

Section I-A

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.

However, no OID information is available to report this year for any such debt instruments. See Section I-B for corporate discount debt instruments issued after 1984.

[illegible]

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 2024 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	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 1st	2025 2nd Period	2025 3rd Period	2024	2025
ABILENE TEX INDPT SCH DI	003464MH4	07/23/2020	02/15/2026	91.448	0.000	1.6140	51.99	0.043067	0.043415	0.043765	0.044118	0.044474	15.66	15.92
ABILENE TEX INDPT SCH DI	003464MG6	07/23/2020	02/15/2025	94.017	0.000	1.3572	44.77	0.036942	0.037192	0.037445			13.41	1.65
ACADEMY TEX INDPT SCH DI	004014GQ3	05/05/2021	08/15/2028	85.895	0.000	2.0999	49.02	0.052546	0.053098	0.053655	0.054219	0.054788	19.17	19.57
ACADEMY TEX INDPT SCH DI	004014GR1	05/05/2021	08/15/2029	83.776	0.000	2.1498	48.97	0.052527	0.053092	0.053662	0.054239	0.054822	19.17	19.58
ALEDO TEX INDPT SCH DIST	014464XP1	02/04/2021	02/15/2025	96.817	0.000	0.8042	22.87	0.022070	0.022159	0.022248			7.99	0.98
ALEDO TEX INDPT SCH DIST	014464XQ9	02/04/2021	02/15/2026	94.773	0.000	1.0700	29.88	0.028940	0.029095	0.029251	0.029407	0.029565	10.49	10.60
ALEDO TEX INDPT SCH DIST	014464XS5	02/04/2021	02/15/2027	93.206	0.000	1.1701	32.17	0.031202	0.031384	0.031568	0.031753	0.031939	11.32	11.45
ALEDO TEX INDPT SCH DIST	014464XN6	02/04/2021	02/15/2024	98.040	0.000	0.6542	18.80	0.018114					0.80	
ALLEN TEX INDPT SCH DIST	018106UW2	05/27/2021	02/15/2027	91.292	0.000	1.5999	38.55	0.042032	0.042368	0.042707	0.043049	0.043393	15.28	15.53
ALLEN TEX INDPT SCH DIST	018106UV4	05/27/2021	02/15/2026	94.159	0.000	1.2800	31.70	0.034439	0.034659	0.034881	0.035104	0.035329	12.50	12.66
ALVARADO TEX INDPT SCH D	022357H67	10/28/2020	02/15/2029	87.333	0.000	1.6390	46.47	0.041618	0.041959	0.042302	0.042649	0.042999	15.14	15.39
ALVARADO TEX INDPT SCH D	022357H75	10/28/2020	02/15/2030	85.130	0.000	1.7390	48.12	0.043164	0.043539	0.043918	0.044300	0.044685	15.71	15.98
ALVARADO TEX INDPT SCH D	022357H42	10/28/2020	02/15/2027	92.609	0.000	1.2230	36.56	0.032553	0.032752	0.032952	0.033153	0.033356	11.81	11.95
ALVARADO TEX INDPT SCH D	022357H59	10/28/2020	02/15/2028	89.415	0.000	1.5390	44.61	0.039900	0.040207	0.040517	0.040828	0.041143	14.50	14.73
ALVARADO TEX INDPT SCH D	022357H26	10/28/2020	02/15/2025	96.321	0.000	0.8741	27.05	0.023966	0.024071	0.024176			8.68	1.06
ALVARADO TEX INDPT SCH D	022357H34	10/28/2020	02/15/2026	94.240	0.000	1.1230	34.12	0.030333	0.030504	0.030675	0.030847	0.031020	11.00	11.12
AMARILLO TEX INDPT SCH D	023051YV1	10/14/2020	02/01/2024	97.347	0.000	0.8171	25.85	0.022604					0.68	
AMARILLO TEX INDPT SCH D	023051YW9	10/14/2020	02/01/2025	96.350	0.000	0.8671	27.17	0.023775	0.023879	0.023982			8.61	0.72
ANHEUSER-BUSCH COMPANIES	U00323AE2	11/13/2018	02/01/2036	93.636	4.700	5.2667	13.45	0.008220	0.008436	0.008658	0.008886	0.009120	3.06	3.23
ANHEUSER-BUSCH COMPANIES	U00323AD4	11/13/2018	02/01/2026	96.122	3.650	4.2802	26.35	0.015747	0.016084	0.016428	0.016780	0.017139	5.83	6.08
ANHEUSER-BUSCH COMPANIES	03522AAD2	11/13/2018	02/01/2026	96.122	3.650	4.2802	26.35	0.015747	0.016084	0.016428	0.016780	0.017139	5.83	6.08
ANHEUSER-BUSCH COMPANIES	03522AAE0	11/13/2018	02/01/2036	93.636	4.700	5.2667	13.45	0.008220	0.008436	0.008658	0.008886	0.009120	3.06	3.23
ARGYLE TEX INDPT SCH DIS	040319L52	10/14/2020	08/15/2030	84.028	0.000	1.7770	49.17	0.043611	0.043998	0.044389	0.044783	0.045181	15.88	16.16
ARGYLE TEX INDPT SCH DIS	040319L29	10/14/2020	08/15/2025	95.120	0.000	1.0371	32.16	0.028220	0.028366	0.028513	0.028661		10.23	6.41
