GT8	09/24/20	02/15/27	91.352	0.000	1.4201	3.50	0.036035	0.036236	0.036493	0.036752	0.037013	13.07	13.25
NEW HOPE CULTURAL ED FAC	64542UFK5	03/04/20	01/01/22	99.559	3.750	4.0028	1.96	0.006750	0.006885				2.45	
NJ Econ Dev Auth	64578JAM8	09/07/07	07/01/21	41.265	0.000	6.5093	555.83	0.175113					31.52	
NJ Econ Dev Auth	64578JAN6	09/07/07	07/01/22	38.760	0.000	6.4993	520.92	0.164020	0.169351	0.174854			60.01	31.47
NJ Econ Dev Auth	64578JAP1	09/07/07	07/01/23	36.303	0.000	6.5093	488.99	0.154057	0.159071	0.164248	0.169594		56.36	60.09
New Jersey Economic	645913AZ7	06/30/97	02/15/21	17.088	0.000	7.6195	820.15	0.203885					8.97	
New Jersey Economic	645913BA1	06/30/97	02/15/22	15.838	0.000	7.6245	761.19	0.189305	0.196522	0.204014			71.45	8.98
New Jersey Economic	645913BB9	06/30/97	02/15/23	14.678	0.000	7.6295	706.41	0.175751	0.182455	0.189416	0.196641	0.204143	66.34	71.49
New Jersey Economic	645913BC7	06/30/97	02/15/24	13.601	0.000	7.6347	655.51	0.163154	0.169383	0.175849	0.182561	0.189530	61.58	66.37
New Jersey Economic	645913BD5	06/30/97	02/15/25	12.602	0.000	7.6398	608.21	0.151445	0.157230	0.163236	0.169471	0.175945	57.16	61.62

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New Jersey Economic	645913BE3	06/30/97	02/15/26	11.676	0.000	7.6447	564.27	0.140559	0.145931	0.151509	0.157300	0.163313	53.06	57.19
NY State Dorm Auth	649902ZR7	10/20/09	09/15/25	86.380	5.800	7.2575	78.99	0.028347	0.029376	0.030442	0.031546	0.032691	10.61	11.40
Newark, NJ	6503667S0	04/10/03	04/01/22	30.037	0.000	6.4399	623.57	0.162663	0.167900	0.173307			60.46	15.60
Newark, NJ	6503667T8	04/10/03	04/01/23	28.029	0.000	6.4699	586.34	0.153272	0.158231	0.163349	0.168634	0.174089	56.98	60.72
Newark, NJ	6503667U5	04/10/03	04/01/24	26.193	0.000	6.4900	550.73	0.144164	0.148843	0.153672	0.158659	0.163808	53.60	57.13
Newark, NJ	6503667V3	04/10/03	04/01/25	24.468	0.000	6.5100	517.07	0.135543	0.139955	0.144511	0.149215	0.154071	50.40	53.73
Newark, NJ	6503667W1	04/10/03	04/01/26	22.848	0.000	6.5299	485.28	0.127386	0.131546	0.135841	0.140276	0.144856	47.37	50.51
Newark, NJ	6503667X9	04/10/03	04/01/27	21.327	0.000	6.5499	455.26	0.119673	0.123593	0.127640	0.131820	0.136137	44.50	47.47
Newark, NJ	6503667Y7	04/10/03	04/01/28	19.947	0.000	6.5600	426.89	0.112294	0.115978	0.119782	0.123711	0.127768	41.76	44.55
Newark, NJ	6503667Z4	04/10/03	04/01/29	18.653	0.000	6.5700	400.20	0.105349	0.108810	0.112384	0.116076	0.119889	39.18	41.80
Newark, NJ	6503668A8	04/10/03	04/01/30	17.440	0.000	6.5800	375.11	0.098813	0.102064	0.105422	0.108891	0.112473	36.75	39.21
Newark, NJ	6503668B6	04/10/03	04/01/31	16.302	0.000	6.5901	351.53	0.092666	0.095719	0.098873	0.102131	0.105496	34.47	36.78
Newark, NJ	6503668C4	04/10/03	04/01/32	15.279	0.000	6.5900	329.46	0.086848	0.089709	0.092665	0.095719	0.098873	32.30	34.47
Newark, NJ	6503668D2	04/10/03	04/01/33	14.320	0.000	6.5899	308.78	0.081395	0.084077	0.086848	0.089709	0.092665	30.28	32.30
City of Newark, NJ	650367KM6	01/29/13	04/01/21	97.005	3.305	3.7336	28.90	0.011687					1.05	
Nomura America Finance	655365AA2	12/31/13	12/31/33	100.000	VARIES	4.5379		0.098118	0.098940	0.099780	0.101092	0.102435	35.47	36.16
Nomura America Finance	65539AAG5	11/24/10	11/24/25	100.000	VARIES	5.5492		0.127925	0.129853	0.131835	0.133872	0.135965	46.54	47.98
Nomura America Finance	65539AAL4	12/22/10	12/22/25*	100.000	VARIES	5.9587		0.135886					11.01*	
Nomura America Finance	65539AAX8	06/29/11	06/29/21	100.000	VARIES	2.3555		0.016725					2.98	
Nomura America Finance	65539ABB5	02/28/14	02/28/34	100.000	VARIES	4.5092		0.096214	0.095303	0.097567	0.096664	0.099465	35.12	35.68
Nomura America Finance	65539ABC3	05/30/14	05/30/34	100.000	VARIES	3.7543		0.090546	0.090664	0.090785	0.090907	0.091173	32.63	32.72
Nomura America Finance	65539ABE9	07/29/14	07/29/34	100.000	VARIES	4.2954		0.080217	0.080939	0.081677	0.082430	0.083200	29.23	29.77
Nomura America Finance	65539ABL3	12/24/14	12/24/34	100.000	VARIES	2.8015		0.072805	0.073191	0.073582	0.073978	0.074380	26.28	26.57
Nomura America Finance	65539ACG3	01/22/16	01/22/23	103.000	0.125	3.0300	164.61	0.098751	0.100195	0.101660	0.103148	0.104658	36.27	37.34
NORTHMONT OHIO CITY SCH	666586LX8	07/22/20	11/01/27	86.846	0.000	1.9479	7.49	0.047242	0.047702	0.048167	0.048636	0.049109	17.15	17.48
NORTHMONT OHIO CITY SCH	666586LY6	07/22/20	11/01/28	83.705	0.000	2.1609	8.01	0.050543	0.051089	0.051641	0.052199	0.052763	18.36	18.76
NORTHMONT OHIO CITY SCH	666586LZ3	07/22/20	11/01/29	81.177	0.000	2.2609	8.13	0.051299	0.051878	0.052465	0.053058	0.053658	18.64	19.07
NORTHMONT OHIO CITY SCH	666586MA7	07/22/20	11/01/30	78.570	0.000	2.3609	8.21	0.051861	0.052474	0.053093	0.053720	0.054354	18.85	19.30
NORTHMONT OHIO CITY SCH	666586MB5	07/22/20	11/01/31	75.897	0.000	2.4609	8.27	0.052233	0.052876	0.053527	0.054185	0.054852	19.00	19.47
NORTHRIDGE OHIO LOC SCH	666705GM4	02/10/21	12/01/35	64.917	0.000	2.9389		0.052996	0.053476	0.054262	0.055059	0.055868	17.14	19.73
NORTHRIDGE OHIO LOC SCH	666705GN2	02/10/21	12/01/36	62.076	0.000	3.0389		0.052401	0.052891	0.053695	0.054511	0.055339	16.95	19.53
NORTHRIDGE OHIO LOC SCH	666705GP7	02/10/21	12/01/37	59.656	0.000	3.0969		0.051319	0.051809	0.052611	0.053426	0.054253	16.60	19.14
NORTHRIDGE OHIO LOC SCH	666705GQ5	02/10/21	12/01/38	57.346	0.000	3.1468		0.050128	0.050614	0.051410	0.052219	0.053041	16.22	18.70
NORTHWEST OHIO LOC SCH D	667712CN1	11/15/19	12/01/38	49.534	0.000	3.7230	21.06	0.053239	0.054230	0.055239	0.056267	0.057315	19.40	20.13
NORTHWEST OHIO LOC SCH D	667712CP6	11/15/19	12/01/39	47.272	0.000	3.7730	20.37	0.051517	0.052489	0.053479	0.054488	0.055516	18.78	19.50
NORTHWEST OHIO LOC SCH D	667712CQ4	11/15/19	12/01/40	45.070	0.000	3.8230	19.68	0.049794	0.050746	0.051716	0.052704	0.053711	18.15	18.86
Novellus Systems, Inc.	670008AC5	05/10/11	05/15/41*	100.000	VARIES	8.1005		0.396680	0.409793				55.61*	
Novellus Systems, Inc.	670008AD3	05/10/11	05/15/41*	100.000	VARIES	8.1005		0.396680	0.409793				55.61*	
NUTRIEN LTD	67077MAD0	04/10/18	04/01/25	94.730	3.000	3.8693	18.94	0.020322	0.020716	0.021116	0.021525	0.021941	7.46	7.75
NUTRIEN LTD	67077MAE8	04/10/18	12/15/26	97.410	4.000	4.3616	7.12	0.007753	0.007922	0.008095	0.008271	0.008451	2.83	2.95
NUTRIEN LTD	67077MAJ7	04/10/18	10/01/22	98.300	3.150	3.5643	10.03	0.010724	0.010915	0.011110	0.011308		3.93	3.04
NUTRIEN LTD	67077MAK4	04/10/18	06/01/23*	98.160	3.500	3.8983	9.30	0.010046	0.010242	0.010442			3.51*	

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year			
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022		
NUTRIEN LTD	67077MAL2	04/10/18	03/15/25*	96.240	3.375	4.0016	13.57	0.014562	0.014854	0.015151					5.13*	
Nuverra Environmental	67091KAA2	04/15/16	04/15/21	36.385	VARIABLES	N/A	1097.86	1.033132							107.45	
OCCIDENTAL PETROLEUM COR Orange County, CA	674599DG7	09/18/19	10/10/36	49.134	0.000	4.2087	27.08	0.060038	0.061302	0.062592	0.063909	0.065254			22.05	22.99
Oregon Community College	68428LCD4	01/17/97	09/01/21	15.306	0.000	7.7695	797.55	0.199979	0.207748						49.39	
Oregon Community College	68583RAT9	04/23/03	06/30/21	32.815	0.000	6.2213	641.85	0.167601							30.00	
Oregon Community College	68583RAU6	04/23/03	06/30/22	30.636	0.000	6.2613	605.47	0.158562	0.163526	0.168646					57.99	30.19
Oregon Community College	68583RAV4	04/23/03	06/30/23	28.748	0.000	6.2713	569.62	0.149283	0.153964	0.158792	0.163771	0.168907			54.59	58.07
Oregon School Boards	686053CL1	04/21/03	06/30/21	32.815	0.000	6.2194	641.86	0.167550							29.99	
Oregon School Boards	686053CM9	04/21/03	06/30/22	30.636	0.000	6.2595	605.49	0.158520	0.163481	0.168598					57.97	30.18
Oregon School Boards	686053CN7	04/21/03	06/30/23	28.748	0.000	6.2695	569.66	0.149248	0.153926	0.158752	0.163728	0.168861			54.58	58.06
PIC AU HOLDINGS LLC	69291BAA6	01/29/21	12/31/24	91.510	10.000	12.8220		0.048150	0.050740	0.053993	0.057454	0.061137			16.46	20.07
PDL BIOPHARMA INC	69329YAJ3	09/17/19	12/01/24	98.000	2.750	5.4000	33.56	0.075428	0.077467	0.079560	0.081710	0.083917			27.64	29.16
PALMER TEX INDPT SCH DIS	696888HJ8	11/19/20	08/01/24	96.974	0.000	0.8321	0.94	0.022415	0.022453	0.022546	0.022640	0.022734			8.10	8.16
PALMER TEX INDPT SCH DIS	696888HK5	11/19/20	08/01/25	95.500	0.000	0.9820	1.09	0.026050	0.026101	0.026230	0.026358	0.026488			9.41	9.50
PALMER TEX INDPT SCH DIS	696888HL3	11/19/20	08/01/26	93.646	0.000	1.1550	1.26	0.030044	0.030114	0.030288	0.030462	0.030638			10.86	10.99
PALMER TEX INDPT SCH DIS	696888HM1	11/19/20	08/01/27	91.653	0.000	1.3051	1.40	0.033226	0.033313	0.033530	0.033749	0.033969			12.02	12.18
PAMPA TEX INDPT SCH DIST	697685FC4	02/16/21	08/15/29	87.041	0.000	1.6401			0.039653	0.039977	0.040304	0.040635			12.53	14.54
PAMPA TEX INDPT SCH DIST	697685FD2	02/16/21	08/15/30	84.430	0.000	1.7900			0.041981	0.042355	0.042734	0.043116			13.27	15.42
PAMPA TEX INDPT SCH DIST	697685FE0	02/16/21	08/15/31	81.485	0.000	1.9600			0.044364	0.044797	0.045236	0.045679			14.03	16.33
PARAMOUNT CALIF UNI SCH	699211PU6	12/10/20	08/01/41	46.709	0.000	3.7216	1.01	0.048287	0.048542	0.049445	0.050365	0.051302			17.60	18.24
PARAMOUNT CALIF UNI SCH	699211PV4	12/10/20	08/01/47	36.281	0.000	3.8417	0.81	0.038716	0.038927	0.039675	0.040437	0.041214			14.12	14.65
PARKER CNTY TEX	701060KL8	12/01/20	02/15/23	98.200	0.000	0.8252	0.68	0.022509	0.022547	0.022640	0.022733	0.022827			8.13	8.19
PARKER CNTY TEX	701060KM6	12/01/20	02/15/24	96.649	0.000	1.0660	0.86	0.028619	0.028682	0.028835	0.028988	0.029143			10.34	10.45
PEABODY ENERGY CORP	704551AB6	01/29/21	12/31/24	78.890	8.500	15.6223		0.175678	0.185442	0.197822	0.211142	0.225477			60.10	73.64
Peoria County SD #325, I	713165FL7	09/04/13	12/01/21	107.288	VARIABLES	4.1865		0.117490	0.116897						38.67	
Philadelphia Authority	71781LAP4	02/03/99	04/15/24	19.046	0.000	6.6895	615.05	0.147596	0.152532	0.157634	0.162907	0.168356			54.79	58.51
Philadelphia Authority	71781LAZ2	02/03/99	04/15/21	23.403	0.000	6.6495	747.38	0.178765							18.59	
Philadelphia Authority	71781LBA6	02/03/99	04/15/22	21.872	0.000	6.6595	700.43	0.167672	0.173256	0.179024					62.23	18.62
Philadelphia Authority	71781LBB4	02/03/99	04/15/23	20.437	0.000	6.6695	656.31	0.157239	0.162482	0.167901	0.173500	0.179285			58.36	62.32
Philadelphia Authority	71781LBC2	02/03/99	04/15/25	17.878	0.000	6.6796	575.74	0.138051	0.142662	0.147426	0.152350	0.157438			51.24	54.72
Philadelphia Authority	71781LBD0	02/03/99	04/15/26	16.697	0.000	6.6896	539.21	0.129397	0.133725	0.138198	0.142820	0.147597			48.03	51.30
Piatt and Champaign Coun	719457BX0	02/25/16	12/01/21	102.646	3.250	2.7507	135.65	0.076783	0.076597						25.30	
Pike & Calhoun CNTYS, IL	721068BF0	08/08/13	12/01/23	111.543	VARIABLES	4.3459		0.120998	0.120178	0.119341	0.118486				43.36	39.23
Pike & Calhoun CNTYS, IL	721068BG8	08/08/13	12/01/24	110.329	VARIABLES	4.5669		0.124919	0.124156	0.123377	0.122580				44.79	40.57
Pike & Calhoun CNTYS, IL	721068BH6	08/08/13	12/01/25	109.132	VARIABLES	4.7572		0.128809	0.128108	0.127392	0.126659				46.20	41.91
Pike & Calhoun CNTYS, IL	721068BJ2	08/08/13	12/01/26	108.343	VARIABLES	4.8857		0.131389	0.130733	0.130061	0.129374				47.14	42.80
Pike & Calhoun CNTYS, IL	721068BK9	08/08/13	12/01/27	106.399	VARIABLES	5.1092		0.137800	0.137265	0.136717	0.136155				49.48	45.02
Pike & Calhoun CNTYS, IL	721068BL7	08/08/13	12/01/28	106.016	VARIABLES	5.1714		0.139072	0.138563	0.138041	0.137507				49.94	45.46
Pike & Calhoun CNTYS, IL	721068BM5	08/08/13	12/01/29	104.498	VARIABLES	5.3285		0.144146	0.143746	0.143336	0.142916				51.80	47.23
PIQUA OHIO CITY SCH DIST	724190EW9	02/13/20	12/01/23	92.646	0.000	2.0199	16.61	0.052826	0.053360	0.053899	0.054443	0.054993			19.15	19.53
PIQUA OHIO CITY SCH DIST	724190EX7	02/13/20	12/01/25	87.728	0.000	2.2699	17.69	0.056324	0.056963	0.057610	0.058264	0.058925			20.43	20.90
Playboy Enterprises, Inc	728117AA0	03/15/05	03/15/25	100.000	VARIABLES	7.7501		0.501868	0.517478	0.533670	0.550468	0.567894			186.85	198.77

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Playboy Enterprises, Inc	728117AB8	03/15/05	03/15/25	100.000	VARIABLES	7.7501		0.501868	0.517478	0.533670	0.550468	0.567894	186.85	198.77
PORT ARTHUR TEX INDPT SC	733505TV3	10/29/20	02/15/25	95.741	0.000	1.0160	1.68	0.027020	0.027101	0.027238	0.027377	0.027516	9.77	9.87
PORT ARTHUR TEX INDPT SC	733505TW1	10/29/20	02/15/26	93.487	0.000	1.2760	2.05	0.033136	0.033261	0.033473	0.033686	0.033901	12.00	12.15
PORT ARTHUR TEX INDPT SC	733505TX9	10/29/20	02/15/27	91.730	0.000	1.3760	2.17	0.035061	0.035203	0.035446	0.035689	0.035935	12.70	12.87
PORT ARTHUR TEX INDPT SC	733505TY7	10/29/20	02/15/28	88.383	0.000	1.7000	2.59	0.041737	0.041945	0.042302	0.042662	0.043024	15.14	15.39
PORT ARTHUR TEX INDPT SC	733505TZ4	10/29/20	02/15/29	86.188	0.000	1.8000	2.67	0.043093	0.043322	0.043712	0.044105	0.044502	15.64	15.91
PORT ARTHUR TEX INDPT SC	733505UA7	10/29/20	02/15/30	83.881	0.000	1.9000	2.74	0.044270	0.044518	0.044941	0.045368	0.045799	16.07	16.37
PORT ARTHUR TEX INDPT SC	733505UM1	10/29/20	02/15/31	81.475	0.000	2.0000	2.81	0.045263	0.045529	0.045985	0.046445	0.046909	16.44	16.76
Presidio Independent	741020EF4	05/14/98	02/15/21	19.782	0.000	7.2494	793.63	0.194327					8.55	
Presidio Independent	741020EG2	05/14/98	02/15/22	18.422	0.000	7.2494	739.08	0.180972	0.187532	0.194329			68.15	8.55
Pride International	741932AE7	01/16/01	01/16/21	60.841	0.000	2.5000	390.56	0.068588					1.03	
PRINCETON OHIO CITY SCH	742327FJ3	12/18/19	12/01/35	57.808	0.000	3.4650	20.97	0.057492	0.058488	0.059502	0.060532	0.061581	20.94	21.67
PRINCETON OHIO CITY SCH	742327FK0	12/18/19	12/01/36	55.393	0.000	3.5149	20.38	0.056893	0.057893	0.058910	0.059946		20.36	21.09
PRINCETON TEX INDPT SCH	742395VN3	05/06/21	02/15/23	99.024	0.000	0.5533		0.015219	0.015242	0.015284	0.015326		3.58	5.51
PRINCETON TEX INDPT SCH	742395VP8	05/06/21	02/15/24	97.733	0.000	0.8280		0.022478	0.022529	0.022622	0.022716		5.29	8.15
PRINCETON TEX INDPT SCH	742395VQ6	05/06/21	02/15/25	95.336	0.000	1.2691		0.033609	0.033726	0.033940	0.034156		7.91	12.24
PRINCETON TEX INDPT SCH	742395VR4	05/06/21	02/15/26	93.692	0.000	1.3691		0.035632	0.035766	0.036010	0.036257		8.39	12.99
PRINCETON TEX INDPT SCH	742395VS2	05/06/21	02/15/27	90.505	0.000	1.7349		0.043615	0.043823	0.044203	0.044586		10.28	15.95
PRINCETON TEX INDPT SCH	742395VT0	05/06/21	02/15/28	87.768	0.000	1.9349		0.047174	0.047425	0.047884	0.048347		11.12	17.28
PRINCETON TEX INDPT SCH	742395VU7	05/06/21	02/15/29	84.864	0.000	2.1219		0.050020	0.050311	0.050845	0.051385		11.79	18.35
PRINCETON TEX INDPT SCH	742395VV5	05/06/21	02/15/30	82.373	0.000	2.2219		0.050840	0.051151	0.051719	0.052294		11.99	18.67
PRINCETON TEX INDPT SCH	742395VW3	05/06/21	02/15/31	79.798	0.000	2.3219		0.051467	0.051795	0.052397	0.053005		12.14	18.92
PUBLIC FIN AUTH WIS HEAL	74444KAM6	12/23/19	11/01/24	98.973	6.750	7.0031	1.89	0.005338	0.005525	0.005718	0.005919	0.006126	1.98	2.12
Puerto Rico Sales Tax FI	74529JFY5	02/12/19	07/01/40	82.961	4.550	5.9712	7.94	0.012534	0.012908	0.013293	0.013690		4.58	4.86
Puerto Rico Sales Tax FI	74529JFZ2	02/12/19	07/01/53	81.968	4.750	5.9941	3.21	0.005069	0.005221	0.005378	0.005539		1.85	1.96
Puerto Rico Sales Tax FI	74529JQA6	02/12/19	07/01/58	83.618	5.000	6.1032	2.03	0.003215	0.003314	0.003415	0.003519		1.18	1.25
Puerto Rico Sales Tax FI	74529JQY4	02/12/19	07/01/40	82.961	4.550	5.9712	7.94	0.012534	0.012908	0.013293	0.013690		4.58	4.86
Quicksilver Resources In	74837RAA2	11/01/04	11/01/24	98.500	VARIABLES	6.7503		0.427964	0.440144	0.452717	0.465696	0.479093	157.74	166.90
Quicksilver Resources In	74837RAB0	11/01/04	11/01/24	98.500	VARIABLES	6.7503		0.427964	0.440144	0.452717	0.465696	0.479093	157.74	166.90
Randolph & Perry CNTYS	752368BB5	05/16/13	12/01/21	108.667	VARIABLES	3.3340		0.093665	0.093142				30.82	
Randolph & Perry CNTYS	752368BC3	05/16/13	12/01/22	107.818	VARIABLES	3.5344		0.099992	0.099550	0.099101	0.098643		35.89	32.62
Randolph County, IL	752535DP6	01/30/13	12/01/21	72.328	0.000	3.6997	243.70	0.099070	0.100903				33.02	
Randolph County, IL	752535DQ4	01/30/13	12/01/22	68.391	0.000	3.8997	244.76	0.100273	0.102228	0.104221	0.106253		36.57	34.76
Regal Beloit Corporation	758750AA1	04/05/04	03/15/24	100.000	VARIABLES	8.7500		0.738296	0.766342	0.795580	0.826058	0.857828	276.91	298.49
Regal Beloit Corporation	758750AB9	04/05/04	03/15/24	100.000	VARIABLES	8.7500		0.738296	0.766342	0.795580	0.826058	0.857828	276.91	298.49
Reliant Energy, Inc.	75952J207	09/21/99	09/15/29	100.000	2.000	9.8184		1.678493	1.758166	1.841750	1.929438	2.021430	635.90	697.86
City of Reno, NV	759830AR3	09/22/16	06/01/21	98.102	2.000	2.4304	17.21	0.011813					1.77	
City of Reno, NV	759830AS1	09/22/16	06/01/22	98.689	2.500	2.7504	9.66	0.006676	0.006768	0.006861			2.43	1.03
City of Reno, NV	759830AT9	09/22/16	06/01/25	97.746	3.000	3.3004	10.29	0.007201	0.007320	0.007441	0.007564	0.007689	2.62	2.71
RIVERSIDE OHIO LOC SCH D	769229CY9	12/30/19	10/01/39	46.260	0.000	3.9408	18.51	0.052151	0.053179	0.054227	0.055295	0.056385	19.15	19.91
RIVERSIDE OHIO LOC SCH D	769229CZ6	12/30/19	10/01/40	44.039	0.000	3.9908	17.85	0.050296	0.051300	0.052323	0.053367	0.054432	18.47	19.21
RIVERSIDE OHIO LOC SCH D	769229DA0	12/30/19	10/01/41	41.883	0.000	4.0409	17.19	0.048452	0.049431	0.050430	0.051449	0.052488	17.80	18.52

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
RIVERSIDE OHIO LOC SCH D	769229DB8	12/30/19	10/01/42	39.795	0.000	4.0908	16.53	0.046622	0.047576	0.048549	0.049542	0.050555	17.13	17.84
ROBINSON TEX INDPT SCH D	770842QF2	10/01/20	08/15/25	95.473	0.000	0.9531	2.27	0.025275	0.025365	0.025486	0.025607	0.025729	9.14	9.23
ROBINSON TEX INDPT SCH D	770842QG0	10/01/20	08/15/26	93.215	0.000	1.2000	2.80	0.031073	0.031211	0.031399	0.031587	0.031777	11.26	11.39
ROBSTOWN TEX INDPT SCH D	771146YV3	05/12/21	02/15/26	93.224	0.000	1.4799			0.038322	0.038469	0.038753	0.039040	8.80	13.98
ROBSTOWN TEX INDPT SCH D	771146YW1	05/12/21	02/15/27	90.041	0.000	1.8299			0.045769	0.045986	0.046406	0.046831	10.51	16.75
ROCKFORD ILL PK DIST	773182XJ4	06/09/20	12/15/21	100.000	2.000	1.9930	11.20	0.055931	0.055363				19.14	
ROCKWALL TEX INDPT SCH D	774286AP3	09/17/20	02/15/22	99.237	0.000	0.5435	1.56	0.014982	0.015015	0.015056			5.41	0.66
ROCKWALL TEX INDPT SCH D	774286AQ1	09/17/20	02/15/23	98.414	0.000	0.6641	1.89	0.018155	0.018205	0.018265	0.018326	0.018387	6.56	6.60
ROCKWALL TEX INDPT SCH D	774286AR9	09/17/20	02/15/24	97.085	0.000	0.8691	2.44	0.023438	0.023522	0.023624	0.023727	0.023830	8.48	8.55
ROCKWALL TEX INDPT SCH D	774286AS7	09/17/20	02/15/25	95.825	0.000	0.9691	2.68	0.025796	0.025898	0.026024	0.026150	0.026277	9.34	9.43
ROCKWALL TEX INDPT SCH D	774286AT5	09/17/20	02/15/26	93.705	0.000	1.2051	3.26	0.031369	0.031524	0.031714	0.031905	0.032098	11.37	11.50
ROCKWALL TEX INDPT SCH D	774286AU2	09/17/20	02/15/27	91.998	0.000	1.3051	3.47	0.033352	0.033531	0.033750	0.033970	0.034192	12.09	12.25
ROCKWALL TEX INDPT SCH D	774286AV0	09/17/20	02/15/31	81.236	0.000	2.0059	4.71	0.045264	0.045637	0.046095	0.046557	0.047024	16.48	16.80
ROCKWALL TEX INDPT SCH D	774286AW8	09/17/20	02/15/32	78.736	0.000	2.1059	4.79	0.046059	0.046458	0.046947	0.047441	0.047941	16.77	17.12
Royal Bank of Canada	78008KN33	03/31/11	03/31/21	100.000	VARIABLE	4.1703		0.115931					10.32	
Royal Bank of Canada	78008TLZ5	08/18/11	08/18/31	100.000	VARIABLE	4.0300		0.108943	0.109053	0.109165	0.109279	0.109396	39.27	39.35
Royal Bank of Scotland	78009KNQ1	11/16/10	11/16/30	100.000	VARIABLE	5.5209		0.148821	0.148994	0.149172	0.149355	0.149543	53.62	53.75
Royal Bank of Scotland	78009KPH9	12/13/10	12/13/28	100.000	VARIABLE	5.3208		0.140971	0.141319	0.141676	0.142043	0.142419	50.82	51.08
Royal Bank of Scotland	78009KPR7	12/30/10	12/30/30	100.000	VARIABLE	5.7104		0.153044	0.153255	0.153471	0.153694	0.153924	55.13	55.29
Royal Bank of Scotland	78009KQW5	02/25/11	02/25/31	100.000	VARIABLE	5.4494		0.144597	0.144841	0.145091	0.145347	0.145611	52.16	52.34
Royal Bank of Scotland	78009KRJ3	03/15/11	03/15/21	100.000	VARIABLE	5.5247		0.153412					11.35	
Royal Bank of Scotland	78009PAM3	05/25/11	05/25/21	100.000	VARIABLE	4.4729		0.124496					17.93	
Royal Bank of Scotland	78009PAP6	06/14/11	06/14/21	100.000	VARIABLE	2.5505		0.016470					2.68	
Royal Bank of Scotland	78009PBD2	07/21/11	07/21/21	100.000	VARIABLE	2.8322		0.022475	0.022794				4.55	
Royal Bank of Scotland	78009PBK6	08/26/11	08/26/31	100.000	VARIABLE	4.7435		0.132433	0.133852	0.135304	0.136791	0.138313	48.29	49.35
Royal Bank of Canada	78009Q489	09/26/13	09/26/22	100.000	0.000	3.5770		0.127350	0.129628	0.131947	0.134306		46.69	35.39
Royal Bank of Canada	78010UDU8	02/28/14	02/28/34	100.000	VARIABLE	4.0700		0.101249	0.099908	0.101885	0.100547	0.102548	36.79	37.02
Royal Bank of Canada	78010UVX2	06/30/14	06/30/29	100.000	VARIABLE	3.5597		0.096598	0.096714	0.096832	0.096953	0.097075	34.80	34.88
Royal Bank of Canada	78010UWN3	09/29/14	09/29/34	100.000	VARIABLE	3.6300		0.096468	0.096589	0.096713	0.096838	0.096966	34.77	34.86
Royal Bank of Canada	78010UWR4	11/28/14	11/28/34	100.000	VARIABLE	3.3500		0.088842	0.088961	0.089082	0.089205	0.089331	32.01	32.10
Royal Bank of Canada	78010UWU7	12/23/14	12/23/24	100.000	VARIABLE	2.8500		0.078730	0.078782	0.078835	0.078888	0.078942	28.35	28.39
Royal Bank of Canada	78012KDH7	06/29/15	06/29/35	100.000	VARIABLE	3.4100		0.087964	0.088146	0.088332	0.088520	0.088712	31.70	31.83
Royal Bank of Canada	78012KP84	05/18/17	02/21/23	100.000	0.000	2.4412	91.83	0.073391	0.074286	0.075193	0.076111	0.077040	26.82	27.47
Royal Bank of Canada	78012KT64	05/31/17	06/01/23	100.000	0.000	2.5535	95.27	0.077522	0.078512	0.079514	0.080529	0.081558	28.15	28.87
Royal Bank of Canada	78013GJR7	10/18/17	10/18/23	100.000	0.000	2.1352	70.41	0.063214	0.063889	0.064571	0.065260	0.065957	22.98	23.47
Royal Bank of Canada	78013Q152	02/05/18	02/03/21	100.000	0.000	2.7735	83.34	0.082523					2.64	
Royal Bank of Canada	78013X3E6	03/29/19	03/31/22	100.000	0.000	2.7531	49.20	0.079682	0.080779	0.081891			29.08	7.29
Royal Bank of Canada	78013X3H9	03/29/19	03/30/23	100.000	0.000	2.8294	50.59	0.081984	0.083144	0.084321	0.085513	0.086723	29.94	30.79
Royal Bank of Canada	78013X4T2	04/30/19	04/28/23	100.000	0.000	2.9042	49.34	0.084226	0.085449	0.086690	0.087948	0.089225	30.70	31.59
Royal Bank of Canada	78013X5E4	04/30/19	05/01/23	100.000	0.000	2.8548	48.48	0.082750	0.083931	0.085129	0.086344	0.087577	30.15	31.01
Royal Bank of Canada	78013X6W3	05/31/19	06/01/23	100.000	0.000	2.5276	40.66	0.072913	0.073834	0.074768	0.075712	0.076669	26.47	27.14
Royal Bank of Canada	78013XBL1	12/29/17	12/30/22	100.000	0.000	2.7655	86.05	0.083422	0.084576	0.085745	0.086931		30.24	31.00

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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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Royal Bank of Canada	78013XCS5	01/31/18	01/31/23	100.000	0.000	3.0653	92.89	0.091876	0.093284	0.094714	0.096165	0.097639	33.76	34.80
Royal Bank of Canada	78013XF45	09/28/18	09/29/22	100.000	0.000	3.5421	82.56	0.105561	0.107431	0.109333	0.111270		38.69	29.65
Royal Bank of Canada	78013XF52	09/28/18	09/29/22	100.000	0.000	3.5746	83.35	0.106597	0.108502	0.110441	0.112415		39.07	29.95
Royal Bank of Canada	78013XF99	02/28/18	02/28/23	100.000	0.000	3.2254	95.22	0.097055	0.098620	0.100211	0.101827	0.103469	35.61	36.77
Royal Bank of Canada	78013XGY8	03/29/18	03/30/23	100.000	0.000	3.2987	94.38	0.099450	0.101091	0.102758	0.104453	0.106176	36.40	37.61
Royal Bank of Canada	78013XJD1	04/30/18	07/28/22	100.000	0.000	3.5027	97.19	0.105186	0.107028	0.108903	0.110810		38.77	22.89
Royal Bank of Canada	78013XJZ2	05/31/18	06/03/22	100.000	0.000	3.1800	85.03	0.095609	0.097129	0.098673			34.78	15.00
Royal Bank of Canada	78013XKR8	05/31/18	06/03/22	100.000	0.000	3.1798	85.03	0.095602	0.097122	0.098666			34.78	15.00
Royal Bank of Canada	78013XL97	10/31/18	10/31/22	100.000	0.000	3.5349	79.02	0.105321	0.107182	0.109076	0.111004		38.48	32.96
Royal Bank of Canada	78013XLY2	06/29/18	06/30/22	100.000	0.000	3.4324	89.01	0.103820	0.105602	0.107415			37.70	19.23
Royal Bank of Canada	78013XM62	10/31/18	11/02/22	100.000	0.000	3.5454	79.26	0.105675	0.107548	0.109455	0.111395		38.60	33.30
Royal Bank of Canada	78013XMP0	06/29/18	06/30/22	100.000	0.000	3.3884	87.83	0.102381	0.104115	0.105879			37.17	18.95
Royal Bank of Canada	78013XNY0	07/31/18	07/29/22	100.000	0.000	3.5199	88.11	0.104832	0.106677	0.108554	0.110465		38.64	22.92
Royal Bank of Canada	78013XPT9	07/31/18	07/31/22	100.000	0.000	3.5174	88.05	0.104764	0.106606	0.108481	0.110389		38.61	23.02
Royal Bank of Canada	78013XRF7	08/31/18	08/31/22	100.000	0.000	3.4339	82.82	0.102108	0.103842	0.105644	0.107438		37.50	25.58
Royal Bank of Canada	78013XRM2	11/30/18	11/30/22	100.000	0.000	3.4756	74.55	0.103432	0.105230	0.107058	0.108919		37.67	35.56
Royal Bank of Canada	78013XS33	11/29/18	12/01/22	100.000	0.000	3.4997	75.19	0.104218	0.106042	0.107897	0.109785		37.96	35.95
Royal Bank of Canada	78013XS74	11/29/18	06/01/21	100.000	0.000	3.3356	71.57	0.099012					14.85	
Royal Bank of Canada	78013XSJ8	08/31/18	09/01/22	100.000	0.000	3.4206	82.49	0.101696	0.103435	0.105204	0.107003		37.34	25.57
Royal Bank of Canada	78013XSK5	12/03/18	12/02/21	100.000	0.000	3.4932	74.63	0.103983	0.105799				34.75	
Royal Bank of Canada	78013XTJ7	12/31/18	07/01/21	100.000	0.000	3.0965	63.47	0.091474					16.47	
Royal Bank of Canada	78013XTK4	12/31/18	06/30/22	100.000	0.000	3.2158	65.98	0.095213	0.096744	0.098299			34.56	17.60
Royal Bank of Canada	78013XUC0	12/24/18	12/23/21	100.000	0.000	3.3631	69.68	0.099855	0.101534				35.45	
Royal Bank of Canada	78013XWE4	01/31/19	02/01/24	100.000	0.000	3.6269	71.45	0.106338	0.108266	0.110230	0.112228	0.114264	39.21	40.65
Royal Bank of Canada	78013XWF1	01/31/19	08/02/22	100.000	0.000	3.5183	69.26	0.103000	0.104812	0.106655	0.108532		37.95	22.84
Royal Bank of Canada	78013XWW4	01/31/19	08/02/21	100.000	0.000	3.4352	67.59	0.100444	0.102170				21.50	
Royal Bank of Canada	78013XXM5	01/24/19	01/22/21	100.000	0.000	3.4789	69.07	0.101746					2.14	
Royal Bank of Canada	78013XYA0	02/28/19	02/28/25	100.000	0.000	3.2010	60.26	0.093254	0.094746	0.096263	0.097803	0.099369	34.21	35.31
Royal Bank of Canada	78013XYV4	02/28/19	03/02/23	100.000	0.000	3.1550	59.38	0.091885	0.093334	0.094807	0.096302	0.097821	33.69	34.76
Royal Bank of Canada	78014G872	01/04/19	01/05/21	100.000	0.000	3.3158	67.69	0.096772					0.39	
Royal Bank of Canada	78014H235	02/19/19	03/03/21	100.000	0.000	3.0491	58.15	0.088735					5.50	
Royal Bank of Canada	78014RAE0	04/13/18	04/13/28*	100.000	VARIABLE	3.5146	92.89	0.092917					9.48*	
Royal Bank of Canada	78014RBT6	11/27/19	11/27/34	100.000	VARIABLE	2.3582	25.70	0.064589	0.064122	0.063650	0.063711	0.063774	23.14	22.93
Royal Bank of Canada	78014RBV1	12/27/19	12/27/34	100.000	VARIABLE	2.5623	25.81	0.070144	0.069619	0.069088	0.069156	0.069225	25.15	24.88
Royal Bank of Canada	78014RCU2	05/06/20	05/06/22	100.000	VARIABLE	1.1322	1.87	0.007705	0.007749	0.007794			2.83	0.97
Royal Bank of Canada	78014RDG2	03/15/21	03/15/41	100.000	VARIABLE	2.5737		0.071493	0.069553	0.067589	0.067669		20.24	24.49
Royal Bank of Canada	78014RDL1	04/30/21	04/30/41	100.000	VARIABLE	2.5777		0.071601	0.070734	0.069856	0.068966		17.20	25.20
Royal Bank of Canada	78015KDC5	11/29/19	12/01/25	100.000	0.000	2.1621	23.70	0.061371	0.062034	0.062705	0.063383	0.064068	22.25	22.74
ROYSE CITY TEX INDPT SCH	780869VS9	10/08/20	02/15/23	98.369	0.000	0.7001	1.59	0.019130	0.019177	0.019245	0.019312	0.019380	6.91	6.96
SG Structured Prods, Inc	78423A2D3	07/29/11	07/29/31	100.000	VARIABLE	3.8136		0.074117	0.074429	0.074747	0.075070	0.075400	26.83	27.07
SG Structured Prods, Inc	78423A2E1	07/29/11	07/29/31	100.000	VARIABLE	3.8227		0.074849	0.073792	0.072714	0.074104	0.075521	26.43	26.85
SG Structured Prods, Inc	78423A2P6	07/29/11	07/29/31	100.000	VARIABLE	3.8133		0.074557	0.074761	0.074969	0.075181	0.075397	26.94	27.09

* Called in 2021; reportable OID is computed to call date.

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
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SG Structured Prods, Inc	78423A3B6	08/31/11	08/29/31	100.000	VARIES	3.8090		0.073569	0.074104	0.073832	0.074374	0.074105	26.98	27.08
SG Structured Prods, Inc	78423AD90	01/31/11	01/31/31	100.000	VARIES	4.1899		0.084268	0.083220	0.082151	0.081060	0.082758	29.83	29.47
SG Structured Prods, Inc	78423AE99	02/25/11	02/25/26	100.000	VARIES	4.0468		0.098138	0.099069	0.100019	0.100989	0.102269	35.73	36.46
SG Structured Prods, Inc	78423AF80	02/28/11	02/28/31	100.000	VARIES	4.1578		0.087291	0.084866	0.086247	0.084815	0.086194	31.29	31.21
SG Structured Prods, Inc	78423AG63	03/18/11	03/18/21	100.000	VARIES	4.1694		0.115859					8.92	
SG Structured Prods, Inc	78423AJ45	03/31/11	03/31/26	100.000	VARIES	3.9820		0.095402	0.096224	0.097417	0.098633	0.099874	34.68	35.51
SG Structured Prods, Inc	78423AL75	03/31/11	03/31/31	100.000	VARIES	4.2878		0.093544	0.092556	0.091547	0.090515	0.090028	33.32	32.63
SG Structured Prods, Inc	78423AP48	04/29/11	04/29/31	100.000	VARIES	4.1591		0.088549	0.087497	0.086424	0.085328	0.085638	31.56	30.87
SG Structured Prods, Inc	78423AR20	04/29/11	04/30/26	100.000	VARIES	4.1342		0.102257	0.103106	0.103972	0.104856	0.105971	37.07	37.71
SG Structured Prods, Inc	78423AT93	05/31/11	05/30/31	100.000	VARIES	4.0970		0.087927	0.085418	0.085717	0.083199	0.084730	31.56	30.79
SG Structured Prods, Inc	78423AU26	05/31/11	05/30/23	100.000	VARIES	4.1100		0.112268	0.110661	0.112727	0.111122	0.113246	40.70	40.87
SG Structured Prods, Inc	78423AU83	05/31/11	05/29/26	100.000	VARIES	4.1202		0.101224	0.100467	0.103060	0.102311	0.104973	36.87	37.54
SG Structured Prods, Inc	78423AW65	06/30/11	06/30/31	100.000	VARIES	4.0040		0.080776	0.079961	0.079129	0.078280	0.079819	28.93	28.33
SG Structured Prods, Inc	78423AW73	06/30/11	06/30/31	100.000	VARIES	4.0073		0.081823	0.079331	0.079445	0.076945	0.079736	29.40	28.54
SG Structured Prods, Inc	78423AW81	06/30/11	06/30/23	100.000	VARIES	3.9769		0.110573	0.110588	0.110603	0.110619	0.110546	39.81	39.82
SG Structured Prods, Inc	78423AW99	06/30/11	06/30/26	100.000	VARIES	3.9854		0.097277	0.096545	0.099032	0.098306	0.101064	35.37	36.02
SG Structured Products, Inc	78423AYJ5	08/31/10	08/29/25	100.000	0.000	3.6972		0.084108	0.086133	0.087246	0.089347	0.090502	31.46	32.63
SG Structured Prods, Inc	78423EBR4	07/31/12	07/30/32*	100.000	VARIES	2.2858		0.052889					1.53*	
SG Structured Prods, Inc	78423ECE2	08/31/12	08/31/32	100.000	VARIES	2.2189		0.052165	0.051446	0.052432	0.051669	0.052618	18.94	19.02
SG Structured Prods, Inc	78423ECF9	08/31/12	08/31/27	100.000	VARIES	2.2060		0.055204	0.054458	0.055519	0.054771	0.055840	20.05	20.17
SG Structured Prods, Inc	78423EDJ0	09/28/12	09/30/32	100.000	VARIES	2.1721		0.051645	0.051855	0.052067	0.052111	0.052156	18.67	18.76
SG Structured Prods, Inc	78423EDN1	10/31/12	10/29/27	100.000	VARIES	2.3465		0.059774	0.060164	0.060560	0.060986	0.061417	21.64	21.93
SG Structured Prods, Inc	78423EEA8	12/31/12	12/31/32	100.000	VARIES	2.3864		0.057006	0.057083	0.057160	0.057257	0.057356	20.54	20.60
SG Structured Prods, Inc	78423EEJ9	10/31/12	10/29/32	100.000	VARIES	2.3463		0.058726	0.058997	0.059271	0.059450	0.059630	21.22	21.39
SG Structured Prods, Inc	78423EES9	11/30/12	11/30/32	100.000	VARIES	2.3877		0.058903	0.058998	0.059094	0.059089	0.059084	21.23	21.27
SM Energy Company	78454LAM2	08/09/16	07/01/21	86.000	1.500	4.7379	124.19	0.087860					15.81	
SABINE TEX INDPT SCH DIS	785700EF8	10/27/20	02/15/28	89.146	0.000	1.5800	2.50	0.039125	0.039311	0.039621	0.039934	0.040250	14.19	14.41
SABINE TEX INDPT SCH DIS	785700EG6	10/27/20	02/15/29	87.035	0.000	1.6799	2.60	0.040615	0.040819	0.041162	0.041508	0.041856	14.73	14.98
SABINE TEX INDPT SCH DIS	785700EH4	10/27/20	02/15/30	84.805	0.000	1.7800	2.68	0.041931	0.042155	0.042530	0.042909	0.043290	15.22	15.48
St. Clair County, IL	788550JV4	06/25/15	01/01/22	74.588	0.000	4.5500	210.13	0.120161	0.120891				43.99	
St. Clair County, IL	788550JW2	06/25/15	01/01/23	70.267	0.000	4.7499	207.71	0.119455	0.120298	0.125196	0.126080		43.76	45.86
St. Clair County, IL	788550JX0	06/25/15	01/01/24	65.665	0.000	5.0000	205.65	0.119102	0.120089	0.125132	0.126169		43.65	45.86
St. Clair County, IL	788553GR0	04/13/17	12/01/22	99.225	2.850	3.0005	4.97	0.003940	0.003999	0.004059	0.004120		1.43	1.35
St. Clair County, IL	788553GS8	04/13/17	12/01/23	101.777	3.500	3.2006	120.59	0.089660	0.089539	0.089416	0.089292	0.089165	32.25	32.16
St. Clair County, IL	788553GT6	04/13/17	12/01/26	102.645	4.000	3.6716	139.54	0.103777	0.103642	0.103505	0.103366	0.103223	37.33	37.23
St. Clair County, IL	788553GU3	04/13/17	12/01/27	101.642	4.000	3.8108	143.66	0.107075	0.106998	0.106920	0.106840	0.106758	38.53	38.47
SAM RAYBURN TEX INDPT SC	795868EJ3	05/06/21	02/15/23	98.854	0.000	0.6503		0.017858		0.017890	0.017948	0.018007	4.20	6.47
SAM RAYBURN TEX INDPT SC	795868EK0	05/06/21	02/15/24	97.404	0.000	0.9500		0.025704		0.025771	0.025893	0.026016	6.05	9.33
SAM RAYBURN TEX INDPT SC	795868EL8	05/06/21	02/15/25	95.047	0.000	1.3500		0.035644		0.035776	0.036018	0.036261	8.39	12.99
SAM RAYBURN TEX INDPT SC	795868EM6	05/06/21	02/15/26	93.333	0.000	1.4500		0.037594		0.037744	0.038017	0.038293	8.85	13.71