ARGYLE TEX INDPT SCH DIS	040319L45	10/14/2020	08/15/2027	91.280	0.000	1.3390	40.01	0.035262	0.035498	0.035736	0.035975	0.036216	12.80	12.97
ARGYLE TEX INDPT SCH DIS	040319L37	10/14/2020	08/15/2026	92.991	0.000	1.2489	37.97	0.033421	0.033630	0.033840	0.034051	0.034264	12.13	12.28
ARLINGTON TEX INDPT SCH	041826SM6	07/30/2020	02/15/2024	95.925	0.000	1.1781	39.32	0.032534					1.43	
Amgen Inc.	031162AK6	03/01/2005	03/01/2032	72.947	VARIES	4.4730	945.22	0.202402	0.206708	0.211085	0.215561	0.220136	74.68	77.88
Anywhere Real Estate Group LLC	75606DAS0	08/24/2023	04/15/2030	91.110	7.000	8.8000	3.60	0.028500	0.029778	0.031056	0.032444	0.033833	10.68	11.64
Argentina, Republic	040114GB0	07/21/2001	07/21/2030	80.144	10.250	12.8670	84.99	0.030367	0.032320	0.034400	0.036613	0.038968	11.93	13.51
Azul Investments LLP	05502FAE8	09/28/2023	06/30/2030	55.670	7.500	19.6100	8.74	0.099719	0.109497	0.120235	0.132025	0.144922	37.66	45.41
Azul Secured Finance LLP	05501WAB8	07/14/2023	05/28/2030	83.250	10.875	14.8400	7.29	0.042916	0.045598	0.049792	0.052613	0.057452	16.43	18.95
Azul Secured Finance LLP	05501WAA0	07/14/2023	05/28/2029	93.950	11.500	13.0000	3.69	0.020551	0.021648	0.023437	0.024553	0.026581	7.82	8.86
BANK OF AMERICA	09711BKW5	04/30/2024	01/30/2029	100.000	0.000	5.2200			0.145000	0.146892	0.150726	0.154660	35.23	54.74
BANK OF AMERICA	09710PTJ4	02/05/2024	02/05/2026	100.000	0.000	4.8200			0.133889	0.137116	0.140420	0.143804	44.12	50.93
BANK OF AMERICA	09711DBL5	08/30/2024	07/30/2026	100.000	0.000	4.8900				0.135833	0.138601	0.141990	16.44	50.33
BANK OF AMERICA	09710PL38	01/31/2024	01/31/2029	100.000	0.000	4.6900			0.130278	0.133333	0.136459	0.139659	43.58	49.52
BANK OF AMERICA	09709T7K1	03/21/2024	03/21/2039	100.000	VARIES	5.4000			0.149512	0.147536	0.145506	0.143421	41.56	52.34
BANK OF AMERICA	09711DD58	07/31/2024	07/30/2026	100.000	0.000	5.0000				0.138889	0.142361	0.145920	20.97	51.69
BANK OF AMERICA	09711BNP7	04/26/2024	04/22/2027	110.000	1.200	5.3000			0.161944	0.165277	0.168773	0.172363	39.74	60.61
BANK OF AMERICA	09711BP59	05/03/2024	05/03/2027	100.000	0.000	5.3200			0.147778	0.151709	0.155744	0.159887	35.40	55.82
BANK OF AMERICA	09711D6V9	08/22/2024	08/23/2029	100.000	0.000	4.3200				0.120000	0.122606	0.125255	15.48	44.34
BANK OF AMERICA	09711BBP0	03/25/2024	03/23/2029	100.000	0.000	4.8100			0.133611	0.136789	0.140079	0.143447	37.19	50.49

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
BANK OF AMERICA	097110PRW8	02/29/2024	02/27/2026	100.000	0.000	5.1200			0.142222	0.145823	0.149556	0.153384	43.40	54.11
BANK OF AMERICA	09711DZB1	08/05/2024	08/05/2026	100.000	0.000	4.8900				0.135833	0.139154	0.142557	19.83	50.48
BANK OF AMERICA	09711B2Q8	03/28/2024	03/30/2026	100.000	0.000	5.1500		0.143056	0.143096	0.146781	0.150561	0.154438	39.40	54.22
BANK OF AMERICA	09711DZX3	06/28/2024	06/30/2026	100.000	0.000	5.0600		0.140556	0.140595	0.144152	0.147799	0.151538	25.73	52.56
BANK OF AMERICA	09711PSQ0	03/05/2024	03/05/2026	100.000	0.000	5.0000			0.138889	0.142361	0.145920	0.149568	41.51	52.73
BANK OF AMERICA	09711B3T1	04/03/2024	04/06/2026	100.000	0.000	5.4600		0.151667	0.151736	0.155878	0.160134	0.164505	41.02	57.62
BANK OF AMERICA	09711B4H6	03/13/2024	03/13/2029	100.000	0.000	4.7700			0.132500	0.135660	0.138896	0.142208	38.50	50.13
BANK OF AMERICA	09711DLC4	05/24/2024	05/27/2027	100.000	0.000	5.0000		0.138889	0.138947	0.142420	0.145981	0.149630	30.27	52.16
BANK OF AMERICA	09711BER3	03/28/2024	03/25/2027	110.000	1.000	4.8600			0.151555	0.154574	0.157719	0.160941	41.51	56.82
BANK OF AMERICA	09710PDZ6	12/29/2023	12/29/2028	100.000	0.000	4.7600	0.26	0.132222	0.135369	0.138591	0.141889	0.145266	48.18	50.50
BANK OF AMERICA	097110PV78	02/29/2024	03/01/2029	100.000	0.000	5.0500			0.140278	0.143859	0.147492	0.151216	42.79	53.33