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022			
SAM RAYBURN TEX INDPT SC	795868EN4	05/06/21	02/15/27	89.911	0.000	1.8499											
SAM RAYBURN TEX INDPT SC	795868EP9	05/06/21	02/15/28	87.094	0.000	2.0498											
SAN ANGELO TEX INDPT SCH	796116SZ5	09/08/20	02/15/26	93.647	0.000	1.2111	3.56	0.031503	0.031670	0.031861	0.032054	0.032248			10.89	16.91	
San Luis Obispo County	798703AT1	07/02/03	09/01/21	37.061	0.000	5.5396	593.70	0.145695	0.149730						11.69	18.19	
San Luis Obispo County	798703AU8	07/02/03	09/01/22	34.700	0.000	5.5996	565.14	0.139278	0.143178	0.147186	0.151307				11.42	11.56	
San Luis Obispo County	798703AV6	07/02/03	09/01/23	32.578	0.000	5.6397	536.46	0.132584	0.136323	0.140167	0.144120	0.148184			35.69		
San Luis Obispo County	798703AW4	07/02/03	09/01/24	30.563	0.000	5.6797	508.80	0.126105	0.129686	0.133369	0.137156	0.141051			51.79	36.07	
San Luis Obispo County	798703AX2	07/02/03	09/01/25	28.774	0.000	5.6997	481.63	0.119540	0.122947	0.126451	0.130054	0.133761			49.31	52.13	
San Luis Obispo County	798703AY0	07/02/03	09/01/26	27.018	0.000	5.7298	455.94	0.113404	0.116653	0.119995	0.123433	0.126969			46.91	49.62	
San Luis Obispo County	798703AZ7	07/02/03	09/01/27	25.534	0.000	5.7298	430.90	0.107175	0.110246	0.113404	0.116653	0.119995			44.48	47.05	
San Luis Obispo County	798703BA1	07/02/03	09/01/28	24.132	0.000	5.7297	407.23	0.101288	0.104189	0.107174	0.110245	0.113403			42.20	44.65	
San Luis Obispo County	798703BB9	07/02/03	09/01/29	22.806	0.000	5.7298	384.87	0.095725	0.098468	0.101289	0.104190	0.107175			39.88	42.20	
San Luis Obispo County	798703BC7	07/02/03	09/01/30	21.553	0.000	5.7298	363.73	0.090468	0.093060	0.095726	0.098468	0.101289			37.69	39.88	
SAN MARCOS TEX CONS INDP	798781B25	12/18/19	08/01/24	89.978	0.000	2.2990	21.58	0.058280	0.058950	0.059627	0.060313	0.061006			22.806	0.000	
SAN MARCOS TEX CONS INDP	798781B33	12/18/19	08/01/25	87.215	0.000	2.4489	22.30	0.060231	0.060968	0.061715	0.062470	0.063235			22.806	0.000	
SAN MARCOS TEX CONS INDP	798781B41	12/18/19	08/01/26	84.619	0.000	2.5388	22.43	0.060616	0.061385	0.062165	0.062954	0.063753			22.806	0.000	
Santa Monica School, CA	802498PT6	10/11/16	07/01/32	95.746	3.000	3.3503	9.34	0.006640	0.006751	0.006864	0.006979				2.41	2.49	
SCHERTZ-CIBOLO-UNVL CITY	806640G28	08/27/20	02/01/37	63.888	0.000	2.7458	6.04	0.048729	0.049301	0.049978	0.050664	0.051360			17.83	18.32	
SCHERTZ-CIBOLO-UNVL CITY	806640G36	08/27/20	02/01/38	61.743	0.000	2.7858	5.92	0.047780	0.048349	0.049022	0.049705	0.050398			17.49	17.98	
SEADRILL NEW FINANCE LTD	81173JAA7	07/02/18	07/15/25	44.667	12.000	26.7500	249.76	0.344889	0.385778	0.432000	0.484111	0.543000			145.90	183.22	
Seacor Holdings, Inc.	811904AL5	12/11/12	12/15/27*	100.000	VARIES	7.1504		0.295252							40.45*		
Seacor Holdings, Inc.	811904AM3	12/11/12	12/15/27*	100.000	VARIES	7.1504		0.295252							40.45*		
SEACOR HOLDINGS INC	811904AN1	05/15/18	05/15/30	100.000	3.250	7.6251	210.19	0.236812	0.242399	0.248199	0.254219	0.260470			86.78	91.00	
SEGUIN TEX INDPT SCH DIS	815853TB2	10/28/20	08/15/26	93.995	0.000	1.0710	1.76	0.027965	0.028054	0.028204	0.028355	0.028507			10.12	10.22	
SEGUIN TEX INDPT SCH DIS	815853TC0	10/28/20	08/15/27	91.934	0.000	1.2410	2.00	0.031692	0.031809	0.032007	0.032205	0.032405			11.47	11.61	
SEGUIN TEX INDPT SCH DIS	815853TD8	10/28/20	08/15/28	88.829	0.000	1.5249	2.37	0.037627	0.037797	0.038086	0.038376	0.038669			13.64	13.84	
SEGUIN TEX INDPT SCH DIS	815853TE6	10/28/20	08/15/29	86.729	0.000	1.6250	2.47	0.039148	0.039337	0.039656	0.039978	0.040303			14.20	14.42	
Shelby Christian CNTYS,	821510BB9	02/24/16	12/01/21	106.397	3.750	2.5508	128.80	0.071688	0.071274						23.58		
SG Structured Prods, Inc	83367TAN9	09/28/12	09/28/27	100.000	VARIES	4.2451		0.107767	0.108197	0.108637	0.109333	0.110044			38.95	39.37	
SG Structured Prods, Inc	83368W2F7	07/28/15	07/28/21	100.000	0.000	3.0305		0.097842	0.099325						20.52		
SG Structured Prods, Inc	83368W2V2	08/31/15	09/03/30*	100.000	VARIES	3.4214		0.090528							5.16*		
SG Structured Prods, Inc	83368WB59	01/30/15	01/30/30*	100.000	VARIES	2.8761		0.080555							2.34*		
SG Structured Prods, Inc	83368WBD2	01/31/13	01/31/33	100.000	VARIES	3.8966		0.107550	0.108448	0.109364	0.110297	0.111065			39.15	39.80	
SG Structured Prods, Inc	83368WBG5	01/31/13	01/31/33	100.000	VARIES	3.8943		0.098996	0.099481	0.099976	0.100480	0.101030			35.87	36.24	
SG Structured Prods, Inc	83368WBT7	02/28/13	02/28/33	100.000	VARIES	3.4646		0.088812	0.088061	0.090308	0.089624	0.091925			32.46	33.04	
SG Structured Prods, Inc	83368WBX8	03/28/13	03/31/33	100.000	VARIES	2.9028		0.074857	0.075319	0.075788	0.076263	0.076715			27.12	27.45	
SG Structured Prods, Inc	83368WCB5	04/12/13	04/12/33	100.000	VARIES	3.9684		0.102038	0.102628	0.103229	0.103842	0.104437			36.93	37.37	
SG Structured Prods, Inc	83368WCG4	04/30/13	04/29/33	100.000	VARIES	3.9499		0.103003	0.103684	0.104379	0.105088	0.105701			37.29	37.79	
SG Structured Prods, Inc	83368WCQ2	04/30/13	05/01/23	100.000	VARIES	1.6708		0.010597	0.010685	0.010774	0.010864	0.010955			3.84	3.91	
SG Structured Prods, Inc	83368WCY5	05/03/13	05/03/23	100.000	VARIES	3.1496		0.087118	0.087197	0.087272	0.087349	0.087419			31.39	31.44	
SG Structured Prods, Inc	83368WDM0	06/28/13	06/28/33	100.000	VARIES	4.7593		0.125815	0.126804	0.127815	0.128851	0.129710			45.48	46.21	

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								2021 1st Period	2021 2nd Period	2021 3rd Period	2022 1st Period	2022 2nd Period	2022 3rd Period	2021
SG Structured Prods, Inc	83368WDR9	07/31/13	07/31/33	100.000	VARIES	4.5906		0.118665	0.119479	0.120311	0.121184	0.122077	43.11	43.74
SG Structured Prods, Inc	83368WDT5	07/31/13	07/31/33	100.000	VARIES	4.5832		0.121649	0.122787	0.123952	0.125068	0.126210	44.35	45.16
SG Structured Prods, Inc	83368WDV0	07/31/13	07/31/33	100.000	VARIES	4.5941		0.111862	0.112560	0.113274	0.114251	0.115249	40.61	41.25
SG Structured Prods, Inc	83368WDW8	08/30/13	08/31/33	100.000	VARIES	4.6389		0.119151	0.118184	0.121157	0.120202	0.123257	43.56	44.30
SG Structured Prods, Inc	83368WDX6	08/30/13	08/31/33	100.000	VARIES	4.6414		0.124751	0.123700	0.126772	0.125734	0.128888	45.59	46.34
SG Structured Prods, Inc	83368WDZ1	08/30/13	08/31/28*	100.000	VARIES	4.5931		0.126353					7.20*	
SG Structured Prods, Inc	83368WEL1	09/30/13	09/30/33	100.000	VARIES	4.5116		0.119134	0.120078	0.121043	0.121970	0.122918	43.23	43.91
SG Structured Prods, Inc	83368WFA4	10/31/13	10/31/33	100.000	VARIES	4.2945		0.109308	0.109977	0.110660	0.111397	0.112150	39.55	40.06
SG Structured Prods, Inc	83368WFL0	10/31/13	10/31/33	100.000	VARIES	4.2911		0.114112	0.114925	0.115756	0.116432	0.117122	41.33	41.88
SG Structured Prods, Inc	83368WGF2	11/29/13	11/30/33	100.000	VARIES	4.4027		0.114888	0.115585	0.116298	0.116932	0.117580	41.53	42.02
SG Structured Prods, Inc	83368WGM7	11/29/13	11/29/32	90.000	VARIES	4.3778		0.103477	0.104636	0.105820	0.106910	0.108024	37.54	38.36
SG Structured Prods, Inc	83368WGR6	11/29/13	11/29/32	90.000	VARIES	4.3778		0.103475	0.104634	0.105818	0.106908	0.108022	37.53	38.36
SG Structured Prods, Inc	83368WHA2	12/30/13	12/30/32	93.000	VARIES	4.4186		0.111482	0.112656	0.113857	0.114875	0.115915	40.35	41.17
SG Structured Prods, Inc	83368WHB6	12/30/13	12/30/33	100.000	VARIES	4.4457		0.113550	0.114300	0.115067	0.115851	0.116652	41.01	41.57
SG Structured Prods, Inc	83368WHS3	01/31/14	01/31/34	100.000	VARIES	4.0888		0.107743	0.108535	0.109343	0.110168	0.110847	39.17	39.74
SG Structured Prods, Inc	83368WJB8	01/31/14	01/31/33	91.000	VARIES	4.0761		0.100439	0.101484	0.102550	0.103637	0.104577	36.66	37.42
SG Structured Prods, Inc	83368WKA8	02/21/14	02/21/24	100.000	0.000	3.6893		0.129968	0.132365	0.134807	0.137293	0.139826	47.85	49.63
SG Structured Prods, Inc	83368WKB6	02/28/14	02/28/34	91.000	VARIES	4.0373		0.100761	0.100394	0.103381	0.103023	0.105947	37.03	37.98
SG Structured Prods, Inc	83368WKC4	02/28/14	02/28/34*	100.000	VARIES	4.0411		0.107638					6.14*	
SG Structured Prods, Inc	83368WKZ3	03/31/14	03/31/34	100.000	VARIES	4.4731		0.113597	0.114125	0.114666	0.115219	0.115775	41.09	41.48
SG Structured Prods, Inc	83368WL58	04/17/15	04/17/25	100.000	VARIES	2.7151		0.075364	0.075338	0.075323	0.075307	0.075307	27.12	27.11
SG Structured Prods, Inc	83368WLG4	03/31/14	03/31/34	91.000	VARIES	4.4572		0.104652	0.105906	0.107187	0.108496	0.109640	38.13	39.05
SG Structured Prods, Inc	83368WLH2	03/31/14	03/31/34	100.000	VARIES	4.4742		0.109077	0.109298	0.109524	0.109755	0.110140	39.35	39.53
SG Structured Prods, Inc	83368WMM8	05/14/14	05/14/21	100.000	VARIES	2.9301		0.081433					10.83	
SG Structured Prods, Inc	83368WNR8	05/22/14	05/22/34	91.000	VARIES	3.6947		0.088218	0.088797	0.089387	0.089988	0.090522	31.91	32.33
SG Structured Prods, Inc	83368WP21	05/20/15	05/21/35*	100.000	VARIES	3.3762		0.091044					4.83*	
SG Structured Prods, Inc	83368WPM7	06/26/14	06/26/34	100.000	VARIES	3.6333		0.095476	0.095980	0.096493	0.097015	0.097460	34.47	34.84
SG Structured Prods, Inc	83368WRU7	08/29/14	08/29/34	100.000	VARIES	3.4030		0.089584	0.090480	0.090393	0.091307	0.091230	32.96	33.26
SG Structured Prods, Inc	83368WSX0	08/29/14	08/29/34	100.000	VARIES	3.4025		0.087816	0.088535	0.088290	0.089019	0.088780	32.24	32.42
SG Structured Prods, Inc	83368WTC5	09/30/14	09/30/29	100.000	VARIES	3.5292		0.097075	0.097226	0.097380	0.097507	0.097637	35.00	35.10
SG Structured Prods, Inc	83368WTS0	09/30/14	09/30/24*	100.000	VARIES	3.2998		0.089519					7.97*	
SG Structured Prods, Inc	83368WU58	06/30/15	06/30/35	100.000	VARIES	3.7086		0.096016	0.096626	0.097247	0.097879	0.098512	34.68	35.12
SG Structured Prods, Inc	83368WUJ8	09/30/14	09/30/34	100.000	VARIES	3.5842		0.094681	0.095027	0.095379	0.095725	0.096078	34.21	34.46
SG Structured Prods, Inc	83368WUL3	09/30/14	09/30/34	100.000	VARIES	3.5616		0.094242	0.094650	0.095065	0.095488	0.095918	34.08	34.38
SG Structured Prods, Inc	83368WVM0	10/31/14	10/31/34	100.000	VARIES	3.4502		0.092366	0.092849	0.093341	0.093747	0.094161	33.40	33.73
SG Structured Prods, Inc	83368WVN6	11/26/14	11/26/34	100.000	VARIES	3.3123		0.088000	0.088413	0.088833	0.089260	0.089694	31.78	32.09
SG Structured Prods, Inc	83368WZJ3	12/31/14	12/31/34	100.000	VARIES	3.0162		0.083832	0.084254	0.084682	0.085116	0.085557	30.26	30.56
SG Structured Prods, Inc	83369EEM8	01/29/16	01/29/36*	100.000	VARIES	3.1196	146.52	0.082348					2.31*	
Societe Generale Medium	83369EG95	11/15/17	11/14/22	100.000	VARIES	2.7307	88.55	0.082276	0.083400	0.084538	0.085693		29.93	26.67
SG Structured Prods, Inc	83369EGC8	02/26/16	02/26/21	100.000	VARIES	1.8853	14.14	0.008261					0.45	
SG Structured Prods, Inc	83369EGU8	03/23/16	03/23/26	100.000	VARIES	1.6326	44.76	0.025464	0.025672	0.025882	0.026093	0.026306	9.25	9.40
SG Structured Prods, Inc	83369ERC3	06/24/16	06/26/23	100.000	0.000	1.8500	86.79	0.055835	0.056352	0.056873	0.057399	0.057930	20.20	20.57

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Societe Generale SA	83369ER51	01/31/18	07/31/23	100.000	0.000	3.1299	94.92	0.093962	0.095433	0.096926	0.098443	0.099984	34.54	35.63
Societe Generale SA	83369F3A3	01/31/18	01/28/21	100.000	0.000	2.8909	87.42	0.086263					2.33	
Societe Generale SA	83369F3F2	01/31/18	01/30/25	100.000	0.000	3.2105	97.46	0.096572	0.098123	0.099698	0.101298	0.102924	35.52	36.67
Societe Generale SA	83369F3S4	02/28/18	02/27/25	100.000	0.000	3.2782	96.84	0.098764	0.100383	0.102028	0.103701	0.105400	36.25	37.45
Societe Generale SA	83369F3V7	02/05/18	02/03/21	100.000	0.000	2.6909	80.77	0.079901					2.56	
Societe Generale SA	83369F4R5	03/02/18	03/04/25	100.000	0.000	3.3609	98.97	0.101489	0.103195	0.104929	0.106692	0.108485	37.25	38.51
Societe Generale SA	83369F5K9	03/28/18	03/26/21	100.000	0.000	3.1620	90.43	0.094984					8.07	
Societe Generale SA	83369F7H4	05/23/18	05/23/22	100.000	VARIES	2.8699	74.49	0.079348	0.079533	0.079653			28.61	11.31
Societe Generale SA	83369F7M3	05/30/18	05/31/22	100.000	VARIES	3.3928	87.88	0.094548	0.094508	0.094403			34.03	14.07
Societe Generale SA	83369FA23	05/29/18	05/27/21	100.000	0.000	3.4381	92.29	0.103979					15.18	
Societe Generale SA	83369FA72	06/04/18	06/06/22	100.000	VARIES	2.9511	75.93	0.082134	0.082147	0.082085	0.083296		29.57	12.73
Societe Generale SA	83369FAD9	06/13/18	06/13/22	100.000	VARIES	3.2002	81.78	0.089279	0.089213	0.089076			32.12	14.43
Societe Generale SA	83369FAF4	06/20/18	06/20/22	100.000	VARIES	3.2003	81.15	0.089285	0.089221	0.089081			32.13	15.05
Societe Generale SA	83369FBT3	09/25/18	09/25/23	100.000	0.000	3.7818	88.68	0.113223	0.115364	0.117545	0.119768	0.122033	41.56	43.15
Societe Generale SA	83369FCD7	11/07/18	11/07/22	100.000	VARIES	3.3999	72.73	0.093279	0.093563	0.093851	0.094144		33.66	28.77
Societe Generale SA	83369FCK1	11/30/18	11/30/21	100.000	VARIES	3.2251	67.43	0.089839	0.089704				29.53	
Societe Generale SCF SA	83369FDG9	01/30/19	01/30/23	100.000	VARIES	3.0400	57.74	0.083381	0.083573	0.083599	0.083667	0.083923	30.08	30.16
Societe Generale SA	83369FDJ3	02/06/19	02/06/23	100.000	VARIES	3.0400	57.24	0.083381	0.083573	0.083599	0.083667	0.083923	30.08	30.15
Societe Generale SA	83369FDU8	02/13/19	02/13/23	100.000	VARIES	3.1600	58.93	0.086747	0.086951	0.086991	0.087058	0.087293	31.30	31.37
Societe Generale SA	83369FE86	03/11/19	03/11/22	100.000	VARIES	3.0803	55.38	0.085371	0.085579	0.085584			30.79	5.99
Societe Generale SA	83369FEB9	03/22/19	03/22/21	100.000	0.000	2.7624	49.93	0.079956					6.48	
Societe Generale SA	83369FF44	05/08/19	05/09/22	100.000	VARIES	2.7601	45.42	0.076685	0.076667	0.076627			27.60	9.81
Societe Generale SA	83369FF51	05/15/19	05/16/22	100.000	VARIES	2.6399	42.89	0.073161	0.073140	0.073163			26.33	9.88
Societe Generale SA	83369FFK8	06/19/19	06/20/22	100.000	VARIES	2.4001	36.92	0.066909	0.066784	0.066701			24.06	11.27
Societe Generale SA	83369FFY8	07/18/19	07/20/21	100.000	0.000	2.3006	33.80	0.065392	0.066144				13.15	
Societe Generale SA	83369FG92	08/07/19	08/05/21	100.000	0.000	2.1609	30.56	0.061322	0.061985				13.24	
Societe Generale SA	83369FGW1	10/08/19	11/03/21	100.000	0.000	2.0659	25.63	0.058661	0.059267				17.82	
Societe Generale SA	83369FHE0	12/04/19	02/03/22	100.000	0.000	2.1751	23.55	0.061296	0.061962	0.062636			22.38	2.00
Societe Generale SA	83369FHF7	11/29/19	03/29/22	100.000	0.000	2.1604	23.70	0.061097	0.061757	0.062424			22.24	5.49
Societe Generale SA	83369FP84	03/06/19	03/04/22	100.000	0.000	2.9316	54.41	0.085054	0.086300	0.087565			31.14	5.52
Societe Generale SA	83369FP92	03/06/19	03/04/21	100.000	0.000	2.8823	53.47	0.083563					5.26	
Societe Generale SA	83369FSM0	04/24/19	04/21/22	100.000	0.000	2.8816	49.45	0.083533	0.084737	0.085958			30.46	9.46
Societe Generale SA	83369FUX3	06/05/19	06/03/22	100.000	0.000	2.4706	39.37	0.071193	0.072072	0.072963			25.84	11.09
Societe Generale SA	83369FUZ8	06/05/19	06/03/22	100.000	0.000	2.4706	39.37	0.071193	0.072072	0.072963			25.84	11.09
Societe Generale SA	83369FXR3	08/05/19	08/05/25	100.000	0.000	2.3103	32.82	0.065668	0.066426	0.067194	0.067970	0.068755	24.00	24.56
Societe Generale SA	83369M5T5	04/30/21	04/30/31	100.000	VARIES	2.3695		0.065821	0.064676	0.064676	0.063781	0.063132	15.79	23.03
Societe Generale SA	83369MJK9	12/16/19	12/16/22	100.000	0.000	2.2503	23.59	0.063923	0.064642	0.065370	0.066105		23.16	22.68
Societe Generale SA	83369MJQ6	12/20/19	12/21/26	100.000	0.100	2.4730	25.65	0.070334	0.071170	0.072015	0.072872	0.073738	25.49	26.10
Societe Generale SA	83369MJR4	12/18/19	12/21/23	100.000	2.100	2.2723	23.56	0.063249	0.063305	0.063361	0.063418	0.063476	22.78	22.82
Societe Generale SA	83369MMN9	02/10/20	02/03/22	100.000	0.000	1.8806	16.84	0.052712	0.053208	0.053708			19.21	1.72
Societe Generale SA	83369N2F6	05/28/21	05/28/31	100.000	VARIES	2.3296		0.064712	0.063750	0.062989	0.062460		13.75	22.77
Societe Generale SA	83369N3U2	06/22/21	06/22/26	100.000	0.000	1.3580		0.037722	0.037978	0.038236	0.038496		7.13	13.72