BANK OF AMERICA	09711BFQ4	04/30/2024	04/30/2026	100.000	0.000	5.3500			0.148611	0.152586	0.156668	0.160859	36.06	56.17
BANK OF AMERICA	097110PVX1	03/05/2024	03/05/2029	100.000	0.000	4.8500			0.134722	0.137989	0.141335	0.144763	40.26	51.06
BANK OF AMERICA	09711B7D2	03/28/2024	12/29/2028	100.000	0.000	4.0900		0.113611	0.114786	0.117133	0.119528	0.121973	31.23	42.61
BANK OF AMERICA	097110PYX9	03/01/2024	03/02/2029	100.000	0.000	4.7900			0.133056	0.136260	0.139523	0.142865	40.30	50.43
BANK OF AMERICA	097110PHX7	01/31/2024	01/30/2026	100.000	0.000	4.9400			0.137222	0.140612	0.144085	0.147644	45.93	52.31
BANK OF AMERICA CORPORATION	06084WY46	09/28/2022	09/28/2027	100.000	VARIES	5.9700	74.04	0.163705	0.163613	0.164346	0.164272	0.164198	58.98	59.14
BANK OF MONTREAL	06376AD49	04/16/2024	04/16/2026	100.000	0.000	5.7400			0.159444	0.164021	0.168728	0.173570	41.00	60.61
BANK OF MONTREAL	06368GZ83	08/31/2022	02/28/2030	100.000	0.000	4.0770	55.45	0.117888	0.120291	0.122743	0.125245	0.127799	43.47	45.26
BANK OF MONTREAL	06368GYR2	09/06/2022	09/08/2026	100.000	0.000	4.2130	56.61	0.122039	0.124609	0.127234	0.129914	0.132651	44.98	46.90
BANK OF MONTREAL	06368GY50	08/31/2022	08/31/2026	100.000	0.000	4.1370	56.28	0.119720	0.122183	0.124724	0.127275	0.129937	44.15	46.00
BANK OF MONTREAL	06368GYT8	09/06/2022	09/08/2026	100.000	0.000	4.2130	56.61	0.122039	0.124609	0.127234	0.129914	0.132651	44.98	46.90
BANK OF MONTREAL	06368GYO4	08/31/2022	08/31/2026	100.000	0.000	4.1370	56.28	0.119720	0.122183	0.124724	0.127275	0.129937	44.15	46.00
BANK OF MONTREAL	06375MRA5	02/05/2024	08/05/2025	100.000	0.000	5.3400			0.148333	0.152294	0.156360		48.93	33.32
BANK OF MONTREAL	06375MRB3	01/31/2024	01/31/2028	100.000	0.000	5.1300			0.142500	0.146155	0.149904	0.153749	47.72	54.44
BANK OF MONTREAL	06375MR98	01/31/2024	07/31/2025	100.000	0.000	5.4300			0.150833	0.154928	0.159135		50.54	33.14
BANK OF MONTREAL	06375MS22	01/31/2024	01/30/2026	100.000	0.000	5.2900			0.146944	0.150831	0.154821	0.158916	49.23	56.24
BANK OF MONTREAL	06375MRP4	02/05/2024	02/05/2026	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	47.54	55.07
BANK OF MONTREAL	06375MRE7	02/05/2024	02/05/2026	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	47.54	55.07
BANK OF MONTREAL	06375MRG2	02/05/2024	02/05/2026	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	47.54	55.07
BANK OF MONTREAL	06375MRH0	01/31/2024	01/29/2027	100.000	0.000	5.1100			0.141944	0.145551	0.149270	0.153084	47.53	54.21
BANK OF MONTREAL	06375MRJ6	01/31/2024	01/30/2026	100.000	0.000	5.2900			0.146944	0.150831	0.154821	0.158916	49.23	56.24
BANK OF MONTREAL	06375MRK3	01/31/2024	01/30/2026	100.000	0.000	5.2900			0.146944	0.150831	0.154821	0.158916	49.23	56.24
BANK OF MONTREAL	06374VAK2	10/31/2022	04/30/2024	100.000	0.000	5.4470	64.95	0.159659					19.00	
BANK OF MONTREAL	06374VAL0	10/31/2022	04/30/2024	100.000	0.000	5.4470	64.95	0.159659					19.00	
BANK OF MONTREAL	06375MRL1	02/05/2024	02/05/2026	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	47.54	55.07
BANK OF MONTREAL	06375MRM9	01/31/2024	01/30/2026	100.000	0.000	5.2900			0.146944	0.150831	0.154821	0.158916	49.23	56.24
BANK OF MONTREAL	06374VSD4	09/22/2022	09/23/2024	100.000	0.000	4.1550	53.89	0.120276	0.122774				31.96	
BANK OF MONTREAL	06374VAV8	11/01/2022	05/01/2024	100.000	0.000	5.3340	63.42	0.156175					18.74	
BANK OF MONTREAL	06374VAV6	11/01/2022	05/01/2024	100.000	0.000	5.3340	63.42	0.156175					18.74	
BANK OF MONTREAL	06374VAX4	10/31/2022	10/30/2026	100.000	0.000	5.4140	64.55	0.158641	0.162936	0.167346	0.171876	0.176529	58.41	61.62
BANK OF MONTREAL	06375MSN6	01/18/2024	01/18/2029	100.000	0.000	4.9300			0.136944	0.140320	0.143779	0.147323	47.52	52.28
BANK OF MONTREAL	06375MTK1	01/26/2024	01/26/2027	100.000	0.000	5.0600			0.140556	0.144112	0.147758	0.151496	47.64	53.68
BANK OF MONTREAL	06375MUH6	02/29/2024	02/27/2026	100.000	0.000	5.2100			0.144722	0.148450	0.152317	0.156285	44.17	55.11
BANK OF MONTREAL	06375MUJ2	02/29/2024	08/29/2025	100.000	0.000	5.6900			0.158056	0.162552	0.167151		48.28	39.52
BANK OF MONTREAL	06375MTZ8	01/31/2024	01/30/2026	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	49.13	56.13
BANK OF MONTREAL	06375MUV5	02/29/2024	02/26/2027	100.000	0.000	5.2900			0.146944	0.150766	0.154754	0.158847	44.85	56.00

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BANK OF MONTREAL	06375MV77	03/05/2024	03/05/2026	100.000	0.000	5.5100			0.153056	0.157272	0.161605	0.166057	45.79	58.42
BANK OF MONTREAL	06375MV85	03/05/2024	03/05/2026	100.000	0.000	5.5100			0.153056	0.157272	0.161605	0.166057	45.79	58.42
BANK OF MONTREAL	06375MUW3	02/29/2024	02/27/2026	100.000	0.000	5.5100			0.153056	0.157225	0.161557	0.166008	46.74	58.47
BANK OF MONTREAL	06375MV93	03/05/2024	03/05/2026	100.000	0.000	5.5100			0.153056	0.157272	0.161605	0.166057	45.79	58.42
BANK OF MONTREAL	06375MUX1	02/29/2024	02/27/2026	100.000	0.000	5.5100			0.153056	0.157225	0.161557	0.166008	46.74	58.47
BANK OF MONTREAL	06375MUL7	02/29/2024	02/29/2028	100.000	0.000	5.2400			0.145556	0.149369	0.153261	0.157299	44.42	55.44
BANK OF MONTREAL	06375MUK9	03/05/2024	09/05/2025	100.000	0.000	5.6800			0.157778	0.162259	0.166867		47.22	40.42
BANK OF MONTREAL	06375MV36	03/05/2024	09/05/2028	100.000	0.000	5.1800			0.143889	0.147616	0.151439	0.155361	43.02	54.73
BANK OF MONTREAL	06374V4T0	09/07/2022	09/05/2025	100.000	0.000	4.2850	57.47	0.124154	0.126814	0.129531	0.132306		45.80	32.11
BANK OF MONTREAL	06375MW35	02/21/2024	02/23/2026	100.000	0.000	5.5000		0.152778	0.152824	0.157027	0.161345	0.165782	47.91	58.43
BANK OF MONTREAL	06374V4S2	09/20/2022	09/22/2025	100.000	0.000	4.0706	53.01	0.117748	0.120145	0.122590	0.125085		43.30	32.45
BANK OF MONTREAL	06375MWD3	02/22/2024	08/22/2025	100.000	0.000	5.7200			0.158889	0.163433	0.168107		49.68	38.59
BANK OF MONTREAL	06375MWZ4	02/26/2024	05/27/2025	100.000	0.000	5.6400		0.156667	0.158900	0.163381			48.41	23.85
BANK OF MONTREAL	06375MYL3	03/28/2024	03/31/2026	100.000	0.000	5.3900		0.149722	0.149767	0.153803	0.157948	0.162205	41.25	56.88
BANK OF MONTREAL	06375MYM1	03/28/2024	09/30/2025	100.000	0.000	5.5600		0.154444	0.154492	0.158787	0.163201		42.57	43.51
BANK OF MONTREAL	06375MYN9	04/02/2024	10/02/2025	100.000	0.000	5.5400			0.153889	0.158152	0.162532		41.78	43.65
BANK OF MONTREAL	06375MYP4	03/28/2024	03/31/2028	100.000	0.000	5.1800		0.143889	0.143930	0.147658	0.151482	0.155406	39.63	54.55
BANK OF MONTREAL	06375MYQ2	03/28/2024	03/31/2028	100.000	0.000	5.1800		0.143889	0.143930	0.147658	0.151482	0.155406	39.63	54.55
BANK OF MONTREAL	06375MZ32	04/02/2024	10/02/2028	100.000	0.000	5.0700			0.140833	0.144403	0.148064	0.151818	38.20	53.30
BANK OF MONTREAL	06376AQ37	06/28/2024	12/28/2026	100.000	0.000	5.3791			0.149419	0.153438	0.157565	0.161803	27.36	56.01
BANK OF MONTREAL	06376APU8	06/28/2024	12/31/2025	100.000	0.000	5.6081		0.155781	0.155829	0.160199	0.164691		28.52	58.32
BANK OF MONTREAL	06376APT1	06/28/2024	06/30/2026	100.000	0.000	5.4534		0.151483	0.151529	0.155661	0.159905	0.164266	27.73	56.81
BANK OF MONTREAL	06376APW4	06/28/2024	06/30/2028	100.000	0.000	5.2415		0.145597	0.145640	0.149456	0.153373	0.157393	26.66	54.52
BANK OF MONTREAL	06375MZ65	03/28/2024	03/31/2027	100.000	0.000	5.2400		0.145556	0.145598	0.149413	0.153327	0.157344	40.10	55.21
BANK OF MONTREAL	06375MZ73	03/28/2024	03/31/2026	100.000	0.000	5.3900		0.149722	0.149767	0.153803	0.157948	0.162205	41.25	56.88
BANK OF MONTREAL	06375MZ81	03/28/2024	03/31/2026	100.000	0.000	5.3900		0.149722	0.149767	0.153803	0.157948	0.162205	41.25	56.88