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Societe Generale SA	83369NAX8	08/25/21	08/25/26	100.000	VARIABLES	1.2819				0.035608	0.035836	0.035496	4.49	12.85
SOCORRO TEX INDPT SCH DI	833715HA6	06/11/20	08/15/21	98.508	0.000	1.2800	7.02	0.035105	0.035330				7.90	
SOCORRO TEX INDPT SCH DI	833715HB4	06/11/20	08/15/22	97.007	0.000	1.3999	7.56	0.037817	0.038082	0.038349	0.038617		13.73	8.64
SOCORRO TEX INDPT SCH DI	833715HC2	06/11/20	08/15/23	95.211	0.000	1.5501	8.21	0.041108	0.041427	0.041748	0.042072	0.042398	14.94	15.18
SOCORRO TEX INDPT SCH DI	833715HD0	06/11/20	08/15/24	93.056	0.000	1.7299	8.96	0.044853	0.045241	0.045633	0.046027	0.046425	16.32	16.61
SOCORRO TEX INDPT SCH DI	833715HE8	06/11/20	08/15/25	90.905	0.000	1.8499	9.36	0.046867	0.047301	0.047738	0.048180	0.048625	17.07	17.39
SOCORRO TEX INDPT SCH DI	833715HG3	06/11/20	08/15/27	86.381	0.000	2.0499	9.86	0.049367	0.049873	0.050384	0.050900	0.051422	18.00	18.37
SOUTH TEXAS CMNTY COLLEG	84055QGN4	07/23/20	08/15/25	90.800	0.000	1.9159	7.64	0.048381	0.048844	0.049312	0.049784	0.050261	17.63	17.97
Sprint Capital Corporati	852060AD4	05/18/18	11/15/28	96.500	6.875	7.3596	6.43	0.007551	0.007828	0.008117	0.008415	0.008725	2.79	3.00
STEPHENVILLE TEX INDPT S	859128HW3	06/25/20	02/15/23	96.808	0.000	1.2330	6.17	0.033213	0.033417	0.033623	0.033831	0.034039	12.05	12.20
STEPHENVILLE TEX INDPT S	859128HX1	06/25/20	02/15/24	94.854	0.000	1.4570	7.15	0.038467	0.038747	0.039029	0.039314	0.039600	13.98	14.18
Sunsource, Inc.	867948AA9	09/30/97	09/30/27	110.000	11.600	10.4990		0.307280	0.306496	0.305670	0.304801	0.303887	110.33	109.72
TARKINGTON TEX INDPT SCH	876162HU5	03/09/21	02/15/23	99.211	0.000	0.4101		0.011303	0.011323	0.011346	0.011346	0.011369	3.30	4.09
TAYLOR TEX INDPT SCH DIS	877299QW0	06/30/21	02/15/38	60.655	0.000	3.0299		0.051050	0.051243	0.052020	0.052808		9.27	18.80
TAYLOR TEX INDPT SCH DIS	877299QX8	06/30/21	02/15/39	58.349	0.000	3.0800		0.049920	0.050112	0.050884	0.051668		9.06	18.39
Time Warner Inc.	887315AZ2	01/17/96	01/15/36	17.038	VARIABLES	8.8001		0.234212	0.234372	0.234540	0.234716	0.234899	84.40	84.53
TITUS CNTY TEX	888514JV9	11/27/19	03/01/21	97.066	0.000	2.3739	25.43	0.065169					3.91	
TITUS CNTY TEX	888514JW7	11/27/19	03/01/22	94.459	0.000	2.5361	26.45	0.067835	0.068695	0.069566			24.78	4.17
TITUS CNTY TEX	888514JX5	11/27/19	03/01/23	91.737	0.000	2.6615	26.97	0.069202	0.070123	0.071056	0.072002	0.072960	25.30	25.98
TITUS CNTY TEX	888514JY3	11/27/19	03/01/24	88.968	0.000	2.7616	27.15	0.070652	0.071628	0.072617	0.073619		25.49	26.20
TOLAR TEX INDPT SCH DIST	889154FQ8	05/05/21	02/15/23	99.168	0.000	0.4705			0.012960	0.012977	0.013007	0.013038	3.06	4.69
TOLAR TEX INDPT SCH DIST	889154FR6	05/05/21	02/15/24	98.186	0.000	0.6601		0.018003	0.018036	0.018095	0.018155		4.25	6.52
TOLAR TEX INDPT SCH DIST	889154FS4	05/05/21	02/15/25	96.120	0.000	1.0502		0.028040	0.028121	0.028269	0.028418		6.63	10.19
TOLAR TEX INDPT SCH DIST	889154FT2	05/05/21	02/15/26	93.773	0.000	1.3501		0.035167	0.035299	0.035537	0.035777		8.32	12.82
TOLAR TEX INDPT SCH DIST	889154FU9	05/05/21	02/15/27	90.734	0.000	1.6899		0.042592	0.042792	0.043154	0.043519		10.08	15.57
TOM BEAN TEX INDPT SCH D	889608DG7	11/06/20	02/15/24	97.323	0.000	0.8302	1.23	0.022444	0.022495	0.022588	0.022682	0.022776	8.11	8.17
TOM BEAN TEX INDPT SCH D	889608DH5	11/06/20	02/15/25	96.111	0.000	0.9300	1.37	0.024828	0.024891	0.025007	0.025123	0.025240	8.97	9.06
TOM BEAN TEX INDPT SCH D	889608DJ1	11/06/20	02/15/26	93.785	0.000	1.2200	1.75	0.031783	0.031890	0.032084	0.032280	0.032477	11.50	11.64
TOM BEAN TEX INDPT SCH D	889608DK8	11/06/20	02/15/27	92.075	0.000	1.3201	1.86	0.033762	0.033885	0.034108	0.034334	0.034560	12.22	12.38
Tornillo Indpt SCH DIST	891084NZ4	12/06/12	02/01/21	80.360	0.000	2.6998	194.18	0.073995					2.22	
Toronto-Dominion Bank	89114QS33	05/24/19	05/18/22	100.000	0.000	2.6800	43.61	0.077443	0.078481	0.079533			28.16	10.90
Toronto-Dominion Bank	89114QS41	05/24/19	05/18/22	100.000	0.000	2.6800	43.61	0.077443	0.078481	0.079533			28.16	10.90
Toronto-Dominion Bank	89114RLC8	05/22/20	05/22/22	100.000	VARIABLES	0.9998	1.58	0.007182	0.007146	0.007182			2.58	1.01
Toronto-Dominion Bank	89114TRA2	09/09/21	09/09/24	100.000	VARIABLES	0.6023				0.016731	0.016751	0.016771	1.87	6.03
Toyota Motor Credit Corp	89233PU79	03/28/08	03/28/38	24.099	0.000	4.8000	200.43	0.058135	0.059531	0.060959	0.062422	0.063921	21.44	22.48
Trenton, City of	895130K35	03/13/03	04/01/22	31.423	0.000	6.1698	612.73	0.156454	0.161280	0.166255			58.07	14.96
TULOSO-MIDWAY TEX INDPT	899474WH9	12/16/20	08/15/23	97.895	0.000	0.8002	0.33	0.021759	0.021787	0.021875	0.021962	0.022050	7.85	7.91
UBS AG	90261JGR8	03/25/11	03/25/21	100.000	VARIABLES	4.6496		0.129589					10.89	
UBS AG	90261JHP1	09/21/11	09/21/21	100.000	VARIABLES	2.4224		0.067076	0.067182				17.46	
UBS AG	90261JHS5	09/29/11	09/29/21	100.000	VARIABLES	2.5378		0.011318	0.011461				3.06	
UBS AG	90261XDU3	07/20/07	07/20/27	100.000	VARIABLES	5.7801		0.111381	0.113625	0.115934	0.118310	0.120754	41.23	42.94
UBS AG London Branch	90270KJ75	08/07/19	08/05/21	100.000	0.000	2.0200	28.55	0.057243	0.057821				12.35	

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022	
UBS AG London Branch	90270KK24	08/07/19	08/05/21	100.000	0.000	2.0200	28.55	0.057243	0.057821					12.35	
UBS AG London Branch	90270KRF8	04/27/18	07/22/21	100.000	0.000	3.3688	93.64	0.100840	0.102539					20.57	
UBS AG London Branch	90270KSF7	06/20/18	06/16/21	100.000	0.000	3.6899	96.96	0.112262						18.52	
UBS AG London Branch	90270KTF6	08/17/18	06/14/21	100.000	0.000	3.3901	83.06	0.101830						16.60	
UBS AG London Branch	90270KWM7	01/31/19	01/29/21	100.000	0.000	3.2702	64.26	0.095359						2.67	
UBS AG London Branch	90281B684	01/04/19	08/02/22	100.000	0.000	3.2800	66.98	0.095912	0.097485	0.099083	0.100708			35.28	21.20
ULTRA RESOURCES INC	90400GAE1	12/21/18	07/12/24	73.000	11.000	18.6600	105.94	0.161556	0.174056	0.187722	0.202556	0.218833		64.73	75.39
Union CNTY NJ IMPT Auth	906347UT4	11/25/15	12/01/47	18.159	0.000	5.4001	56.72	0.035586	0.036547	0.037534	0.038548	0.039588		13.04	13.76
Uruguay, Republic	917288BA9	05/29/03	01/15/33	61.000	3.875	N/A		0.154564	0.156512	0.158582	0.160782	0.163118		56.66	58.24
VALLEY VIEW TEX INDPT SC	92021PAA4	10/23/20	08/15/22	99.045	0.000	0.5305	0.99	0.014595	0.014619	0.014658	0.014697			5.27	3.29
VALLEY VIEW TEX INDPT SC	92021PAB2	10/23/20	08/15/23	98.385	0.000	0.5800	1.08	0.015851	0.015880	0.015926	0.015972	0.016018		5.72	5.75
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	49.30	0.018165	0.018801	0.018801	0.019460	0.020141		6.56	7.03
WACO TEX INDPT SCH DIST	929845UM5	03/02/21	08/15/23	98.881	0.000	0.4593		0.012616	0.012642	0.012642	0.012671	0.012700		3.78	4.56
WACO TEX INDPT SCH DIST	929845UN3	03/02/21	08/15/24	98.121	0.000	0.5501		0.014994	0.015031	0.015073	0.015114			4.49	5.43
WACO TEX INDPT SCH DIST	929845UP8	03/02/21	08/15/25	96.816	0.000	0.7280		0.019578	0.019643	0.019714	0.019786			5.86	7.10
Wells Fargo & Company	94986RA35	11/30/15	11/30/27	100.000	VARIES	2.3691		0.009416	0.009527	0.009640	0.009754	0.009870		3.42	3.50
Wells Fargo & Company	94986RB59	12/24/15	12/24/25	100.000	VARIES	2.3798		0.009148	0.009257	0.009367	0.009479	0.009592		3.31	3.39
Wells Fargo & Company	94986RB75	12/23/15	12/23/27	100.000	VARIES	2.4986		0.009317	0.009433	0.009551	0.009670	0.009791		3.38	3.46
Wells Fargo & Company	94986RB91	12/23/15	12/23/30	100.000	VARIES	2.5508		0.009730	0.009854	0.009980	0.010107	0.010236		3.53	3.62
Wells Fargo & Company	94986RD40	01/26/16	01/26/26	100.000	VARIES	2.1764	17.18	0.009603	0.009708	0.009813	0.009920	0.010028		3.51	3.59
Wells Fargo & Co.	94986RDD0	03/31/11	03/31/21	100.000	VARIES	4.1709		0.116021						10.33	
Wells Fargo & Co.	94986RDL2	04/29/11	04/30/21	100.000	VARIES	4.3019		0.119687						14.24	
Wells Fargo & Company	94986RDV0	05/31/11	05/28/21	100.000	VARIES	4.1141		0.114614						16.85	
Wells Fargo & Company	94986RE72	02/24/16	02/24/28	100.000	VARIES	1.9880	20.37	0.011160	0.011271	0.011383	0.011496	0.011610		4.07	4.15
Wells Fargo & Company	94986RF71	02/29/16	03/01/23	100.000	VARIES	1.9956	16.52	0.009581	0.009677	0.009773	0.009871	0.009969		3.49	3.56
Wells Fargo & Company	94986RG21	03/23/16	03/23/26	100.000	VARIES	2.2005	18.50	0.010676	0.010793	0.010912	0.011032	0.011154		3.89	3.97
Wells Fargo & Company	94986RH53	03/16/16	03/16/22	100.000	0.000	2.2405	112.68	0.068800	0.069570	0.070350				25.07	5.28
Wells Fargo & Company	94986RJ28	03/29/16	03/29/21	100.000	0.125	2.5923	129.99	0.080431						7.08	
Wells Fargo & Company	94986RK67	04/21/16	04/21/26	100.000	VARIES	2.1558	17.47	0.010018	0.010126	0.010235	0.010345	0.010457		3.64	3.72
Wells Fargo & Company	94986RLR0	10/03/12	10/03/22	100.000	VARIES	1.2945		0.011787	0.011863	0.011940	0.012017			4.27	3.26
Wells Fargo & Company	94986RLY5	11/07/12	11/07/22	100.000	VARIES	1.1530		0.009231	0.009284	0.009338	0.009391			3.34	2.87
Wells Fargo & Company	94986RMK4	12/27/12	12/28/22	100.000	VARIES	1.2833		0.011461	0.011535	0.011609	0.011683			4.14	4.16
Wells Fargo & Company	94986RMV0	01/25/13	01/27/25	100.000	VARIES	1.1863		0.010121	0.010181	0.010241	0.010302	0.010363		3.67	3.72
Wells Fargo & Company	94986RNJ6	02/22/13	02/22/21	100.000	VARIES	1.0349		0.012052						0.63	
Wells Fargo & Company	94986RNW7	03/06/13	03/06/23	100.000	VARIES	1.1812		0.010737	0.010801	0.010864	0.010929	0.010993		3.89	3.94
Wells Fargo & Company	94986RNX5	03/27/13	03/27/25	100.000	VARIES	1.3587		0.011083	0.011159	0.011234	0.011311	0.011388		4.02	4.07
Wells Fargo & Company	94986RPH8	04/24/13	04/24/23	100.000	VARIES	1.3234		0.007978	0.008031	0.008084	0.008138	0.008191		2.89	2.93
Wells Fargo & Company	94986RTM3	03/27/14	03/27/23	100.000	0.000	3.5789		0.125193	0.127434	0.129714	0.132035	0.134398		45.90	47.56
Wells Fargo & Company	94986RUS8	08/25/14	08/25/21	100.000	VARIES	1.0019		0.027757	0.027794					6.50	
Wells Fargo & Company	94986RUW9	09/23/14	09/23/24	100.000	VARIES	2.5651		0.007294	0.007388	0.007483	0.007579	0.007676		2.66	2.73
Wells Fargo & Company	94986RVA6	09/30/14	09/30/24	100.000	VARIES	2.5155		0.007312	0.007404	0.007497	0.007592	0.007687		2.67	2.73

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								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
Wells Fargo & Company	94986RVZ1	02/27/15	02/27/25	100.000	VARIES	2.1821		0.010268	0.010380	0.010494	0.010608	0.010724	3.74	3.83
Wells Fargo & Company	94986RWD9	04/06/15	04/06/22	100.000	0.000	2.0104		0.062338	0.062964	0.063597			22.66	6.04
Wells Fargo & Company	94986RWJ6	03/31/15	03/31/25	100.000	VARIES	2.0659		0.056455	0.056554	0.056654	0.056756	0.056858	20.36	20.43
Wells Fargo & Company	94986RWQ0	04/22/15	04/22/30	100.000	VARIES	2.2225		0.058922	0.059056	0.059191	0.059328	0.059466	21.25	21.35
Wells Fargo & Company	94986RWZ0	05/21/15	05/21/27	100.000	VARIES	2.2895		0.010159	0.010275	0.010393	0.010512	0.010632	3.69	3.77
Wells Fargo & Company	94986RX30	10/18/16	10/18/26	100.000	VARIES	2.2447	14.03	0.008832	0.008931	0.009031	0.009133	0.009235	3.21	3.28
Wells Fargo & Company	94986RXQ9	06/30/15	06/30/27	100.000	VARIES	2.5017		0.009745	0.009867	0.009991	0.010116	0.010242	3.53	3.62
Wells Fargo & Company	94986RXR7	06/24/15	06/24/22	100.000	0.250	2.4237		0.075880	0.076715	0.077561			27.48	13.42
Wells Fargo & Company	94986RXZ9	07/29/15	07/29/27	100.000	VARIES	2.4666		0.008914	0.009024	0.009135	0.009248	0.009362	3.26	3.34
Wells Fargo & Company	94986RYP0	09/03/15	09/03/27	100.000	VARIES	2.4323		0.008605	0.008709	0.008815	0.008922	0.009031	3.14	3.22
Wells Fargo & Company	94986RZ46	10/20/16	10/20/26	100.000	VARIES	2.2262	19.29	0.012167	0.012302	0.012439	0.012578	0.012718	4.42	4.52
Wells Fargo & Company	94986RZ79	11/04/16	11/06/23	100.000	0.250	2.8285	123.36	0.087097	0.088231	0.089380	0.090546	0.091729	31.68	32.52
Wells Fargo & Company	94986RZB0	10/05/15	10/05/27	100.000	VARIES	2.2452		0.010405	0.010522	0.010640	0.010760	0.010880	3.79	3.87
Wells Fargo & Company	94986RZJ3	10/09/15	10/09/25	100.000	VARIES	2.2547		0.009413	0.009519	0.009626	0.009735	0.009845	3.43	3.50
Wells Fargo & Company	94986RZL8	10/09/15	10/09/27	100.000	VARIES	2.3811		0.011897	0.012039	0.012182	0.012327	0.012474	4.33	4.44
Wells Fargo & Company	94986RZN4	10/26/15	10/26/27	100.000	VARIES	2.3226		0.062796	0.062910	0.063025	0.063142	0.063260	22.64	22.73
Wells Fargo & Company	94986RZU8	11/13/15	11/13/30	100.000	VARIES	2.4455		0.008530	0.008634	0.008739	0.008846	0.008954	3.10	3.18
Wells Fargo & Company	94988U250	12/28/18	12/17/21	100.000	0.000	2.7409	56.21	0.080330	0.081431				27.99	
Wells Fargo & Company	94988U326	12/06/18	11/19/21	100.000	0.000	2.6803	56.67	0.078428	0.079479				25.13	
WELLMAN-UNION TEX CONS I	94990AAZ5	08/26/20	08/15/22	98.407	0.000	0.8170	2.79	0.022333	0.022419	0.022510	0.022602		8.08	5.06
WELLMAN-UNION TEX CONS I	94990ABA9	08/26/20	08/15/23	97.296	0.000	0.9253	3.13	0.025007	0.025115	0.025231	0.025348	0.025465	9.05	9.14
WELLMAN-UNION TEX CONS I	94990ABB7	08/26/20	08/15/24	95.697	0.000	1.1111	3.69	0.029536	0.029690	0.029855	0.030021	0.030187	10.70	10.82
WELLMAN-UNION TEX CONS I	94990ABC5	08/26/20	08/15/25	94.037	0.000	1.2410	4.05	0.032417	0.032606	0.032808	0.033012	0.033217	11.76	11.90
WELLMAN-UNION TEX CONS I	94990ABD3	08/26/20	08/15/26	91.400	0.000	1.5121	4.80	0.038390	0.038662	0.038955	0.039249	0.039546	13.95	14.16
WELLMAN-UNION TEX CONS I	94990ABE1	08/26/20	08/15/27	88.797	0.000	1.7121	5.28	0.042230	0.042570	0.042934	0.043301	0.043672	15.36	15.62
WELLMAN-UNION TEX CONS I	94990ABF8	08/26/20	08/15/28	85.921	0.000	1.9131	5.71	0.045660	0.046070	0.046511	0.046956	0.047405	16.63	16.95
WELLMAN-UNION TEX CONS I	94990ABG6	08/26/20	08/15/29	83.556	0.000	2.0130	5.84	0.046721	0.047163	0.047637	0.048117	0.048601	17.02	17.37
Wells Fargo & Company	95000E3U1	10/20/17	10/22/24	100.000	0.250	1.8358	59.97	0.053480	0.053908	0.054339	0.054774	0.055213	19.39	19.70
Wells Fargo & Company	95000N2A6	02/23/17	02/23/22	100.000	VARIES	1.8572	11.26	0.008238	0.008315	0.008392			3.00	0.44
Wells Fargo & Company	95000N2D0	02/24/17	02/24/27	100.000	VARIES	2.7668	106.27	0.076551	0.076573	0.076595	0.076617	0.076639	27.57	27.58
Wells Fargo & Company	95000N2J7	05/19/17	05/19/27	100.000	VARIES	2.6993	16.97	0.012215	0.012140	0.012304	0.012470	0.012639	4.39	4.47
Wells Fargo & Company	95000N2K4	06/23/17	06/23/27	100.000	VARIES	2.5340	12.94	0.009763	0.009886	0.010012	0.010138	0.010267	3.54	3.63
Wells Fargo & Company	95000N2P3	07/25/17	07/25/29	100.000	VARIES	2.6059	9.82	0.007325	0.007420	0.007517	0.007615	0.007714	2.68	2.75
Wells Fargo & Company	95000N2T5	08/16/17	08/16/27	100.000	VARIES	2.5861	11.20	0.008681	0.008793	0.008907	0.009022	0.009138	3.18	3.26
Wells Fargo & Company	95000N2V0	08/31/17	08/31/29	100.000	VARIES	2.4309	10.18	0.007842	0.007936	0.008033	0.008130	0.008230	2.86	2.93
Wells Fargo & Company	95000N2Y4	09/15/17	09/15/27	100.000	VARIES	2.8997	17.94	0.014120	0.013791	0.013458	0.013653	0.013851	4.95	4.92
Wells Fargo & Company	95000N2Z1	09/20/17	09/20/27	100.000	VARIES	2.5328	9.82	0.007983	0.008084	0.008187	0.008290	0.008395	2.91	2.99
Wells Fargo & Company	95000N3B3	09/21/17	09/21/27	100.000	VARIES	2.5668	9.94	0.007918	0.008020	0.008123	0.008227	0.008332	2.89	2.96
Wells Fargo & Company	95000N3F4	10/25/17	10/25/27	100.000	VARIES	2.7552	9.27	0.007551	0.007655	0.007761	0.007867	0.007976	2.75	2.83
Wells Fargo & Company	95000N3G2	10/20/17	10/20/27	100.000	VARIES	2.7158	10.19	0.008275	0.008388	0.008501	0.008617	0.008734	3.02	3.10
Wells Fargo & Company	95000N3M9	01/31/18	01/31/28	100.000	VARIES	3.2008	7.45	0.006387	0.006489	0.006593	0.006699	0.006806	2.35	2.42
Wells Fargo & Company	95000N3N7	01/31/18	01/31/38	100.000	VARIES	3.2610	8.94	0.006435	0.006540	0.006646	0.006755	0.006865	2.37	2.45