BANK OF MONTREAL	06375MYX7	04/02/2024	04/02/2026	100.000	0.000	5.3700			0.149167	0.153172	0.157284	0.161508	40.48	56.62
BANK OF MONTREAL	06375MYY5	04/02/2024	04/02/2026	100.000	0.000	5.3700			0.149167	0.153172	0.157284	0.161508	40.48	56.62
BANK OF MONTREAL	06375MYZ2	04/02/2024	04/02/2026	100.000	0.000	5.3700			0.149167	0.153172	0.157284	0.161508	40.48	56.62
BANK OF MONTREAL	06375MZG3	04/02/2024	04/02/2027	100.000	0.000	5.2100			0.144722	0.148492	0.152360	0.156329	39.27	54.85
BANK OF MONTREAL	06375MZH1	04/02/2024	04/02/2027	100.000	0.000	5.2100			0.144722	0.148492	0.152360	0.156329	39.27	54.85
BANK OF MONTREAL	06376AQN3	06/28/2024	06/30/2026	100.000	0.000	5.4534		0.151483	0.151529	0.155661	0.159905	0.164266	27.73	56.81
BANK OF MONTREAL	06376AQP8	06/28/2024	06/30/2026	100.000	0.000	5.4534		0.151483	0.151529	0.155661	0.159905	0.164266	27.73	56.81
BANK OF MONTREAL	06376AQQ6	06/28/2024	06/30/2026	100.000	0.000	5.4534		0.151483	0.151529	0.155661	0.159905	0.164266	27.73	56.81
BANK OF NOVA SCOTIA	06417YR92	05/03/2024	05/06/2027	100.000	0.000	5.5700		0.154722	0.154794	0.159105	0.163536	0.168091	37.08	58.57
BANK OF NOVA SCOTIA	06417Y5S4	08/19/2024	09/03/2027	100.000	4.560	4.5600			0.126667	0.129556	0.132500	0.135556	16.72	46.89
BANK OF NOVA SCOTIA	06417Y4A4	06/27/2024	06/27/2026	100.000	VARIES	5.7400			0.011009	0.011031	0.011053	0.011074	2.03	3.98
BANK OF NOVA SCOTIA	06417YK32	02/06/2024	02/06/2029	100.000	VARIES	5.3700			0.027528	0.027664	0.027802	0.027939	8.97	10.02
BANK OF NOVA SCOTIA	06417YYQ6	01/03/2024	01/06/2026	100.000	0.000	5.0400		0.140000	0.140059	0.143588	0.147207	0.150916	50.76	53.63
BANK OF NOVA SCOTIA	06418J697	03/07/2024	02/25/2028	100.000	0.000	5.2600			0.146111	0.149698	0.153635	0.157675	43.41	55.61
BANK OF NOVA SCOTIA	06418LAW6	03/05/2024	03/05/2026	100.000	0.000	5.3500			0.148611	0.152586	0.156668	0.160859	44.45	56.63
BARCLAYS BANK	06745QAK5	03/27/2024	03/25/2027	100.000	0.000	4.9600			0.137778	0.141157	0.144657	0.148245	38.08	52.13
BARCLAYS BANK	06745QRD3	05/31/2024	06/01/2029	100.000	0.000	5.4200			0.150556	0.154658	0.158850	0.163154	31.89	56.69
BARCLAYS BANK	06745QRH4	05/07/2024	05/07/2029	107.140	0.250	5.3900			0.160389	0.164556	0.168778	0.173167	37.76	60.47
BARCLAYS BANK	06745QRB7	05/31/2024	12/03/2026	100.000	0.000	5.3500		0.148611	0.148677	0.152654	0.156738	0.160931	31.48	55.92
BARCLAYS BANK	06745QRC5	05/31/2024	06/03/2027	100.000	0.000	5.3700		0.149167	0.149233	0.153240	0.157355	0.161580	31.60	56.14
BARCLAYS BANK	06744EDH7	02/16/2024	02/16/2029	100.000	1.000	5.2800			0.146667	0.151500	0.153056	0.155500	46.63	55.39

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
BARCLAYS BANK	06745QA90	03/25/2024	04/24/2025	100.000	0.000	5.0100		0.139167	0.139728	0.143228			38.78	16.18
BARCLAYS BANK	06745QR27	05/31/2024	06/03/2027	100.000	0.000	5.3700		0.149167	0.149233	0.153240	0.157355	0.161580	31.60	56.14
BARCLAYS BANK	06745QR35	05/31/2024	06/01/2029	100.000	0.000	5.4200			0.150556	0.154658	0.158850	0.163154	31.89	56.69
BARCLAYS BANK	06745QQC6	06/04/2024	12/03/2027	100.000	0.000	5.3700			0.149167	0.153150	0.157262	0.161484	30.99	56.11
BARCLAYS BANK	06745PMZ1	01/26/2024	02/27/2025	100.000	0.000	5.2900		0.146944	0.147614	0.151518			49.91	8.49
BARCLAYS BANK	06745QQZ8	05/31/2024	06/07/2028	100.000	0.000	5.4100		0.150278	0.150436	0.154505	0.158685	0.162977	31.84	56.58
BARCLAYS BANK	06745QPR4	05/17/2024	05/17/2029	100.000	0.000	5.3000			0.147222	0.151124	0.155128	0.159239	33.15	55.48
BARCLAYS BANK	06745PMK4	01/26/2024	01/28/2026	100.000	0.000	5.2900		0.146944	0.146988	0.150875	0.154866	0.158962	49.84	56.27
BARCLAYS BANK	06745UL73	08/14/2024	08/14/2028	100.000	0.000	4.6900				0.130278	0.133333	0.136459	47.85	48.30