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Wells Fargo & Company	95001B2K9	02/14/18	02/14/25	105.000	0.125	3.5350	111.40	0.112226	0.114148	0.116104	0.118095	0.120121	41.28	42.71
Wells Fargo & Company	95001BAQ7	12/07/18	12/05/23	100.000	0.000	3.0505	64.58	0.090011	0.091384	0.092778	0.094193	0.095629	32.72	33.73
Wells Fargo & Company	95001BBA1	12/05/18	12/03/21	100.000	0.000	2.7407	58.04	0.080379	0.081481				26.88	
Wells Fargo & Company	95001BBB9	01/03/19	01/03/22	100.000	0.000	3.1102	63.49	0.090488	0.091896	0.093325			33.33	0.19
Wells Fargo & Company	95001BBT0	02/05/19	02/03/22	100.000	0.000	2.8110	54.65	0.081409	0.082553	0.083713			29.85	2.68
Wells Fargo & Company	95001D2D1	03/21/18	03/21/30	100.000	VARIES	3.3176	8.80	0.007592	0.007718	0.007846	0.007976	0.008108	2.78	2.87
Wells Fargo & Company	95001D2G4	04/20/18	04/20/28	100.000	VARIES	3.4399	11.03	0.010064	0.010237	0.010413	0.010592	0.010774	3.68	3.81
Wells Fargo & Company	95001D2N9	07/03/18	07/03/28	100.000	VARIES	3.5475	14.62	0.015010	0.014357	0.013692	0.013935	0.014182	5.05	5.06
Wells Fargo & Company	95001D2R0	08/24/18	08/24/28	100.000	VARIES	3.6466	16.37	0.017706	0.016913	0.016105	0.016398	0.016697	6.03	5.93
Wells Fargo & Company	95001D2X7	09/26/18	09/26/28	100.000	VARIES	3.7928	6.97	0.007153	0.007289	0.007427	0.007568	0.007711	2.63	2.73
Wells Fargo Finance LLC	95001H3A7	02/11/19	09/28/23	96.600	0.000	3.5621	66.69	0.101250	0.103053	0.104889	0.106757	0.108658	37.11	38.45
Wells Fargo Finance LLC	95001H4M0	05/02/19	05/02/24	100.000	0.000	2.9409	49.80	0.085350	0.086605	0.087878	0.089171	0.090482	31.10	32.02
Wells Fargo Finance LLC	95001H5U1	05/30/19	06/03/22	100.000	0.000	2.3606	37.93	0.067934	0.068736	0.069547			24.65	10.57
Wells Fargo Finance LLC	95001H6P1	07/02/19	07/03/23	100.000	0.000	2.3900	36.21	0.067991	0.068803	0.069625	0.070457	0.071299	24.91	25.51
Wells Fargo & Company	95001H6Q9	07/02/19	07/01/22	100.000	0.000	2.3500	35.60	0.067602	0.068397	0.069200			24.48	12.46
Wells Fargo Finance LLC	95001H6S5	08/07/19	02/06/23	100.000	0.000	1.8604	26.27	0.052641	0.053130	0.053625	0.054123	0.054627	19.18	19.54
Wells Fargo Finance LLC	95001H6T3	08/07/19	02/06/25	100.000	0.000	1.8602	26.27	0.052637	0.053126	0.053620	0.054119	0.054622	19.18	19.54
Wells Fargo Finance LLC	95001H6Y2	07/31/19	07/29/21	100.000	0.000	3.4220	49.36	0.098326	0.100008				20.75	
Wells Fargo & Company	95001HA76	08/30/19	08/31/21	100.000	0.000	2.9224	39.55	0.083566	0.084774				20.19	
WELLS FARGO FIN LLC MEDI	95001HA92	10/03/19	04/06/26	100.000	0.000	1.5302	19.16	0.043164	0.043495	0.043827	0.044163	0.044501	15.66	15.90
Wells Fargo Finance LLC	95001HAH4	09/05/19	09/02/21	100.000	0.000	2.9424	39.40	0.084135	0.085373				20.50	
Wells Fargo Finance LLC	95001HB26	11/07/19	05/07/24	100.000	0.000	1.5803	18.27	0.044593	0.044946	0.045301	0.045659	0.046020	16.16	16.41
Wells Fargo Finance LLC	95001HBY6	11/08/19	11/03/21	100.000	0.000	1.6707	19.28	0.047176	0.047570				14.32	
Wells Fargo Finance LLC	95001HBZ3	11/08/19	11/03/21	100.000	0.000	1.6707	19.28	0.047176	0.047570				14.32	
Wells Fargo Finance LLC	95001HC41	10/31/19	11/01/24	100.000	0.250	2.3100	27.21	0.065500	0.066177	0.066861	0.067553	0.068253	23.78	24.28
Wells Fargo Finance LLC	95001HFH9	02/28/20	02/28/22	100.000	0.000	1.8710	15.81	0.052457	0.052948	0.053443			19.09	3.05
Wells Fargo Finance LLC	95001HFJ5	02/28/20	02/28/22	100.000	0.000	1.6007	13.52	0.044820	0.045178	0.045540			16.29	2.60
WESTMONT ILL PK DIST	96081RBA7	03/17/21	12/01/28	84.924	0.000	2.1318		0.050290	0.050510	0.051049	0.051593	0.052143	14.34	18.51
WESTMONT ILL PK DIST	96081RBB5	03/17/21	12/01/29	81.532	0.000	2.3589		0.053424	0.053683	0.054316	0.054957	0.055605	15.25	19.71
WESTMONT ILL PK DIST	96081RBC3	03/17/21	12/01/30	78.883	0.000	2.4587		0.053875	0.054147	0.054813	0.055486	0.056169	15.38	19.89
WESTMONT ILL PK DIST	96081RBD1	03/17/21	12/01/31	76.168	0.000	2.5588		0.054138	0.054423	0.055119	0.055824	0.056538	15.46	20.01
WESTMONT ILL PK DIST	96081RBE9	03/17/21	12/01/32	72.980	0.000	2.7087		0.054912	0.055218	0.055966	0.056724	0.057492	15.68	20.33
WESTMONT ILL PK DIST	96081RBF6	03/17/21	12/01/33	70.158	0.000	2.8086		0.054736	0.055052	0.055825	0.056609	0.057404	15.63	20.29
WESTMONT ILL PK DIST	96081RBG4	03/17/21	12/01/34	67.312	0.000	2.9086		0.054385	0.054710	0.055506	0.056313	0.057132	15.54	20.18
WESTMONT ILL PK DIST	96081RBH2	03/17/21	12/01/35	64.455	0.000	3.0087		0.053868	0.054201	0.055016	0.055844	0.056684	15.39	20.00
WESTMONT ILL PK DIST	96081RBJ8	03/17/21	12/01/36	61.598	0.000	3.1087		0.053191	0.053531	0.054363	0.055208	0.056066	15.20	19.77
WESTMONT ILL PK DIST	96081RBK5	03/17/21	12/01/37	58.753	0.000	3.2086		0.052364	0.052710	0.053555	0.054415	0.055288	14.97	19.49
WEX INC	96208TAB0	07/01/20	07/15/27	96.500	6.500	7.0234	33.89	0.188265	0.195391	0.202252	0.209355	0.216706	71.38	76.49
WHITE GALLATIN ETC CNTYS	963806ED2	08/03/17	12/01/23	103.545	3.875	3.2387	114.30	0.091588	0.091328	0.091064	0.090795	0.090523	32.91	32.72
WHITE GALLATIN ETC CNTYS	963806EE0	08/03/17	12/01/24	103.054	3.875	3.3896	119.30	0.095851	0.095651	0.095448	0.095241	0.095031	34.46	34.31
WHITE GALLATIN ETC CNTYS	963806EF7	08/03/17	12/01/25	104.477	4.250	3.5381	126.02	0.100870	0.100566	0.100256	0.099941	0.099621	36.24	36.02
WHITE GALLATIN ETC CNTYS	963806EG5	08/03/17	12/01/26	103.497	4.250	3.6875	130.34	0.104555	0.104306	0.104053	0.103795	0.103532	37.58	37.40

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WHITE SETTLEMENT TEX IND	964559W87	11/25/20	08/15/23	97.900	0.000	0.7811	0.76	0.021241	0.021278	0.021361	0.021445	0.021529	7.67	7.73
WHITE SETTLEMENT TEX IND	964559W95	11/25/20	08/15/24	96.169	0.000	1.0521	1.01	0.028106	0.028172	0.028320	0.028469	0.028619	10.16	10.26
WHITE SETTLEMENT TEX IND	964559X29	11/25/20	08/15/25	94.498	0.000	1.2019	1.14	0.031550	0.031634	0.031824	0.032015	0.032208	11.41	11.54
WHITE SETTLEMENT TEX IND	964559X37	11/25/20	08/15/26	91.950	0.000	1.4719	1.35	0.037596	0.037718	0.037996	0.038276	0.038557	13.61	13.81
WHITE SETTLEMENT TEX IND	964559X45	11/25/20	08/15/27	89.949	0.000	1.5819	1.42	0.039525	0.039664	0.039977	0.040294	0.040612	14.32	14.54
WHITE SETTLEMENT TEX IND	964559X52	11/25/20	08/15/28	85.781	0.000	1.9959	1.71	0.047557	0.047768	0.048245	0.048726	0.049213	17.25	17.59
WHITE SETTLEMENT TEX IND	964559X60	11/25/20	08/15/29	83.371	0.000	2.0959	1.75	0.048538	0.048764	0.049275	0.049791	0.050313	17.61	17.97
WHITE SETTLEMENT TEX IND	964559X78	11/25/20	08/15/30	80.636	0.000	2.2259	1.79	0.049857	0.050104	0.050662	0.051225	0.051795	18.10	18.49
WHITE SETTLEMENT TEX IND	964559X86	11/25/20	08/15/31	77.791	0.000	2.3558	1.83	0.050906	0.051172	0.051775	0.052385	0.053002	18.49	18.92
WHITE SETTLEMENT TEX IND	964559X94	11/25/20	08/15/32	75.028	0.000	2.4658	1.85	0.051390	0.051672	0.052309	0.052954	0.053606	18.68	19.12
WHITE SETTLEMENT TEX IND	964559Y28	11/25/20	08/15/33	72.207	0.000	2.5757	1.86	0.051662	0.051958	0.052627	0.053305	0.053992	18.78	19.25
WHITE SETTLEMENT TEX IND	964559Y36	11/25/20	08/15/34	69.435	0.000	2.6758	1.86	0.051609	0.051916	0.052610	0.053314	0.054027	18.77	19.26
WHITE SETTLEMENT TEX IND	964559Y44	11/25/20	08/15/35	66.639	0.000	2.7757	1.85	0.051381	0.051698	0.052415	0.053143	0.053880	18.69	19.20
Will County, IL	968852TN3	03/15/07	10/01/25	34.635	0.000	5.8000	415.90	0.121052	0.124562	0.128174	0.131891	0.135716	44.85	47.49
Will County, IL	968852TP8	03/15/07	10/01/26	32.402	0.000	5.8498	393.87	0.114973	0.118336	0.121797	0.125359	0.129026	42.61	45.14
Will County SD #122, IL	968852WM1	04/02/09	10/01/28	24.364	0.000	7.3751	326.93	0.114773	0.119005	0.123394	0.127944	0.132662	42.86	46.07
Will CNTY SD #365, IL	969078QM9	03/17/09	11/01/27	23.731	0.000	7.8744	352.71	0.127385	0.132401	0.137614	0.143032	0.148663	47.38	51.18
Will CNTY SD #365, IL	969078QN7	03/17/09	11/01/28	21.864	0.000	7.8993	326.51	0.118064	0.122727	0.127574	0.132613	0.137851	43.91	47.45
Williamson Jackson , IL	970013EM6	11/20/14	12/01/21	101.267	VARIABLES	2.7966		0.077839	0.077762				25.67	
Williamson Jackson , IL	970013EN4	11/20/14	12/01/22	100.000	VARIABLES	2.9965		0.083243	0.083242	0.083240	0.083239		29.97	27.47
WIMBERLEY TEX INDPT SCH	972631MJ1	07/21/20	08/15/38	59.494	0.000	2.8950	7.67	0.047936	0.048629	0.049333	0.050048	0.050772	17.57	18.08
WIMBERLEY TEX INDPT SCH	972631MK8	07/21/20	08/15/39	57.268	0.000	2.9450	7.51	0.046940	0.047631	0.048333	0.049044	0.049767	17.21	17.72
WIMBERLEY TEX INDPT SCH	972631ML6	07/21/20	08/15/40	54.518	0.000	3.0460	7.39	0.046222	0.046926	0.047641	0.048366	0.049103	16.96	17.48
WINDTHORST TEX INDPT SCH	973814BZ8	11/24/20	08/01/24	95.931	0.000	1.1300	1.11	0.030113	0.030176	0.030347	0.030518	0.030690	10.89	11.01
WOODFORD & MARSHALL CNTY	979293BK2	08/07/18	12/01/21	105.912	5.250	3.3227	84.13	0.094033	0.093173				30.88	
WOODFORD & MARSHALL CNTY	979293BL0	08/07/18	12/01/22	106.949	5.250	3.4778	89.09	0.099886	0.099087	0.098274	0.097447		35.77	32.28
WOODFORD & MARSHALL CNTY	979293BM8	08/07/18	12/01/23	109.113	5.500	3.5804	93.58	0.104842	0.103984	0.103110	0.102221	0.101316	37.54	36.91
WOODFORD & MARSHALL CNTY	979293BN6	08/07/18	12/01/24	110.347	5.500	3.6329	96.11	0.107871	0.107055	0.106225	0.105379	0.104518	38.64	38.04
WOODFORD CNTY ILL CMNTY	979336EV2	11/09/17	12/01/21	101.907	3.250	2.7435	87.68	0.076588	0.076400				25.24	
XENIA OHIO CMNTY CITY SC	984071CA6	11/02/20	12/01/28	84.602	0.000	2.0800	2.89	0.048962	0.049472	0.049986	0.050506	0.051031	17.75	18.12
XENIA OHIO CMNTY CITY SC	984071CB4	11/02/20	12/01/29	82.128	0.000	2.1800	2.94	0.049820	0.050363	0.050912	0.051467	0.052028	18.07	18.46
XENIA OHIO CMNTY CITY SC	984071CC2	11/02/20	12/01/30	79.569	0.000	2.2800	2.98	0.050486	0.051062	0.051644	0.052233	0.052828	18.31	18.73
XENIA OHIO CMNTY CITY SC	984071CD0	11/02/20	12/01/31	76.938	0.000	2.3800	3.00	0.050962	0.051569	0.052182	0.052803	0.053432	18.49	18.93
YPF SA	984245AU4	02/12/21	02/12/26	84.050	VARIABLES	11.5342		0.158181	0.167303	0.176952	0.187157		51.73	64.73
YPF SA	984245AV2	02/12/21	06/30/29	62.500	VARIABLES	15.6363		0.202020	0.214129	0.230870	0.248919	0.268380	66.65	86.40
YPF SA	984245AW0	02/12/21	09/30/33	51.824	VARIABLES	14.1442		0.161947	0.165001	0.176670	0.189164	0.202542	53.55	68.20
York County, PA	986812MG7	12/28/95	02/01/21	16.787	0.000	7.2398	826.31	0.194079					5.82	
York County, PA	986812MH5	12/28/95	02/01/22	15.635	0.000	7.2397	769.58	0.180754	0.187297	0.194076			68.25	5.82
York County, PA	986812MJ1	12/28/95	02/01/23	14.561	0.000	7.2398	716.75	0.168349	0.174443	0.180758	0.187301	0.194081	63.56	68.25
York County, PA	986812MK8	12/28/95	02/01/24	13.562	0.000	7.2397	667.55	0.156789	0.162465	0.168346	0.174440	0.180754	59.20	63.56
YSLETA TEX INDPT SCH DIS	98816PK5	07/22/20	08/15/21	99.164	0.000	0.7906	3.46	0.021788	0.021874				4.90	
YSLETA TEX INDPT SCH DIS	98816PL3	07/22/20	08/15/22	98.183	0.000	0.8904	3.86	0.024298	0.024406	0.024514	0.024624		8.80	5.51

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 1/1/21	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID per \$1,000 of Maturity Value for Calendar Year	
								2021 1st Period	2021 2nd Period	2021 3rd 2022 1st	2022 2nd Period	2022 3rd Period	2021	2022
YSLETA TEX INDPT SCH DIS	98816PDM1	07/22/20	08/15/23	96.824	0.000	1.0561	4.52	0.028425	0.028575	0.028726	0.028877	0.029030	10.30	10.41
YSLETA TEX INDPT SCH DIS	98816PDN9	07/22/20	08/15/24	95.004	0.000	1.2651	5.31	0.033412	0.033623	0.033836	0.034050	0.034266	12.12	12.28
YSLETA TEX INDPT SCH DIS	98816PDP4	07/22/20	08/15/25	93.296	0.000	1.3750	5.67	0.035665	0.035910	0.036157	0.036406	0.036656	12.95	13.13
YSLETA TEX INDPT SCH DIS	98816PDQ2	07/22/20	08/15/26	90.614	0.000	1.6319	6.54	0.041120	0.041455	0.041794	0.042135	0.042478	14.96	15.20
YSLETA TEX INDPT SCH DIS	98816PDR0	07/22/20	08/15/27	88.221	0.000	1.7820	6.95	0.043719	0.044109	0.044502	0.044898	0.045298	15.92	16.20
YSLETA TEX INDPT SCH DIS	98816PDS8	07/22/20	08/15/28	85.466	0.000	1.9570	7.40	0.046519	0.046974	0.047434	0.047898	0.048367	16.95	17.29
YSLETA TEX INDPT SCH DIS	98816PDT6	07/22/20	08/15/29	83.069	0.000	2.0570	7.56	0.047527	0.048016	0.048510	0.049009	0.049513	17.33	17.69
YSLETA TEX INDPT SCH DIS	98816PDU3	07/22/20	08/15/30	80.420	0.000	2.1769	7.74	0.048698	0.049228	0.049764	0.050306	0.050853	17.77	18.16
YSLETA TEX INDPT SCH DIS	98816PDV1	07/22/20	08/15/31	76.994	0.000	2.3769	8.09	0.050913	0.051518	0.052130	0.052750	0.053377	18.60	19.05
YSLETA TEX INDPT SCH DIS	98816PDW9	07/22/20	08/15/32	74.040	0.000	2.5069	8.21	0.051641	0.052289	0.052944	0.053608	0.054280	18.88	19.36
YSLETA TEX INDPT SCH DIS	98816PDX7	07/22/20	08/15/33	70.834	0.000	2.6570	8.32	0.052368	0.053063	0.053768	0.054482	0.055206	19.17	19.68
QBE Funding Trust	G7303WAA9	04/15/02	04/15/22	59.358	0.000	2.6250	373.39	0.070119	0.071039	0.071972			25.55	7.49
MC BRAZIL DOWNSTREAM TRA	L626A6AA2	07/21/21	06/30/31	100.000	7.250	7.4281			0.206336	0.206498	0.198946	0.191431	32.81	72.98
Banco de Galicia y Bueno	POR66CAA6	07/19/16	07/19/26	100.000	VARIES	8.7499		0.248726	0.249582	0.250475	0.249867	0.249233	89.98	89.86
YPF SA	P989MJBR1	02/12/21	02/12/26	84.050	VARIES	11.5342			0.158181	0.167303	0.176952	0.187157	51.73	64.73
YPF SA	P989MJBS9	02/12/21	06/30/29	62.500	VARIES	15.6363		0.202020	0.214129	0.230870	0.248919	0.268380	66.65	86.40
YPF SA	P989MJBT7	02/12/21	09/30/33	51.824	VARIES	14.1442		0.161947	0.165001	0.176670	0.189164	0.202542	53.55	68.20
CORONADO FINANCE PTY LTD	Q2874LAA2	05/12/21	05/15/26	98.122	10.750	11.2507			0.008039	0.008499	0.008977	0.009482	1.86	3.19
ANHEUSER-BUSCH COMPANIES	U00323AD4	11/13/18	02/01/26	96.122	3.650	4.2802	10.27	0.013868	0.014165	0.014468	0.014778	0.015094	5.14	5.36
ANHEUSER-BUSCH COMPANIES	U00323AE2	11/13/18	02/01/36	93.636	4.700	5.2667	5.16	0.007033	0.007218	0.007408	0.007603	0.007803	2.62	2.76
Cheriere Energy, Inc.	U16344AB6	11/28/14	05/28/21	100.000	0.000	4.8750			0.181600				26.51	
CHESAPEAKE ENERGY CORP	U16450AZ8	12/19/19	01/01/25^	94.912	11.500	12.9059	8.00	0.023680	0.025209	0.026835	0.028567		8.80^	9.97
CLEVELAND-CLIFFS INC	U1852LAC1	03/16/20	10/15/25*	81.514	6.375	10.8800	20.19	0.073678					5.23*	
CLEVELAND-CLIFFS INC	U1852LAD9	03/16/20	03/15/27	81.330	7.000	10.8801	14.93	0.054134	0.057079	0.060184	0.063458	0.066910	20.66	22.97
Kansas City Southern	U24468AB3	12/09/15	05/15/43	90.810	4.300	4.9136	9.19	0.005718	0.005858	0.006002	0.006149	0.006301	2.10	2.20
Kansas City Southern	U24468AF4	12/09/15	05/15/23	95.360	3.000	3.7202	30.20	0.018245	0.018584	0.018930	0.019282	0.019640	6.66	6.91
Eclipse Resources Corp.	U2779QAA2	07/06/15	07/15/23	97.903	8.875	9.2509	12.64	0.007961	0.008329	0.008714	0.009117	0.009539	3.06	3.35
EXPEDIA GROUP INC	U3010DAM2	03/03/21	03/15/31	99.081	2.950	3.3084			0.091056	0.091094	0.091131	0.091168	27.14	32.81
HOUGHTON MIFFLIN HARCOUR	U44150AA5	11/22/19	02/15/25	98.000	9.000	9.4937	3.48	0.009035	0.009464	0.009913	0.010384	0.010877	3.45	3.78
Hovnanian Enterprises	U48654AM6	11/01/11	11/01/21	53.000	5.000	13.8062	403.13	0.214046	0.228822				66.87	
Hovnanian Enterprises	U48654AN4	11/01/11	11/01/21	42.000	2.000	12.1926		0.307082	0.322415				94.88	
Liberty Media Corp.	U52892AD5	01/11/01	01/15/31*	100.000	3.500	N/A		1.116502	1.164918	1.215633			404.07*	
MOOD MEDIA BORROWER LLC	U55360AB4	06/28/19	12/31/23	84.250	VARIES	20.4523	288.18	0.641998	0.707649	0.780014	0.859779	0.947702	243.07	295.33
PEABODY ENERGY CORP	U70493AJ7	01/29/21	12/31/24	78.890	8.500	15.6223		0.175678	0.185442	0.197822	0.211142	0.225477	60.10	73.64
PIC AU HOLDINGS LLC	U7190BAA5	01/29/21	12/31/24	91.510	10.000	12.8220		0.048150	0.050740	0.053993	0.057454	0.061137	16.46	20.07

* Called in 2021; reportable OID is computed to call date.

^ Issuer filed for bankruptcy on 6/28/2020.

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 1/1/21	2021 1st Period	2021 2nd Period	2021 3rd Period	Calendar Year 2021
U.S. Treasury	912810FD5	04/15/98	04/15/28	100.000	3.625	609.92	0.110673	0.371913	0.263974	100.16
U.S. Treasury	912810FH6	04/15/99	04/15/29	100.000	3.875	583.93	0.108942	0.365902	0.259744	98.55
U.S. Treasury	912810FQ6	10/15/01	04/15/32	100.000	3.375	466.97	0.100962	0.338852	0.240641	91.28
U.S. Treasury	912810FR4	07/15/04	01/15/25	100.000	2.375	381.39	-0.027143	0.225856	0.267353	85.95
U.S. Treasury	912810FS2	01/15/06	01/15/26	100.000	2.000	311.93	-0.025714	0.214420	0.253941	81.62
U.S. Treasury	912810PS1	01/15/07	01/15/27	100.000	2.375	291.19	-0.025000	0.211050	0.249941	80.34
U.S. Treasury	912810PV4	01/15/08	01/15/28	100.000	1.750	242.92	-0.024286	0.203204	0.240588	77.34
U.S. Treasury	912810PZ5	01/15/09	01/15/29	100.000	2.500	212.80	-0.023571	0.198232	0.234765	75.46
U.S. Treasury	912810QF8	02/15/10	02/15/40	100.000	2.125	204.72	-0.003778	0.254917	0.208561	74.96
U.S. Treasury	912810QP6	02/15/11	02/15/41	100.000	2.125	189.04	-0.003778	0.251602	0.205827	73.98
U.S. Treasury	912810QV3	02/15/12	02/15/42	100.000	0.750	152.36	-0.003556	0.243812	0.199496	71.70
U.S. Treasury	912810RA8	02/15/13	02/15/43	100.000	0.625	132.56	-0.003556	0.239669	0.196043	70.47
U.S. Treasury	912810RF7	02/15/14	02/15/44	100.000	1.375	117.26	-0.003333	0.236409	0.193381	69.52
U.S. Treasury	912810RL4	02/15/15	02/15/45	100.000	0.750	105.77	-0.003556	0.233978	0.191439	68.80
U.S. Treasury	912810RR1	02/15/16	02/15/46	100.000	1.000	98.94	-0.003333	0.232541	0.190216	68.38
U.S. Treasury	912810RW0	02/15/17	02/15/47	100.000	0.875	78.69	-0.003333	0.228232	0.186763	67.12
U.S. Treasury	912810SB5	02/15/18	02/15/48	100.000	1.000	55.93	-0.003333	0.223425	0.182806	65.70
U.S. Treasury	912810SG4	02/15/19	02/15/49	100.000	1.000	34.78	-0.003111	0.218950	0.179137	64.39
U.S. Treasury	912810SM1	02/15/20	02/15/50	100.000	0.250	12.81	-0.003111	0.214309	0.175252	63.01
U.S. Treasury	912810SV1	02/15/21	02/15/51	100.000	0.125			0.211657	0.173094	62.37
U.S. Treasury	912828L3	07/15/17	07/15/27	100.000	0.375	64.47	-0.021429	0.174033	0.206059	66.23
U.S. Treasury	912828R9	01/15/18	01/15/28	100.000	0.500	55.63	-0.020714	0.172597	0.204294	65.68
U.S. Treasury	9128284H0	04/15/18	04/15/23	100.000	0.625	48.30	0.072019	0.242186	0.171923	65.22
U.S. Treasury	9128285W6	01/15/19	01/15/29	100.000	0.875	31.23	-0.020000	0.168564	0.199588	64.16
U.S. Treasury	9128286N5	04/15/19	04/15/24	100.000	0.500	32.43	0.071058	0.238470	0.169359	64.24
U.S. Treasury	9128287D6	07/15/19	07/15/29	100.000	0.250	17.96	-0.020000	0.166409	0.197059	63.34
U.S. Treasury	912828B25	01/15/14	01/15/24	100.000	0.625	115.96	-0.022143	0.182431	0.216059	69.44
U.S. Treasury	912828H45	01/15/15	01/15/25	100.000	0.250	99.36	-0.021429	0.179724	0.212765	68.40
U.S. Treasury	912828N71	01/15/16	01/15/26	100.000	0.625	95.86	-0.022143	0.179171	0.212118	68.18
U.S. Treasury	912828PP9	01/15/11	01/15/21	100.000	1.125	190.33	-0.023571			-0.33
U.S. Treasury	912828Q60	04/15/16	04/15/21	100.000	0.125	98.65	0.075577			7.86
U.S. Treasury	912828QV5	07/15/11	07/15/21	100.000	0.625	155.31	-0.022857	0.188895		33.87
U.S. Treasury	912828S50	07/15/16	07/15/26	100.000	0.125	86.30	-0.021429	0.177624	0.210235	67.59
U.S. Treasury	912828SA9	01/15/12	01/15/22	100.000	0.125	150.46	-0.022857	0.188066	0.222706	71.58
U.S. Treasury	912828TE0	07/15/12	07/15/22	100.000	0.125	132.30	-0.022143	0.185138	0.219118	70.45
U.S. Treasury	912828UH1	01/15/13	01/15/23	100.000	0.125	128.09	-0.022143	0.184420	0.218353	70.19
U.S. Treasury	912828V49	01/15/17	01/15/27	100.000	0.375	77.95	-0.021429	0.176243	0.208647	67.07
U.S. Treasury	912828VM9	07/15/13	07/15/23	100.000	0.375	118.90	-0.022143	0.182928	0.216588	69.62
U.S. Treasury	912828WU0	07/15/14	07/15/24	100.000	0.125	96.62	-0.021429	0.179282	0.212235	68.23
U.S. Treasury	912828X39	04/15/17	04/15/22	100.000	0.125	70.69	0.073654	0.247322	0.175641	66.62

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 1/1/21	2021 1st Period	2021 2nd Period	2021 3rd Period	Calendar Year 2021
U.S. Treasury	912828XL9	07/15/15	07/15/25	100.000	0.375	98.02	-0.021429	0.179448	0.212588	68.32
U.S. Treasury	912828Y38	07/15/18	07/15/28	100.000	0.750	37.33	-0.020000	0.169558	0.200824	64.55
U.S. Treasury	912828YL8	10/15/19	10/15/24	100.000	0.125	14.90	0.069808	0.234426	0.166538	63.15
U.S. Treasury	912828Z37	01/15/20	01/15/30	100.000	0.125	12.07	-0.020000	0.165414	0.195941	62.97
U.S. Treasury	912828ZJ2	04/15/20	04/15/25	100.000	0.125	8.08	0.069327	0.232842	0.165385	62.72
U.S. Treasury	912828ZZ6	07/15/20	07/15/30	100.000	0.125	15.59	-0.020000	0.166022	0.196588	63.19
U.S. Treasury	91282CAQ4	10/15/20	10/15/25	100.000	0.125	3.54	0.069038	0.231803	0.164615	62.44
U.S. Treasury	91282CBF7	01/15/21	01/15/31	100.000	0.125			0.163536	0.193588	62.51
U.S. Treasury	91282CCA7	04/15/21	04/15/26	100.000	0.125			0.229344	0.162949	54.68
U.S. Treasury	91282CCM1	07/15/21	07/15/31	100.000	0.125				0.188059	31.97
U.S. Treasury	91282CDC2	10/15/21	10/15/26	100.000	0.125				0.156282	12.19

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 2021).

Strips			Strips		
Maturing		OID per \$1000	Maturing		OID per \$1000
From	Through		From	Through	
-----	-----	-----	-----	-----	-----
01/01/21	03/31/21	0.22	07/01/31	09/30/31	9.00
04/01/21	06/30/21	0.45	10/01/31	12/31/31	9.06
07/01/21	09/30/21	0.75	01/01/32	03/31/32	9.20
10/01/21	12/31/21	1.00	04/01/32	06/30/32	9.34
01/01/22	03/31/22	1.10	07/01/32	09/30/32	9.40
04/01/22	06/30/22	1.10	10/01/32	12/31/32	9.54
07/01/22	09/30/22	1.20	01/01/33	03/31/33	9.59
10/01/22	12/31/22	1.30	04/01/33	06/30/33	9.73
01/01/23	03/31/23	1.30	07/01/33	09/30/33	9.86
04/01/23	06/30/23	1.40	10/01/33	12/31/33	9.91
07/01/23	09/30/23	1.59	01/01/34	03/31/34	10.04
10/01/23	12/31/23	1.69	04/01/34	06/30/34	10.09
01/01/24	03/31/24	1.89	07/01/34	09/30/34	10.22
04/01/24	06/30/24	2.09	10/01/34	12/31/34	10.26
07/01/24	09/30/24	2.28	01/01/35	03/31/35	10.30
10/01/24	12/31/24	2.48	04/01/35	06/30/35	10.43
01/01/25	03/31/25	2.77	07/01/35	09/30/35	10.47
04/01/25	06/30/25	2.97	10/01/35	12/31/35	10.58
07/01/25	09/30/25	3.26	01/01/36	03/31/36	10.62
10/01/25	12/31/25	3.55	04/01/36	06/30/36	10.66
01/01/26	03/31/26	3.84	07/01/36	09/30/36	10.69
04/01/26	06/30/26	4.22	10/01/36	12/31/36	10.80
07/01/26	09/30/26	4.61	01/01/37	03/31/37	10.84
10/01/26	12/31/26	4.99	04/01/37	06/30/37	10.87
01/01/27	03/31/27	5.27	07/01/37	09/30/37	10.90
04/01/27	06/30/27	5.64	10/01/37	12/31/37	10.93
07/01/27	09/30/27	6.01	01/01/38	03/31/38	10.96
10/01/27	12/31/27	6.28	04/01/38	06/30/38	11.06
01/01/28	03/31/28	6.55	07/01/38	09/30/38	11.08
04/01/28	06/30/28	6.73	10/01/38	12/31/38	11.11
07/01/28	09/30/28	6.99	01/01/39	03/31/39	11.13
10/01/28	12/31/28	7.25	04/01/39	06/30/39	11.16
01/01/29	03/31/29	7.42	07/01/39	09/30/39	11.18
04/01/29	06/30/29	7.68	10/01/39	12/31/39	11.14
07/01/29	09/30/29	7.84	01/01/40	03/31/40	11.16
10/01/29	12/31/29	8.00	04/01/40	06/30/40	11.18
01/01/30	03/31/30	8.16	07/01/40	09/30/40	11.20
04/01/30	06/30/30	8.32	10/01/40	12/31/40	11.21
07/01/30	09/30/30	8.48	01/01/41	03/31/41	11.23
10/01/30	12/31/30	8.63	04/01/41	06/30/41	11.18
01/01/31	03/31/31	8.70	07/01/41	09/30/41	11.20
04/01/31	06/30/31	8.85	10/01/41	12/31/41	11.22

Section II
(continued)

Strips Maturing			Strips Maturing		
From	Through	OID per \$1000	From	Through	OID per \$1000
01/01/42	03/31/42	11.17	01/01/52	03/31/52	10.15
04/01/42	06/30/42	11.18	04/01/52	06/30/52	10.10
07/01/42	09/30/42	11.20	07/01/52	09/30/52	10.06
10/01/42	12/31/42	11.21	10/01/52	12/31/52	10.01
01/01/43	03/31/43	11.16	01/01/53	03/31/53	9.97
04/01/43	06/30/43	11.17	04/01/53	06/30/53	9.92
07/01/43	09/30/43	11.18	07/01/53	09/30/53	9.88
10/01/43	12/31/43	11.13	10/01/53	12/31/53	9.84
01/01/44	03/31/44	11.14	01/01/54	03/31/54	9.79
04/01/44	06/30/44	11.09	04/01/54	06/30/54	9.75
07/01/44	09/30/44	11.10	07/01/54	09/30/54	9.71
10/01/44	12/31/44	11.10	10/01/54	12/31/54	9.66
01/01/45	03/31/45	11.05	01/01/55	03/31/55	9.62
04/01/45	06/30/45	11.06	04/01/55	06/30/55	9.58
07/01/45	09/30/45	11.01	07/01/55	09/30/55	9.54
10/01/45	12/31/45	11.01	10/01/55	12/31/55	9.49
01/01/46	03/31/46	10.97	01/01/56	03/31/56	9.45
04/01/46	06/30/46	10.97	04/01/56	06/30/56	9.41
07/01/46	09/30/46	10.92	07/01/56	09/30/56	9.37
10/01/46	12/31/46	10.92	10/01/56	12/31/56	9.33
01/01/47	03/31/47	10.87	01/01/57	03/31/57	9.29
04/01/47	06/30/47	10.87	04/01/57	06/30/57	9.25
07/01/47	09/30/47	10.82	07/01/57	09/30/57	9.21
10/01/47	12/31/47	10.77	10/01/57	12/31/57	9.16
01/01/48	03/31/48	10.77	01/01/58	03/31/58	9.13
04/01/48	06/30/48	10.72	04/01/58	06/30/58	9.08
07/01/48	09/30/48	10.68	07/01/58	09/30/58	9.05
10/01/48	12/31/48	10.67	10/01/58	12/31/58	9.01
01/01/49	03/31/49	10.63	01/01/59	03/31/59	8.97
04/01/49	06/30/49	10.58	04/01/59	06/30/59	8.93
07/01/49	09/30/49	10.57	07/01/59	09/30/59	8.89
10/01/49	12/31/49	10.53	10/01/59	12/31/59	8.85
01/01/50	03/31/50	10.48	01/01/60	03/31/60	8.81
04/01/50	06/30/50	10.43	04/01/60	06/30/60	8.77
07/01/50	09/30/50	10.43	07/01/60	09/30/60	8.74
10/01/50	12/31/50	10.38	10/01/60	12/31/60	8.70
01/01/51	03/31/51	10.33	01/01/61	03/31/61	8.66
04/01/51	06/30/51	10.29	04/01/61	06/30/61	8.62
07/01/51	09/30/51	10.24	07/01/61	09/30/61	8.59
10/01/51	12/31/51	10.19	10/01/61	12/31/61	8.55

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 2021, 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 2021 - December 2022

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
912796A58	01/05/21	08/04/20	99.953	0.47
9127963T4	01/07/21	07/09/20	99.917	0.83
912796A66	01/12/21	08/11/20	99.953	0.47
9127963U1	01/14/21	07/16/20	99.927	0.73
912796A74	01/19/21	08/18/20	99.949	0.51
9127963V9	01/21/21	07/23/20	99.934	0.66
912796A82	01/26/21	08/25/20	99.951	0.49
912796UC1	01/28/21	01/30/20	98.493	15.07
912796B65	02/02/21	09/01/20	99.953	0.47
9127963W7	02/04/21	08/06/20	99.947	0.53
912796B73	02/09/21	09/08/20	99.949	0.51
9127964C0	02/11/21	08/13/20	99.939	0.61
912796B81	02/16/21	09/15/20	99.949	0.51
9127964D8	02/18/21	08/20/20	99.939	0.61
912796B99	02/23/21	09/22/20	99.953	0.47
912796XE4	02/25/21	02/27/20	98.716	12.84
912796C23	03/02/21	09/29/20	99.957	0.43
9127964F3	03/04/21	09/03/20	99.942	0.58
912796C72	03/09/21	10/06/20	99.955	0.45
9127964M8	03/11/21	09/10/20	99.937	0.63
912796C80	03/16/21	10/13/20	99.953	0.47
9127964N6	03/18/21	09/17/20	99.939	0.61
912796C98	03/23/21	10/20/20	99.949	0.51
9127962F5	03/25/21	03/26/20	99.737	2.63
912796D22	03/30/21	10/27/20	99.951	0.49
9127964P1	04/01/21	10/01/20	99.947	0.53
912796D71	04/06/21	11/03/20	99.955	0.45
9127964X4	04/08/21	10/08/20	99.944	0.56
912796D89	04/13/21	11/10/20	99.955	0.45
9127964Y2	04/15/21	10/15/20	99.942	0.58
912796D97	04/20/21	11/17/20	99.957	0.43
9127962Q1	04/22/21	04/23/20	99.833	1.67
912796F20	04/27/21	11/24/20	99.962	0.38
9127964Z9	04/29/21	10/29/20	99.944	0.56
912796F79	05/04/21	12/01/20	99.962	0.38
9127965A3	05/06/21	11/05/20	99.944	0.56
912796F87	05/11/21	12/08/20	99.962	0.38
912796A25	05/13/21	11/12/20	99.944	0.56
912796F95	05/18/21	12/15/20	99.962	0.38
9127962Y4	05/20/21	05/21/20	99.838	1.62
912796G29	05/25/21	12/22/20	99.962	0.38
912796A33	05/27/21	11/27/20	99.955	0.45
912796G37	06/01/21	12/29/20	99.959	0.41
912796A41	06/03/21	12/03/20	99.955	0.45
912796G86	06/08/21	01/05/21	99.962	0.38
912796B24	06/10/21	12/10/20	99.955	0.45
912796G94	06/15/21	01/12/21	99.962	0.38

Section III-A
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
9127963H0	06/17/21	06/18/20	99.798	2.02
912796H28	06/22/21	01/19/21	99.962	0.38
912796B32	06/24/21	12/24/20	99.955	0.45
912796H36	06/29/21	01/26/21	99.962	0.38
912796B40	07/01/21	12/31/20	99.949	0.51
912796H85	07/06/21	02/02/21	99.966	0.34
912796B57	07/08/21	01/07/21	99.955	0.45
912796H93	07/13/21	02/09/21	99.976	0.24
9127963S6	07/15/21	07/16/20	99.843	1.57
912796J26	07/20/21	02/16/21	99.976	0.24
912796C49	07/22/21	01/21/21	99.952	0.48
912796J34	07/27/21	03/30/21	99.990	0.10
912796C56	07/29/21	01/28/21	99.957	0.43
912796J83	08/03/21	04/06/21	99.990	0.10
912796C64	08/05/21	02/04/21	99.965	0.35
912796J91	08/10/21	04/13/21	99.992	0.08
9127964B2	08/12/21	08/13/20	99.858	1.42
912796K24	08/17/21	04/20/21	99.992	0.08
912796D48	08/19/21	02/18/21	99.970	0.30
912796K32	08/24/21	04/27/21	99.992	0.08
912796D55	08/26/21	02/25/21	99.977	0.23
912796K40	08/31/21	05/04/21	99.992	0.08
912796D63	09/02/21	03/04/21	99.970	0.30
912796L23	09/07/21	05/11/21	99.992	0.08
9127964L0	09/09/21	09/10/20	99.858	1.42
912796L31	09/14/21	05/18/21	99.993	0.07
912796F46	09/16/21	03/18/21	99.972	0.28
912796L49	09/21/21	05/25/21	99.995	0.05
912796F53	09/23/21	03/25/21	99.980	0.20
912796L56	09/28/21	06/01/21	99.993	0.07
912796F61	09/30/21	04/01/21	99.980	0.20
912796M22	10/05/21	06/08/21	99.990	0.10
9127964V8	10/07/21	10/08/20	99.858	1.42
912796M30	10/12/21	06/15/21	99.990	0.10
912796G52	10/14/21	04/15/21	99.980	0.20
912796ZB8	10/15/21	08/19/21	99.990	0.10
912796M48	10/19/21	06/22/21	99.988	0.12
912796G60	10/21/21	04/22/21	99.980	0.20
912796M55	10/26/21	06/29/21	99.983	0.17
912796G78	10/28/21	04/29/21	99.982	0.18
912796ZC6	11/01/21	08/26/21	99.989	0.11
912796M63	11/02/21	07/06/21	99.983	0.17
9127964W6	11/04/21	11/05/20	99.864	1.36
912796N54	11/09/21	07/13/21	99.983	0.17
912796H51	11/12/21	05/13/21	99.982	0.18
912796N62	11/16/21	07/20/21	99.983	0.17
912796H69	11/18/21	05/20/21	99.985	0.15