BARCLAYS BANK	06745PLT6	01/25/2024	07/25/2025	100.000	0.000	5.3800			0.149444	0.153465	0.157593		50.84	32.05
BARCLAYS BANK	06745UK25	07/24/2024	01/24/2028	100.000	0.000	5.0800				0.141111	0.144695	0.148371	22.15	52.58
BARCLAYS BANK	06745PLC3	01/24/2024	01/24/2029	100.000	VARIES	5.3400			0.147111	0.143889	0.139056	0.134944	48.54	49.64
BARCLAYS BANK	06745QNR6	04/24/2024	04/22/2027	100.000	VARIES	5.4600			0.151556	0.151167	0.151833	0.156056	37.26	54.86
BARCLAYS BANK	06745QAR7	03/28/2024	03/29/2029	100.000	0.000	5.0800			0.141111	0.144715	0.148391	0.152160	38.85	53.44
BARCLAYS BANK	06745QVO9	05/28/2024	05/25/2029	100.000	0.000	5.2900			0.146944	0.150766	0.154754	0.158847	31.44	55.28
BARCLAYS BANK	06745QAN6	03/28/2024	03/30/2027	100.000	0.000	5.0000	0.138889	0.138892	0.142401	0.145961	0.149610	0.149610	38.24	52.56
BARCLAYS BANK	06745Q4Q9	04/03/2024	04/01/2027	100.000	0.000	5.1100			0.141944	0.145531	0.149249	0.153062	38.36	53.74
BARCLAYS BANK	06745PSJ1	03/05/2024	03/04/2027	100.000	0.000	5.2000			0.144444	0.148179	0.152032	0.155985	43.19	54.95
BARCLAYS BANK	06745PSL6	02/08/2024	02/08/2029	100.000	0.000	5.4100			0.150278	0.154343	0.158518	0.162806	49.12	57.53
BARCLAYS BANK	06745PSK8	03/05/2024	03/05/2029	100.000	0.000	5.2700			0.146389	0.150246	0.154205	0.158269	43.78	55.73
BARCLAYS BANK	06745QEG0	05/02/2024	11/03/2027	100.000	0.000	5.4000			0.150000	0.154073	0.158232	0.162505	36.09	56.70
BARCLAYS BANK	06745PSH5	03/05/2024	03/05/2026	100.000	0.000	5.1600			0.143333	0.147031	0.150825	0.154716	42.86	54.51
BARCLAYS BANK	06745QEF2	05/02/2024	02/04/2027	100.000	0.000	5.3400			0.148333	0.150358	0.154372	0.158494	35.75	56.05
BARCLAYS BANK	06745PRY9	02/29/2024	03/01/2029	100.000	VARIES	5.3100			0.147111	0.143167	0.136889	0.136667	43.19	49.65
BARCLAYS BANK	06745QV89	06/05/2024	06/03/2027	100.000	0.000	5.2800			0.146667	0.150496	0.154469	0.158547	30.32	55.12
BARCLAYS BANK	06745Q3U1	03/28/2024	03/30/2026	100.000	0.000	5.3600	0.148889	0.148933	0.152925	0.157023	0.161231	41.02	56.55	
BARCLAYS BANK	06745Q3V9	03/28/2024	03/30/2027	100.000	0.000	5.3100	0.147500	0.147544	0.151461	0.155482	0.159610	40.64	55.99	
BARCLAYS BANK	06745Q3W7	03/28/2024	03/29/2029	100.000	0.000	5.2300			0.145278	0.149098	0.152997	0.156998	40.01	55.10
BARCLAYS BANK	06745PRP8	02/29/2024	08/31/2026	100.000	0.000	5.2500			0.145833	0.149683	0.153568	0.157644	44.51	55.56
BARCLAYS BANK	06745PRQ6	02/29/2024	03/03/2027	100.000	0.000	5.2600	0.146111	0.146197	0.150041	0.153988	0.158037	44.60	55.67	
BARCLAYS BANK	06745PRR4	02/29/2024	03/01/2029	100.000	0.000	5.3100			0.147500	0.151460	0.155481	0.159609	45.02	56.23
BARCLAYS BANK	06745QUU1	05/28/2024	02/25/2027	100.000	0.000	5.2600			0.146111	0.147968	0.151860	0.155854	31.36	54.96
BARCLAYS BANK	06745QDS5	03/27/2024	03/25/2026	100.000	0.000	4.9300			0.136944	0.140283	0.143741	0.147284	37.84	51.80
BARCLAYS BANK	06745QDM8	03/28/2024	03/29/2029	100.000	VARIES	5.2300			0.146056	0.137056	0.134167	0.128222	38.42	48.04
BARCLAYS BANK	06745QUR8	05/18/2024	05/18/2028	100.000	0.000	5.3300			0.148056	0.152001	0.156052	0.160211	33.19	55.80
BARCLAYS BANK	06745QDL0	04/02/2024	04/01/2026	100.000	0.000	5.0300			0.139722	0.143217	0.146819	0.150511	37.90	52.86
BARCLAYS BANK	06745QDE6	03/25/2024	03/24/2027	100.000	0.000	5.3900			0.149722	0.153735	0.157878	0.162133	41.71	56.90
BARCLAYS BANK	06745Q3C1	03/12/2024	03/11/2027	100.000	0.000	4.9600			0.137778	0.141176	0.144677	0.148265	40.19	52.23
BARCLAYS BANK	06745QDD8	04/10/2024	04/10/2029	100.000	VARIES	5.2300			0.145778	0.136444	0.132444	0.126833	36.67	47.79
BARCLAYS BANK	06745Q2W8	03/11/2024	03/11/2027	100.000	0.000	5.0200			0.139444	0.142944	0.146532	0.150210	40.82	52.91
BARCLAYS BANK	06745QD97	03/25/2024	03/25/2026	100.000	0.000	4.9500			0.137500	0.140903	0.144390	0.147964	38.28	52.03