Section III-A
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
912796N70	11/23/21	07/27/21	99.983	0.17
912796H77	11/26/21	05/27/21	99.985	0.15
912796N88	11/30/21	08/03/21	99.983	0.17
9127965G0	12/02/21	12/03/20	99.889	1.11
912796P52	12/07/21	08/10/21	99.983	0.17
912796J59	12/09/21	06/10/21	99.980	0.20
912796P60	12/14/21	08/17/21	99.985	0.15
912796ZX0	12/15/21	10/28/21	99.987	0.13
912796J67	12/16/21	06/17/21	99.980	0.20
912796P78	12/21/21	08/24/21	99.985	0.15
912796J75	12/23/21	06/24/21	99.972	0.28
912796P86	12/28/21	08/31/21	99.983	0.17
912796A90	12/30/21	12/31/20	99.889	1.11
912796Y94	12/31/21	11/26/21	99.985	0.15

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2022 Interest (Per \$1,000 Maturity Value)
912796Q51	01/04/22	09/07/21	99.985	0.15
912796K65	01/06/22	07/08/21	99.975	0.25
912796Q69	01/11/22	09/14/21	99.985	0.15
912796K73	01/13/22	07/15/21	99.975	0.25
912796Q77	01/18/22	09/21/21	99.985	0.15
912796K81	01/20/22	07/22/21	99.975	0.25
912796Q85	01/25/22	09/28/21	99.988	0.12
912796C31	01/27/22	01/28/21	99.909	0.91
912796Q93	02/01/22	10/05/21	99.983	0.17
912796K99	02/03/22	08/05/21	99.972	0.28
912796R76	02/08/22	10/12/21	99.982	0.18
912796L72	02/10/22	08/12/21	99.975	0.25
912796R84	02/15/22	10/19/21	99.983	0.17
912796L80	02/17/22	08/19/21	99.975	0.25
912796R92	02/22/22	10/26/21	99.982	0.18
912796D30	02/24/22	02/25/21	99.929	0.71
912796S26	03/01/22	11/02/21	99.982	0.18
912796L98	03/03/22	09/02/21	99.972	0.28
912796S75	03/08/22	11/09/21	99.982	0.18
912796M97	03/10/22	09/09/21	99.975	0.25
912796S83	03/15/22	11/16/21	99.982	0.18
912796N21	03/17/22	09/16/21	99.975	0.25
912796S91	03/22/22	11/23/21	99.982	0.18
912796F38	03/24/22	03/25/21	99.929	0.71

Section III-A
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2022 Interest (Per \$1,000 Maturity Value)
912796T25	03/29/22	11/30/21	99.977	0.23
912796N39	03/31/22	09/30/21	99.975	0.25
912796T74	04/05/22	12/07/21	99.975	0.25
912796N47	04/07/22	10/07/21	99.972	0.28
912796T82	04/12/22	12/14/21	99.970	0.30
912796P29	04/14/22	10/14/21	99.972	0.28
912796T90	04/19/22	12/21/21	99.970	0.30
912796G45	04/21/22	04/22/21	99.934	0.66
912796U23	04/26/22	12/28/21	99.964	0.36
912796P37	04/28/22	10/28/21	99.970	0.30
912796U72	05/03/22	01/04/22	99.959	0.41
912796P45	05/05/22	11/04/21	99.967	0.33
912796U80	05/10/22	01/11/22	99.950	0.50
912796Q28	05/12/22	11/12/21	99.967	0.33
912796U98	05/17/22	01/18/22	99.934	0.66
912796H44	05/19/22	05/20/21	99.944	0.56
912796Q36	05/26/22	11/26/21	99.965	0.35

Section III-B

FEDERAL HOME LOAN BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2021

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313385AD8	01/04/21	03/19/20	99.758	2.42
313385AE6	01/05/21	07/23/20	99.954	0.46
313385AF3	01/06/21	01/10/20	98.492	15.08
313385AG1	01/07/21	01/14/20	98.504	14.96
313385AH9	01/08/21	01/09/20	98.479	15.21
313385AL0	01/11/21	01/21/20	98.517	14.83
313385AM8	01/12/21	01/21/20	98.513	14.87
313385AN6	01/13/21	01/13/20	98.475	15.25
313385AP1	01/14/21	04/28/20	99.891	1.09
313385AQ9	01/15/21	01/28/20	98.529	14.71
313385AU0	01/19/21	03/27/20	99.917	0.83
313385AV8	01/20/21	01/23/20	98.442	15.58
313385AW6	01/21/21	01/21/20	98.429	15.71
313385AX4	01/22/21	01/22/20	98.429	15.71
313385BA3	01/25/21	03/16/20	99.545	4.55
313385BB1	01/26/21	06/11/20	99.886	1.14
313385BC9	01/27/21	05/08/20	99.905	0.95
313385BD7	01/28/21	02/28/20	98.935	10.65
313385BE5	01/29/21	02/14/20	98.561	14.39
313385BH8	02/01/21	02/07/20	98.510	14.90
313385BJ4	02/02/21	03/31/20	99.812	1.88
313385BK1	02/03/21	03/05/20	99.395	6.05
313385BL9	02/04/21	04/24/20	99.881	1.19
313385BM7	02/05/21	02/07/20	98.493	15.07
313385BQ8	02/08/21	02/12/20	98.502	14.98
313385BR6	02/09/21	03/13/20	99.644	3.56
313385BS4	02/10/21	02/11/20	98.489	15.11
313385BT2	02/11/21	02/11/20	98.485	15.15
313385BU9	02/12/21	02/12/20	98.485	15.15
313385BY1	02/16/21	03/24/20	99.653	3.47
313385BZ8	02/17/21	05/28/20	99.904	0.96
313385CA2	02/18/21	03/24/20	99.641	3.59
313385CB0	02/19/21	03/24/20	99.640	3.60
313385CE4	02/22/21	03/16/20	99.505	4.95
313385CF1	02/23/21	07/22/20	99.934	0.66
313385CG9	02/24/21	02/26/20	98.630	13.70
313385CH7	02/25/21	03/16/20	99.471	5.29
313385CJ3	02/26/21	03/24/20	99.633	3.67
313385CM6	03/01/21	03/16/20	99.491	5.09
313385CN4	03/02/21	03/31/20	99.776	2.24
313385CP9	03/03/21	03/30/20	99.887	1.13
313385CQ7	03/04/21	03/27/20	99.905	0.95
313385CR5	03/05/21	03/16/20	99.489	5.11
313385CU8	03/08/21	03/10/20	99.546	4.54
313385CV6	03/09/21	03/10/20	99.596	4.04
313385CW4	03/10/21	03/16/20	99.481	5.19
313385CX2	03/11/21	03/11/20	99.566	4.34

Section III-B
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313385CY0	03/12/21	03/16/20	99.398	6.02
313385DB9	03/15/21	03/16/20	99.474	5.26
313385DC7	03/16/21	03/18/20	99.476	5.24
313385DD5	03/17/21	03/19/20	99.698	3.02
313385DE3	03/18/21	03/19/20	99.646	3.54
313385DF0	03/19/21	03/19/20	99.645	3.55
313385DJ2	03/22/21	03/23/20	99.596	4.04
313385DK9	03/23/21	03/25/20	99.587	4.13
313385DL7	03/24/21	03/25/20	99.574	4.26
313385DM5	03/25/21	03/25/20	99.554	4.46
313385DN3	03/26/21	04/24/20	99.832	1.68
313385DR4	03/29/21	04/30/20	99.852	1.48
313385DS2	03/30/21	04/13/20	99.708	2.93
313385DT0	03/31/21	04/22/20	99.886	1.14
313385DU7	04/01/21	04/03/20	99.758	2.42
313385DY9	04/05/21	04/15/20	99.783	2.17
313385DZ6	04/06/21	04/07/20	99.697	3.03
313385EA0	04/07/21	04/08/20	99.697	3.03
313385EB8	04/08/21	12/02/20	99.979	0.21
313385EC6	04/09/21	04/14/20	99.750	2.50
313385EF9	04/12/21	04/13/20	99.697	3.03
313385EG7	04/13/21	09/11/20	99.947	0.53
313385EH5	04/14/21	04/15/20	99.727	2.73
313385EJ1	04/15/21	04/15/20	99.777	2.23
313385EK8	04/16/21	04/24/20	99.802	1.98
313385EN2	04/19/21	04/28/20	99.792	2.08
313385EP7	04/20/21	04/21/20	99.767	2.33
313385EQ5	04/21/21	04/22/20	99.788	2.12
313385ER3	04/22/21	04/22/20	99.787	2.13
313385ES1	04/23/21	04/24/20	99.798	2.02
313385EV4	04/26/21	04/28/20	99.798	2.02
313385EW2	04/27/21	04/27/20	99.797	2.03
313385EX0	04/28/21	04/28/20	99.798	2.02
313385EY8	04/29/21	04/30/20	99.798	2.02
313385EZ5	04/30/21	04/30/20	99.821	1.79
313385FC5	05/03/21	05/04/20	99.828	1.72
313385FD3	05/04/21	05/05/20	99.848	1.52
313385FE1	05/05/21	05/05/20	99.848	1.52
313385FF8	05/06/21	05/08/20	99.849	1.51
313385FG6	05/07/21	05/08/20	99.848	1.52
313385FK7	05/10/21	05/12/20	99.859	1.41
313385FL5	05/11/21	09/25/20	99.949	0.51
313385FM3	05/12/21	05/28/20	99.830	1.70
313385FN1	05/13/21	05/13/20	99.838	1.62
313385FP6	05/14/21	05/15/20	99.855	1.45
313385FS0	05/17/21	06/29/20	99.884	1.16
313385FT8	05/18/21	05/20/20	99.859	1.41

Section III-B
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313385FU5	05/19/21	05/19/20	99.833	1.67
313385FV3	05/20/21	09/22/20	99.940	0.60
313385FW1	05/21/21	05/22/20	99.853	1.47
313385FZ4	05/24/21	09/04/20	99.927	0.73
313385GA8	05/25/21	09/08/20	99.928	0.72
313385GB6	05/26/21	05/26/20	99.812	1.88
313385GC4	05/27/21	05/27/20	99.812	1.88
313385GD2	05/28/21	07/02/20	99.863	1.37
313385GH3	06/01/21	06/19/20	99.865	1.35
313385GJ9	06/02/21	06/15/20	99.883	1.17
313385GK6	06/03/21	06/12/20	99.832	1.68
313385GL4	06/04/21	06/15/20	99.833	1.67
313385GP5	06/07/21	06/11/20	99.809	1.91
313385GQ3	06/08/21	06/15/20	99.831	1.69
313385GR1	06/09/21	06/11/20	99.808	1.92
313385GS9	06/10/21	10/23/20	99.936	0.64
313385GT7	06/11/21	06/11/20	99.798	2.02
313385GW0	06/14/21	06/15/20	99.818	1.82
313385GX8	06/15/21	06/16/20	99.818	1.82
313385GY6	06/16/21	06/16/20	99.878	1.22
313385GZ3	06/17/21	06/18/20	99.818	1.82
313385HA7	06/18/21	06/19/20	99.818	1.82
313385HD1	06/21/21	10/08/20	99.943	0.57
313385HE9	06/22/21	10/08/20	99.943	0.57
313385HF6	06/23/21	06/29/20	99.860	1.40
313385HG4	06/24/21	06/24/20	99.812	1.88
313385HH2	06/25/21	06/26/20	99.833	1.67
313385HL3	06/28/21	08/17/20	99.899	1.01
313385HM1	06/29/21	09/10/20	99.919	0.81
313385HN9	06/30/21	09/30/20	99.939	0.61
313385HP4	07/01/21	07/13/20	99.882	1.18
313385HQ2	07/02/21	10/20/20	99.943	0.57
313385HU3	07/06/21	09/01/20	99.923	0.77
313385HV1	07/07/21	07/08/20	99.879	1.21
313385HW9	07/08/21	09/29/20	99.937	0.63
313385HX7	07/09/21	07/22/20	99.883	1.17
313385JA5	07/12/21	08/28/20	99.921	0.79
313385JB3	07/13/21	10/29/20	99.950	0.50
313385JC1	07/14/21	07/15/20	99.850	1.50
313385JD9	07/15/21	08/17/20	99.899	1.01
313385JE7	07/16/21	11/02/20	99.957	0.43
313385JH0	07/19/21	09/29/20	99.935	0.65
313385JJ6	07/20/21	11/02/20	99.957	0.43
313385JK3	07/21/21	08/24/20	99.917	0.83
313385JL1	07/22/21	09/29/20	99.934	0.66
313385JM9	07/23/21	10/20/20	99.939	0.61
313385JQ0	07/26/21	10/26/20	99.924	0.76

Section III-B
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313385JR8	07/27/21	01/28/21	99.970	0.30
313385JS6	07/28/21	12/08/20	99.952	0.48
313385JT4	07/29/21	12/21/20	99.957	0.43
313385JU1	07/30/21	08/26/20	99.906	0.94
313385JX5	08/02/21	08/31/20	99.907	0.93
313385JY3	08/03/21	11/09/20	99.956	0.44
313385JZ0	08/04/21	11/09/20	99.955	0.45
313385KA3	08/05/21	08/26/20	99.904	0.96
313385KB1	08/06/21	08/28/20	99.905	0.95
313385KE5	08/09/21	10/27/20	99.921	0.79
313385KF2	08/10/21	11/03/20	99.953	0.47
313385KG0	08/11/21	11/12/20	99.955	0.45
313385KH8	08/12/21	05/10/21	99.996	0.04
313385KJ4	08/13/21	11/13/20	99.955	0.45
313385KM7	08/16/21	11/13/20	99.954	0.46
313385KN5	08/17/21	08/18/20	99.874	1.26
313385KP0	08/18/21	09/18/20	99.907	0.93
313385KQ8	08/19/21	08/27/20	99.901	0.99
313385KR6	08/20/21	09/09/20	99.895	1.05
313385KU9	08/23/21	11/05/20	99.952	0.48
313385KV7	08/24/21	11/18/20	99.938	0.62
313385KW5	08/25/21	11/17/20	99.945	0.55
313385KX3	08/26/21	11/19/20	99.938	0.62
313385KY1	08/27/21	08/27/20	99.899	1.01
313385LB0	08/30/21	09/09/20	99.892	1.08
313385LC8	08/31/21	09/11/20	99.892	1.08
313385LD6	09/01/21	09/03/20	99.899	1.01
313385LE4	09/02/21	09/04/20	99.899	1.01
313385LF1	09/03/21	09/08/20	99.900	1.00
313385LK0	09/07/21	12/07/20	99.932	0.68
313385LL8	09/08/21	11/18/20	99.935	0.65
313385LM6	09/09/21	09/10/20	99.889	1.11
313385LN4	09/10/21	03/12/21	99.972	0.28
313385LR5	09/13/21	12/07/20	99.930	0.70
313385LS3	09/14/21	12/07/20	99.930	0.70
313385LT1	09/15/21	10/19/20	99.894	1.06
313385LU8	09/16/21	09/22/20	99.900	1.00
313385LV6	09/17/21	03/19/21	99.980	0.20
313385LY0	09/20/21	10/19/20	99.893	1.07
313385LZ7	09/21/21	09/22/20	99.884	1.16
313385MA1	09/22/21	09/23/20	99.899	1.01
313385MB9	09/23/21	12/10/20	99.948	0.52
313385MC7	09/24/21	12/10/20	99.948	0.52
313385MF0	09/27/21	12/10/20	99.947	0.53
313385MG8	09/28/21	10/20/20	99.890	1.10
313385MH6	09/29/21	12/10/20	99.947	0.53
313385MJ2	09/30/21	10/19/20	99.889	1.11

Section III-B
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313385MK9	10/01/21	10/02/20	99.919	0.81
313385MN3	10/04/21	10/28/20	99.924	0.76
313385MP8	10/05/21	10/21/20	99.884	1.16
313385MQ6	10/06/21	10/22/20	99.884	1.16
313385MR4	10/07/21	12/11/20	99.946	0.54
313385MS2	10/08/21	12/11/20	99.946	0.54
313385MW3	10/12/21	12/11/20	99.945	0.55
313385MX1	10/13/21	10/13/20	99.878	1.22
313385MY9	10/14/21	10/22/20	99.901	0.99
313385MZ6	10/15/21	10/15/20	99.878	1.22
313385NC6	10/18/21	10/19/20	99.879	1.21
313385ND4	10/19/21	10/19/20	99.868	1.32
313385NE2	10/20/21	12/11/20	99.943	0.57
313385NF9	10/21/21	11/20/20	99.953	0.47
313385NG7	10/22/21	10/27/20	99.920	0.80
313385NK8	10/25/21	11/20/20	99.953	0.47
313385NL6	10/26/21	12/15/20	99.939	0.61
313385NM4	10/27/21	11/20/20	99.953	0.47
313385NN2	10/28/21	10/28/20	99.919	0.81
313385NP7	10/29/21	11/04/20	99.940	0.60
313385NS1	11/01/21	11/19/20	99.942	0.58
313385NT9	11/02/21	11/19/20	99.942	0.58
313385NU6	11/03/21	12/18/20	99.929	0.71
313385NV4	11/04/21	07/16/21	99.986	0.14
313385NW2	11/05/21	11/19/20	99.942	0.59
313385NZ5	11/08/21	12/09/20	99.935	0.65
313385PA8	11/09/21	12/09/20	99.935	0.65
313385PB6	11/10/21	12/09/20	99.935	0.65
313385PD2	11/12/21	12/09/20	99.934	0.66
313385PG5	11/15/21	11/24/20	99.951	0.49
313385PH3	11/16/21	12/02/20	99.913	0.87
313385PJ9	11/17/21	12/02/20	99.913	0.87
313385PK6	11/18/21	12/02/20	99.912	0.88
313385PL4	11/19/21	12/02/20	99.912	0.88
313385PP5	11/22/21	11/24/20	99.950	0.50
313385PQ3	11/23/21	04/21/21	99.976	0.24
313385PR1	11/24/21	11/24/20	99.949	0.51
313385PT7	11/26/21	12/03/20	99.911	0.89
313385PW0	11/29/21	09/13/21	99.991	0.09
313385PX8	11/30/21	11/30/20	99.909	0.91
313385PY6	12/01/21	12/01/20	99.929	0.71
313385PZ3	12/02/21	12/11/20	99.911	0.89
313385QA7	12/03/21	03/26/21	99.972	0.28
313385QD1	12/06/21	08/30/21	99.995	0.05
313385QE9	12/07/21	01/05/21	99.935	0.65
313385QF6	12/08/21	06/09/21	99.982	0.18
313385QG4	12/09/21	08/13/21	99.992	0.08

Section III-B
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313385QH2	12/10/21	12/11/20	99.909	0.91
313385QL3	12/13/21	12/28/20	99.932	0.68
313385QM1	12/14/21	01/15/21	99.935	0.65
313385QN9	12/15/21	12/15/20	99.914	0.86
313385QP4	12/16/21	12/16/20	99.914	0.86
313385QQ2	12/17/21	12/17/20	99.914	0.86
313385QT6	12/20/21	12/21/20	99.929	0.71
313385QU3	12/21/21	12/21/20	99.929	0.71
313385QV1	12/22/21	01/11/21	99.933	0.67
313385QW9	12/23/21	12/24/20	99.949	0.51
313385RA6	12/27/21	01/22/21	99.934	0.66
313385RB4	12/28/21	01/20/21	99.934	0.67
313385RC2	12/29/21	01/12/21	99.932	0.68
313385RD0	12/30/21	01/28/21	99.944	0.56
313385RE8	12/31/21	01/22/21	99.933	0.67

Section III-C

FEDERAL NATIONAL MORTGAGE ASSOCIATION
Short-Term Obligations Issued at a
Discount and Maturing in 2021

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313589AD5	01/04/21	07/01/20	99.899	1.01
313589AN3	01/13/21	10/14/20	99.979	0.21
313589AP8	01/14/21	04/20/20	99.903	0.97
313589AQ6	01/15/21	03/19/20	99.815	1.85
313589AU7	01/19/21	04/07/20	99.857	1.44
313589AV5	01/20/21	10/21/20	99.982	0.18
313589BA0	01/25/21	12/04/20	99.989	0.11
313589BC6	01/27/21	10/28/20	99.983	0.17
313589BK8	02/03/21	11/04/20	99.983	0.17
313589BU6	02/12/21	03/25/20	99.748	2.52
313589BZ5	02/17/21	04/22/20	99.916	0.84
313589CB7	02/19/21	03/31/20	99.838	1.62
313589CH4	02/25/21	01/07/21	99.990	0.10
313589CM3	03/01/21	03/23/20	99.733	2.67
313589CN1	03/02/21	04/07/20	99.817	1.83
313589CP6	03/03/21	04/07/20	99.817	1.83
313589CQ4	03/04/21	04/07/20	99.816	1.84
313589CR2	03/05/21	04/07/20	99.816	1.84
313589CU5	03/08/21	04/08/20	99.814	1.86
313589CV3	03/09/21	04/08/20	99.814	1.86
313589CW1	03/10/21	03/25/20	99.728	2.72
313589CY7	03/12/21	07/02/20	99.909	0.91
313589DB6	03/15/21	12/23/20	99.989	0.11
313589DD2	03/17/21	11/23/20	99.987	0.13
313589DF7	03/19/21	06/30/20	99.905	0.95
313589DM2	03/25/21	01/26/21	99.989	0.11
313589DU4	04/01/21	10/01/20	99.965	0.35
313589EH2	04/14/21	07/01/20	99.896	1.04
313589EJ8	04/15/21	05/21/20	99.899	1.01
313589EK5	04/16/21	07/27/20	99.927	0.73
313589FC2	05/03/21	11/02/20	99.972	0.28
313589FN8	05/13/21	07/02/20	99.886	1.14
313589FP3	05/14/21	06/17/20	99.880	1.20
313589FS7	05/17/21	09/17/20	99.953	0.47
313589GJ6	06/02/21	12/02/20	99.957	0.43
313589GR8	06/09/21	12/09/20	99.963	0.37
313589GW7	06/14/21	07/06/20	99.876	1.24
313589GX5	06/15/21	07/06/20	99.876	1.24
313589GY3	06/16/21	07/06/20	99.875	1.25
313589GZ0	06/17/21	08/20/20	99.933	0.67
313589HP1	07/01/21	01/04/21	99.968	0.32
313589JC8	07/14/21	10/22/20	99.948	0.52
313589JD6	07/15/21	09/17/20	99.941	0.59
313589KJ1	08/13/21	10/23/20	99.943	0.57
313589LT8	09/15/21	06/16/21	99.998	0.02
313589MA8	09/22/21	06/23/21	99.992	0.08
313589MH3	09/29/21	06/30/21	99.993	0.07

Section III-C
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313589MK6	10/01/21	04/01/21	99.989	0.11
313589MQ3	10/06/21	07/07/21	99.993	0.07
313589MX8	10/13/21	07/14/21	99.992	0.08
313589NE9	10/20/21	07/21/21	99.992	0.08
313589NM1	10/27/21	07/28/21	99.991	0.09
313589NS8	11/01/21	05/03/21	99.993	0.07
313589NU3	11/03/21	08/04/21	99.992	0.08
313589PB3	11/10/21	08/11/21	99.992	0.08
313589PG2	11/15/21	05/17/21	99.996	0.04
313589PJ6	11/17/21	08/18/21	99.991	0.09
313589PY3	12/01/21	09/01/21	99.992	0.08
313589QF3	12/08/21	09/08/21	99.992	0.08
313589QN6	12/15/21	09/15/21	99.992	0.08
313589RC9	12/29/21	09/29/21	99.994	0.06