BARCLAYS BANK	06745PR37	02/09/2024	02/09/2029	100.000	0.000	5.3300			0.148056	0.152001	0.156052	0.160211	48.23	56.62
BARCLAYS BANK	06745QTQ2	05/30/2024	08/28/2025	100.000	0.000	5.3200			0.147778	0.149700	0.153682		31.42	36.20
BARCLAYS BANK	06745Q2N8	03/27/2024	09/27/2028	100.000	0.000	5.0200			0.139444	0.142944	0.146532	0.150210	38.54	52.79
BARCLAYS BANK	06745PR29	02/13/2024	02/13/2029	100.000	VARIES	5.4100			0.149778	0.149389	0.143167	0.145889	46.94	52.30
BARCLAYS BANK	06745Q2M0	03/27/2024	09/27/2029	100.000	0.000	5.0000			0.138889	0.142361	0.145920	0.149568	38.38	52.57
BARCLAYS BANK	06745PQER4	03/04/2024	09/07/2027	100.000	0.000	5.2400		0.145556	0.145619	0.149434	0.153350	0.157367	43.68	55.41

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
BARCLAYS BANK	06745QCJ6	03/25/2024	03/25/2027	100.000	0.000	5.0800			0.141111	0.144695	0.148371	0.152139	39.29	53.47
BARCLAYS BANK	06745Q2A6	03/28/2024	03/30/2028	100.000	0.000	5.2700		0.146389	0.146432	0.150290	0.154250	0.158315	40.33	55.55
BARCLAYS BANK	06745QCF4	03/27/2024	03/27/2028	100.000	0.000	5.0000			0.138889	0.142361	0.145920	0.149568	38.38	52.57
BARCLAYS BANK	06745PQD6	03/04/2024	12/04/2026	100.000	0.000	5.2100		0.144722	0.146607	0.150426	0.154345	0.158366	43.48	55.07
BARCLAYS BANK	06745QTG4	06/10/2024	12/10/2025	100.000	0.000	5.0400			0.140000	0.143528	0.147145		28.21	49.31
BARCLAYS BANK	06745QSX8	05/13/2024	05/11/2028	100.000	VARIES	5.3200			0.147778	0.145800	0.143767	0.147589	33.32	52.59
BARCLAYS BANK	06745QSU4	06/05/2024	06/05/2029	100.000	0.000	5.3400			0.148333	0.152294	0.156360	0.160535	30.66	55.77
BARCLAYS BANK	06745QSV2	05/31/2024	06/01/2029	100.000	VARIES	5.4200			0.153167	0.144556	0.144944	0.141222	31.22	52.14
BARCLAYS BANK	06745QBP3	04/03/2024	04/05/2027	100.000	0.000	5.3200		0.147778	0.147821	0.151754	0.155790	0.159934	39.95	56.06
BARCLAYS BANK	06745QSN0	06/05/2024	06/05/2029	100.000	0.000	5.3400			0.148333	0.152294	0.156360	0.160535	30.66	55.77
BARCLAYS BANK	06745PPC9	02/22/2024	08/01/2028	100.000	0.000	5.6300			0.156389	0.160278	0.164789	0.169428	48.91	59.88
BARCLAYS BANK	06745QSE0	06/05/2024	06/04/2026	100.000	0.000	5.2300			0.145278	0.149056	0.152953	0.156953	30.03	54.57
BARCLAYS BANK	06745PPB1	02/22/2024	08/21/2029	100.000	0.000	5.4900			0.152500	0.156663	0.160963	0.165382	47.66	58.31
BARCLAYS BANK	06745QRY7	05/31/2024	06/01/2029	100.000	0.000	5.4200			0.150556	0.154658	0.158850	0.163154	31.89	56.69
BARCLAYS BANK	06745QRZ4	06/05/2024	06/05/2029	100.000	0.000	5.3400			0.148333	0.152294	0.156360	0.160535	30.66	55.77
BARCLAYS BANK	06745QS67	05/31/2024	06/02/2031	100.000	0.000	5.3100		0.147500	0.147544	0.151461	0.155482	0.159610	31.25	55.49
BARCLAYS BANK	06745QS75	05/31/2024	06/04/2031	100.000	0.000	5.3100		0.147500	0.147587	0.151505	0.155528	0.159657	31.25	55.49
BARCLAYS BANK	06745QBS7	03/20/2024	03/18/2027	100.000	0.000	5.4200			0.150556	0.154590	0.158780	0.163083	42.72	57.28
BARCLAYS BANK	06745QAT6	03/15/2024	06/16/2025	100.000	0.000	5.0200		0.139444	0.141214	0.144758			40.28	23.89
BARCLAYS BANK	06745QAU3	03/15/2024	06/16/2025	100.000	0.000	5.0200		0.139444	0.141214	0.144758			40.28	23.89
BARCLAYS BANK	06745QRW1	05/31/2024	12/03/2026	100.000	0.000	5.3500		0.148611	0.148677	0.152654	0.156738	0.160931	31.48	55.92
BARCLAYS BANK	06745QXR9	06/05/2024	12/03/2026	100.000	0.000	5.2500			0.145833	0.149619	0.153546	0.157577	30.15	54.79
BARCLAYS BANK	06745QRO4	05/29/2024	11/28/2029	100.000	0.000	5.3300			0.148056	0.151979	0.156030	0.160188	31.52	55.71
BARCLAYS BANK	06745QRR2	05/29/2024	11/29/2028	100.000	0.000	5.3600			0.148889	0.152879	0.156976	0.161183	31.69	56.04
BARCLAYS BANK	06745PPY2	02/05/2024	02/05/2029	100.000	0.000	5.1300			0.142500	0.146155	0.149904	0.153749	46.99	54.40