Section III-D

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2021

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313313AD0	01/04/21	03/19/20	99.701	2.99
313313AE8	01/05/21	01/24/20	98.487	15.13
313313AF5	01/06/21	07/21/20	99.925	0.75
313313AG3	01/07/21	03/13/20	99.575	4.25
313313AH1	01/08/21	03/20/20	99.698	3.02
313313AL2	01/11/21	07/23/20	99.924	0.76
313313AM0	01/12/21	03/11/20	99.582	4.18
313313AN8	01/13/21	04/22/20	99.852	1.48
313313AP3	01/14/21	08/14/20	99.941	0.60
313313AQ1	01/15/21	03/17/20	99.536	4.64
313313AU2	01/19/21	03/09/20	99.675	3.25
313313AV0	01/20/21	03/02/20	99.181	8.19
313313AW8	01/21/21	09/08/20	99.948	0.53
313313AX6	01/22/21	03/24/20	99.704	2.96
313313BA5	01/25/21	03/11/20	99.564	4.36
313313BB3	01/26/21	02/06/20	98.462	15.38
313313BC1	01/27/21	02/10/20	98.484	15.16
313313BD9	01/28/21	08/28/20	99.941	0.60
313313BE7	01/29/21	01/30/20	98.479	15.21
313313BH0	02/01/21	08/05/20	99.935	0.65
313313BJ6	02/02/21	02/13/20	98.472	15.29
313313BK3	02/03/21	04/15/20	99.755	2.45
313313BL1	02/04/21	05/04/20	99.847	1.53
313313BM9	02/05/21	03/13/20	99.534	4.66
313313BQ0	02/08/21	08/18/20	99.932	0.68
313313BS6	02/10/21	03/04/20	99.238	7.62
313313BT4	02/11/21	03/10/20	99.540	4.60
313313BU1	02/12/21	03/11/20	99.568	4.32
313313BY3	02/16/21	03/17/20	99.477	5.23
313313BZ0	02/17/21	03/04/20	99.222	7.78
313313CA4	02/18/21	05/12/20	99.836	1.65
313313CB2	02/19/21	08/03/20	99.928	0.72
313313CE6	02/22/21	03/11/20	99.691	3.09
313313CG1	02/24/21	03/10/20	99.542	4.58
313313CH9	02/25/21	12/17/20	99.979	0.21
313313CJ5	02/26/21	08/18/20	99.920	0.80
313313CN6	03/02/21	06/30/20	99.857	1.43
313313CP1	03/03/21	06/01/20	99.840	1.60
313313CQ9	03/04/21	03/06/20	99.496	5.04
313313CU0	03/08/21	03/11/20	99.537	4.63
313313CW6	03/10/21	03/20/20	99.576	4.24
313313CX4	03/11/21	06/05/20	99.830	1.71
313313CY2	03/12/21	03/13/20	99.484	5.16
313313DB1	03/15/21	03/19/20	99.609	3.91
313313DC9	03/16/21	03/17/20	99.414	5.86
313313DD7	03/17/21	03/17/20	99.412	5.88
313313DE5	03/18/21	08/17/20	99.911	0.89

Section III-D
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313313DF2	03/19/21	09/30/20	99.939	0.61
313313DJ4	03/22/21	08/27/20	99.914	0.86
313313DK1	03/23/21	02/16/21	99.994	0.06
313313DL9	03/24/21	03/25/20	99.525	4.75
313313DM7	03/25/21	03/25/20	99.524	4.77
313313DN5	03/26/21	06/30/20	99.843	1.57
313313DR6	03/29/21	08/18/20	99.907	0.93
313313DT2	03/31/21	09/10/20	99.910	0.90
313313DU9	04/01/21	04/02/20	99.666	3.34
313313DY1	04/05/21	04/28/20	99.782	2.19
313313DZ8	04/06/21	09/08/20	99.907	0.93
313313EA2	04/07/21	05/28/20	99.808	1.92
313313EB0	04/08/21	06/16/20	99.811	1.89
313313EC8	04/09/21	08/18/20	99.903	0.98
313313EF1	04/12/21	07/15/20	99.865	1.36
313313EG9	04/13/21	04/23/20	99.773	2.27
313313EH7	04/14/21	06/19/20	99.826	1.74
313313EK0	04/16/21	10/14/20	99.928	0.72
313313EN4	04/19/21	04/23/20	99.769	2.31
313313ER5	04/22/21	08/18/20	99.897	1.03
313313ES3	04/23/21	10/26/20	99.930	0.70
313313EV6	04/26/21	07/31/20	99.895	1.05
313313EW4	04/27/21	07/21/20	99.860	1.40
313313EX2	04/28/21	06/09/20	99.803	1.97
313313EY0	04/29/21	11/04/20	99.936	0.64
313313EZ7	04/30/21	02/11/21	99.985	0.15
313313FC7	05/03/21	06/30/20	99.864	1.36
313313FD5	05/04/21	10/01/20	99.916	0.84
313313FE3	05/05/21	06/16/20	99.794	2.06
313313FF0	05/06/21	07/30/20	99.876	1.24
313313FK9	05/10/21	08/18/20	99.875	1.25
313313FL7	05/11/21	06/16/20	99.790	2.10
313313FM5	05/12/21	11/23/20	99.948	0.52
313313FN3	05/13/21	02/12/21	99.983	0.18
313313FP8	05/14/21	07/17/20	99.850	1.51
313313FS2	05/17/21	06/09/20	99.772	2.28
313313FU7	05/19/21	04/27/21	99.998	0.02
313313FV5	05/20/21	08/05/20	99.880	1.20
313313FW3	05/21/21	04/28/21	99.997	0.03
313313FZ6	05/24/21	10/21/20	99.916	0.84
313313GA0	05/25/21	06/12/20	99.778	2.22
313313GC6	05/27/21	05/20/21	99.999	0.01
313313GD4	05/28/21	03/17/21	99.990	0.10
313313GH5	06/01/21	06/02/20	99.778	2.22
313313GJ1	06/02/21	09/02/20	99.886	1.14
313313GK8	06/03/21	03/16/21	99.989	0.11
313313GL6	06/04/21	12/14/20	99.943	0.57

Section III-D
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313313GP7	06/07/21	03/22/21	99.991	0.09
313313GQ5	06/08/21	11/02/20	99.909	0.91
313313GR3	06/09/21	04/29/21	99.995	0.05
313313GS1	06/10/21	08/05/20	99.871	1.29
313313GT9	06/11/21	10/21/20	99.909	0.91
313313GW2	06/14/21	12/14/20	99.939	0.61
313313GX0	06/15/21	08/26/20	99.878	1.22
313313GY8	06/16/21	12/21/20	99.941	0.59
313313GZ5	06/17/21	09/24/20	99.897	1.03
313313HA9	06/18/21	12/17/20	99.939	0.61
313313HD3	06/21/21	06/24/20	99.779	2.21
313313HE1	06/22/21	01/19/21	99.949	0.51
313313HL5	06/28/21	12/23/20	99.938	0.62
313313HM3	06/29/21	04/30/21	99.993	0.07
313313HN1	06/30/21	11/12/20	99.911	0.89
313313HP6	07/01/21	07/27/20	99.831	1.70
313313HQ4	07/02/21	07/06/20	99.779	2.21
313313HU5	07/06/21	08/18/20	99.848	1.52
313313HV3	07/07/21	11/18/20	99.910	0.90
313313HX9	07/09/21	11/18/20	99.916	0.84
313313JA7	07/12/21	09/14/20	99.858	1.42
313313JB5	07/13/21	07/14/20	99.798	2.02
313313JC3	07/14/21	12/31/20	99.935	0.65
313313JD1	07/15/21	10/08/20	99.883	1.17
313313JE9	07/16/21	10/23/20	99.882	1.18
313313JH2	07/19/21	09/22/20	99.875	1.25
313313JJ8	07/20/21	09/15/20	99.855	1.45
313313JK5	07/21/21	08/11/20	99.838	1.62
313313JL3	07/22/21	12/30/20	99.932	0.68
313313JM1	07/23/21	07/15/21	99.998	0.02
313313JQ2	07/26/21	11/25/20	99.912	0.88
313313JS8	07/28/21	09/15/20	99.851	1.49
313313JT6	07/29/21	04/14/21	99.985	0.15
313313JU3	07/30/21	02/10/21	99.962	0.38
313313JX7	08/02/21	02/12/21	99.962	0.38
313313JY5	08/03/21	09/15/20	99.848	1.52
313313KA5	08/05/21	08/05/20	99.848	1.52
313313KB3	08/06/21	02/17/21	99.958	0.43
313313KE7	08/09/21	02/18/21	99.962	0.38
313313KF4	08/10/21	09/08/20	99.832	1.68
313313KG2	08/11/21	10/16/20	99.867	1.33
313313KH0	08/12/21	08/13/20	99.828	1.72
313313KJ6	08/13/21	09/11/20	99.841	1.59
313313KM9	08/16/21	02/08/21	99.958	0.42
313313KN7	08/17/21	10/19/20	99.866	1.34
313313KP2	08/18/21	08/20/20	99.839	1.61
313313KQ0	08/19/21	12/30/20	99.916	0.84

Section III-D
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313313KU1	08/23/21	02/25/21	99.955	0.45
313313KV9	08/24/21	09/16/20	99.848	1.52
313313KW7	08/25/21	01/14/21	99.926	0.74
313313KX5	08/26/21	11/25/20	99.901	0.99
313313KY3	08/27/21	12/16/20	99.908	0.92
313313LB2	08/30/21	12/30/20	99.912	0.88
313313LC0	08/31/21	09/16/20	99.845	1.55
313313LD8	09/01/21	02/19/21	99.957	0.43
313313LE6	09/02/21	11/16/20	99.879	1.21
313313LF3	09/03/21	11/13/20	99.878	1.23
313313LK2	09/07/21	01/19/21	99.917	0.83
313313LL0	09/08/21	11/03/20	99.863	1.37
313313LM8	09/09/21	10/08/20	99.851	1.49
313313LN6	09/10/21	04/01/21	99.973	0.27
313313LR7	09/13/21	04/12/21	99.974	0.26
313313LS5	09/14/21	10/13/20	99.851	1.49
313313LT3	09/15/21	04/15/21	99.975	0.26
313313LU0	09/16/21	09/16/20	99.838	1.62
313313LV8	09/17/21	09/30/20	99.853	1.47
313313LZ9	09/21/21	05/06/21	99.981	0.19
313313MA3	09/22/21	01/04/21	99.906	0.94
313313MB1	09/23/21	01/19/21	99.911	0.89
313313MC9	09/24/21	08/20/21	99.993	0.07
313313MF2	09/27/21	10/14/20	99.836	1.64
313313MG0	09/28/21	10/28/20	99.851	1.49
313313MH8	09/29/21	10/01/20	99.849	1.51
313313MJ4	09/30/21	11/27/20	99.881	1.19
313313MK1	10/01/21	10/05/20	99.870	1.30
313313MN5	10/04/21	02/08/21	99.941	0.60
313313MQ8	10/06/21	12/16/20	99.894	1.06
313313MR6	10/07/21	05/19/21	99.984	0.16
313313MS4	10/08/21	09/03/21	99.994	0.06
313313MW5	10/12/21	11/12/20	99.861	1.39
313313MX3	10/13/21	11/13/20	99.861	1.39
313313MY1	10/14/21	12/30/20	99.896	1.04
313313MZ8	10/15/21	09/10/21	99.994	0.06
313313NC8	10/18/21	05/21/21	99.979	0.21
313313ND6	10/19/21	02/03/21	99.928	0.72
313313NE4	10/20/21	11/25/20	99.872	1.28
313313NF1	10/21/21	10/28/20	99.841	1.59
313313NG9	10/22/21	02/26/21	99.934	0.66
313313NK0	10/25/21	11/23/20	99.869	1.31
313313NL8	10/26/21	10/27/20	99.838	1.62
313313NM6	10/27/21	12/03/20	99.882	1.18
313313NN4	10/28/21	11/24/20	99.878	1.22
313313NP9	10/29/21	11/13/20	99.854	1.46
313313NS3	11/01/21	11/03/20	99.849	1.51

Section III-D
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
313313NU8	11/03/21	07/30/21	99.981	0.19
313313NV6	11/04/21	12/21/20	99.885	1.15
313313NW4	11/05/21	08/12/21	99.981	0.19
313313NZ7	11/08/21	08/13/21	99.983	0.17
313313PA0	11/09/21	02/09/21	99.932	0.68
313313PB8	11/10/21	08/16/21	99.983	0.17
313313PD4	11/12/21	11/13/20	99.848	1.52
313313PG7	11/15/21	08/18/21	99.983	0.17
313313PH5	11/16/21	01/28/21	99.911	0.89
313313PJ1	11/17/21	01/08/21	99.887	1.13
313313PL6	11/19/21	12/08/20	99.865	1.35
313313PP7	11/22/21	07/23/21	99.973	0.27
313313PQ5	11/23/21	11/24/20	99.858	1.42
313313PR3	11/24/21	08/20/21	99.981	0.19
313313PW2	11/29/21	01/07/21	99.882	1.18
313313PY8	12/01/21	02/11/21	99.919	0.81
313313PZ5	12/02/21	12/16/20	99.873	1.27
313313QA9	12/03/21	12/22/20	99.875	1.25
313313QD3	12/06/21	12/29/20	99.858	1.43
313313QE1	12/07/21	07/20/21	99.969	0.31
313313QF8	12/08/21	02/22/21	99.928	0.72
313313QG6	12/09/21	08/13/21	99.974	0.26
313313QH4	12/10/21	04/22/21	99.948	0.52
313313QL5	12/13/21	12/30/20	99.865	1.35
313313QM3	12/14/21	02/16/21	99.908	0.92
313313QN1	12/15/21	11/10/21	99.994	0.06
313313QT8	12/20/21	11/01/21	99.991	0.10
313313QU5	12/21/21	03/30/21	99.948	0.52
313313QV3	12/22/21	02/01/21	99.901	0.99
313313QW1	12/23/21	02/03/21	99.901	0.99
313313RA8	12/27/21	09/08/21	99.976	0.24
313313RB6	12/28/21	01/28/21	99.889	1.11
313313RC4	12/29/21	08/04/21	99.971	0.29
313313RD2	12/30/21	09/13/21	99.979	0.21
313313RE0	12/31/21	02/25/21	99.914	0.86

Section III-E

FEDERAL HOME LOAN MORTGAGE CORPORATION
 Short-Term Obligations Issued at a
 Discount and Maturing in 2021

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
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313397AV3	01/20/21	04/09/20	99.897	1.03
313397BH3	02/01/21	02/25/20	98.765	12.35

Section III-F

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2021

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
31315LAD0	01/04/21	02/05/20	98.580	14.20
31315LAF5	01/06/21	07/06/20	99.900	1.00
31315LAG3	01/07/21	12/04/20	99.990	0.10
31315LAL2	01/11/21	11/09/20	99.983	0.17
31315LAM0	01/12/21	12/08/20	99.990	0.10
31315LAN8	01/13/21	12/09/20	99.990	0.10
31315LAP3	01/14/21	10/14/20	99.966	0.34
31315LAQ1	01/15/21	12/16/20	99.992	0.08
31315LAU2	01/19/21	11/20/20	99.983	0.17
31315LAV0	01/20/21	12/15/20	99.990	0.10
31315LAW8	01/21/21	12/10/20	99.988	0.12
31315LAX6	01/22/21	07/24/20	99.919	0.81
31315LBA5	01/25/21	07/09/20	99.897	1.03
31315LBB3	01/26/21	01/04/21	99.994	0.06
31315LBC1	01/27/21	01/07/21	99.994	0.06
31315LBD9	01/28/21	05/08/20	99.875	1.25
31315LBH0	02/01/21	08/28/20	99.935	0.65
31315LBJ6	02/02/21	11/02/20	99.968	0.32
31315LBM9	02/05/21	01/06/21	99.991	0.09
31315LBU1	02/12/21	01/25/21	99.996	0.04
31315LCA4	02/18/21	01/27/21	99.995	0.05
31315LCG1	02/24/21	01/25/21	99.992	0.08
31315LCH9	02/25/21	03/18/20	99.541	4.59
31315LCJ5	02/26/21	01/22/21	99.991	0.09
31315LCM8	03/01/21	03/30/20	99.851	1.49
31315LCU0	03/08/21	02/01/21	99.992	0.08
31315LCV8	03/09/21	02/19/21	99.998	0.02
31315LCW6	03/10/21	02/17/21	99.997	0.03
31315LCY2	03/12/21	02/16/21	99.996	0.04
31315LDC9	03/16/21	02/17/21	99.996	0.04
31315LDD7	03/17/21	02/19/21	99.996	0.04
31315LDE5	03/18/21	02/12/21	99.993	0.07
31315LDJ4	03/22/21	04/23/20	99.815	1.85
31315LDL9	03/24/21	03/25/20	99.515	4.85
31315LDM7	03/25/21	04/08/20	99.669	3.31
31315LDT2	03/31/21	07/24/20	99.889	1.11
31315LDY1	04/05/21	03/09/21	99.996	0.04
31315LEA2	04/07/21	03/12/21	99.996	0.04
31315LEC8	04/09/21	03/19/21	99.998	0.02
31315LEN4	04/19/21	01/14/21	99.970	0.30
31315LEP9	04/20/21	04/23/20	99.759	2.41
31315LEQ7	04/21/21	03/19/21	99.996	0.04
31315LER5	04/22/21	04/01/21	99.998	0.02
31315LEV6	04/26/21	03/11/21	99.992	0.08
31315LEW4	04/27/21	04/14/21	99.999	0.01
31315LEX2	04/28/21	04/01/21	99.997	0.03
31315LEY0	04/29/21	01/20/21	99.968	0.32

Section III-F
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
31315LFC7	05/03/21	03/31/21	99.997	0.03
31315LFF0	05/06/21	04/15/21	99.998	0.02
31315LFG8	05/07/21	04/13/21	99.998	0.02
31315LFL7	05/11/21	05/11/20	99.787	2.13
31315LFP8	05/14/21	08/05/20	99.898	1.02
31315LFS2	05/17/21	11/18/20	99.943	0.57
31315LFT0	05/18/21	04/27/21	99.998	0.02
31315LFW3	05/21/21	05/29/20	99.792	2.08
31315LФЗ6	05/24/21	04/27/21	99.997	0.03
31315LGA0	05/25/21	04/28/21	99.997	0.03
31315LGD4	05/28/21	07/30/20	99.895	1.05
31315LGH5	06/01/21	06/04/20	99.789	2.11
31315LGJ1	06/02/21	02/26/21	99.988	0.12
31315LGQ5	06/08/21	04/30/21	99.996	0.04
31315LGT9	06/11/21	04/15/21	99.994	0.06
31315LGW2	06/14/21	11/25/20	99.958	0.42
31315LGX0	06/15/21	11/25/20	99.958	0.42
31315LGZ5	06/17/21	07/02/20	99.815	1.85
31315LHA9	06/18/21	06/22/20	99.779	2.21
31315LHD3	06/21/21	03/11/21	99.980	0.20
31315LHH4	06/25/21	08/13/20	99.855	1.45
31315LHL5	06/28/21	08/21/20	99.875	1.25
31315LHM3	06/29/21	07/02/20	99.819	1.81
31315LHN1	06/30/21	07/29/20	99.837	1.63
31315LHP6	07/01/21	03/31/21	99.989	0.11
31315LHQ4	07/02/21	06/03/21	99.997	0.03
31315LHU5	07/06/21	06/15/21	99.998	0.02
31315LJD1	07/15/21	06/11/21	99.997	0.03
31315LJE9	07/16/21	03/03/21	99.970	0.30
31315LJL3	07/22/21	07/24/20	99.819	1.81
31315LJR0	07/27/21	03/19/21	99.982	0.18
31315LJT6	07/29/21	01/28/21	99.947	0.53
31315LJU3	07/30/21	07/30/20	99.863	1.37
31315LJX7	08/02/21	02/23/21	99.973	0.27
31315LKG2	08/11/21	05/13/21	99.990	0.10
31315LKM9	08/16/21	09/02/20	99.855	1.45
31315LKN7	08/17/21	06/11/21	99.992	0.08
31315LKR8	08/20/21	08/26/20	99.830	1.70
31315LKU1	08/23/21	03/26/21	99.979	0.21
31315LKY3	08/27/21	02/10/21	99.959	0.41
31315LLK2	09/07/21	08/20/21	99.997	0.03
31315LLN6	09/10/21	05/13/21	99.985	0.15
31315LLT3	09/15/21	03/02/21	99.956	0.44
31315LLU0	09/16/21	08/18/21	99.994	0.06
31315LLY2	09/20/21	06/18/21	99.982	0.18
31315LMB1	09/23/21	06/25/21	99.980	0.20
31315LMG0	09/28/21	09/28/20	99.848	1.52

Section III-F
(continued)

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2021 Interest (Per \$1,000 Maturity Value)
31315LMJ4	09/30/21	02/11/21	99.949	0.51
31315LMK1	10/01/21	02/25/21	99.973	0.27
31315LMN5	10/04/21	07/02/21	99.980	0.20
31315LMZ8	10/15/21	04/19/21	99.980	0.20
31315LNE4	10/20/21	07/28/21	99.988	0.12
31315LNF1	10/21/21	08/10/21	99.984	0.16
31315LNK0	10/25/21	08/10/21	99.983	0.17
31315LNN4	10/28/21	09/30/21	99.996	0.04
31315LNP9	10/29/21	11/13/20	99.849	1.51
31315LNS3	11/01/21	11/05/20	99.850	1.50
31315LPG7	11/15/21	05/11/21	99.969	0.31
31315LPQ5	11/23/21	08/27/21	99.982	0.18
31315LPX0	11/30/21	02/22/21	99.922	0.78
31315LPY8	12/01/21	09/28/21	99.989	0.11
31315LQA9	12/03/21	11/19/21	99.998	0.02
31315LQD3	12/06/21	06/02/21	99.969	0.31
31315LQG6	12/09/21	08/31/21	99.981	0.19
31315LQL5	12/13/21	09/16/21	99.983	0.17
31315LQN1	12/15/21	02/11/21	99.920	0.80
31315LQP6	12/16/21	09/30/21	99.987	0.13
31315LQQ4	12/17/21	09/28/21	99.988	0.12
31315LQT8	12/20/21	09/16/21	99.982	0.18
31315LQW1	12/23/21	10/01/21	99.987	0.13
31315LRA8	12/27/21	06/01/21	99.971	0.29
31315LRC4	12/29/21	11/22/21	99.994	0.06