BARCLAYS BANK	06745PFZ9	01/31/2024	07/30/2026	100.000	0.000	5.2900			0.146944	0.150831	0.154821	0.158916	49.23	56.24
BARCLAYS BANK	06745UEJ5	08/05/2024	08/03/2029	100.000	0.000	4.8400				0.134444	0.137662	0.140993	19.63	49.95
BARCLAYS BANK	06745PG54	02/05/2024	02/04/2027	100.000	0.000	5.0700			0.140833	0.144384	0.148044	0.151797	46.43	53.73
BARCLAYS BANK	06745QZ25	06/07/2024	12/09/2025	100.000	0.000	5.2500		0.145833	0.145876	0.149705	0.153635		29.84	51.31
BARCLAYS BANK	06745QJ59	05/03/2024	05/03/2029	100.000	0.000	5.4900			0.152500	0.156686	0.160987	0.165406	36.54	57.69
BARCLAYS BANK	06745PG21	01/31/2024	01/29/2027	100.000	0.000	5.2300			0.145278	0.149056	0.152953	0.156953	48.66	55.56
BARCLAYS BANK	06745PWT2	02/28/2024	02/26/2027	100.000	0.000	5.2300			0.145278	0.149035	0.152932	0.156931	44.49	55.34
BARCLAYS BANK	06745PX55	03/01/2024	03/04/2027	100.000	0.000	5.2700		0.146389	0.146453	0.150312	0.154273	0.158338	44.39	55.76
BARCLAYS BANK	06745PWT4	02/28/2024	03/27/2025	100.000	0.000	5.1400		0.142778	0.143369	0.147054			43.77	12.65
BARCLAYS BANK	06745PG39	01/31/2024	01/31/2029	100.000	0.000	5.3300			0.148056	0.152001	0.156052	0.160211	49.60	56.69
BARCLAYS BANK	06745PPR7	01/24/2024	07/24/2029	100.000	0.000	5.2600			0.146111	0.149954	0.153898	0.157945	49.84	55.95
BARCLAYS BANK	06745PG47	02/05/2024	02/05/2026	100.000	0.000	5.1500			0.143056	0.146739	0.150518	0.154394	47.17	54.62
BARCLAYS BANK	06745PFF55	01/25/2024	07/24/2028	100.000	0.000	5.3400			0.148333	0.152272	0.156337	0.160512	50.46	56.84
BARCLAYS BANK	06745P5L1	12/27/2023	06/25/2026	100.000	0.000	5.1600	0.57	0.143333	0.146990	0.150783	0.154673	0.158663	52.30	55.03
BARCLAYS BANK	06745QJ26	04/30/2024	04/30/2031	100.000	0.000	5.4700			0.151944	0.156100	0.160369	0.164756	36.87	57.49
BARCLAYS BANK	06745P5F4	12/27/2023	12/27/2028	100.000	0.000	5.1200	0.57	0.142222	0.145863	0.149597	0.153427	0.157355	51.88	54.58
BARCLAYS BANK	06745U3U2	06/28/2024	06/30/2027	100.000	0.000	5.2800		0.146667	0.146710	0.150583	0.154558	0.158639	26.85	54.93
BARCLAYS BANK	06745U3V0	06/28/2024	06/28/2029	100.000	0.000	5.2100			0.144722	0.148492	0.152360	0.156329	26.50	54.18
BARCLAYS BANK	06745PPD8	02/05/2024	08/05/2026	100.000	0.000	5.1100			0.141944	0.145571	0.149290	0.153105	46.80	54.18
BARCLAYS BANK	06745U3Q1	06/28/2024	12/31/2026	100.000	0.000	5.3200		0.147778	0.147821	0.151754	0.155790	0.159934	27.06	55.37
BARCLAYS BANK	06745PFE6	01/31/2024	01/31/2029	100.000	0.000	5.3300			0.148056	0.152001	0.156052	0.160211	49.60	56.69
BARCLAYS BANK	06745U3R9	06/28/2024	06/30/2027	100.000	0.000	5.2800		0.146667	0.146710	0.150583	0.154558	0.158639	26.85	54.93

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
BARCLAYS BANK	06745P5D9	12/27/2023	12/24/2026	100.000	0.000	5.1000	0.57	0.141667	0.145219	0.148922	0.152720	0.156614	51.69	54.35
BARCLAYS BANK	06745U3S7	06/28/2024	06/28/2029	100.000	0.000	5.2100			0.144722	0.148492	0.152360	0.156329	26.50	54.18
BARCLAYS BANK	06745UE55	07/31/2024	07/31/2029	100.000	0.000	4.9900				0.138611	0.142069	0.145614	20.93	51.58
BARCLAYS BANK	06745P5E7	12/27/2023	12/27/2027	100.000	0.000	5.1400	0.57	0.142778	0.146447	0.150211	0.154071	0.158031	52.09	54.80
BARCLAYS BANK	06745PFA4	01/31/2024	01/29/2031	100.000	0.000	5.5400			0.153889	0.158128	0.162508	0.167010	51.58	59.06
BARCLAYS BANK	06745UDN7	07/31/2024	07/31/2029	100.000	0.000	4.9900				0.138611	0.142069	0.145614	20.93	51.58
BARCLAYS BANK	06745PFC0	01/31/2024	07/29/2026	100.000	0.000	5.2600			0.146111	0.149932	0.153876	0.157923	48.94	55.90
BARCLAYS BANK	06745UDP2	07/31/2024	01/29/2027	100.000	0.000	4.9700				0.138056	0.141467	0.144983	20.85	51.37
BARCLAYS BANK	06745UDL1	07/31/2024	07/29/2027	100.000	0.000	4.9700				0.138056	0.141467	0.144983	20.85	51.37
BARCLAYS BANK	06745UDE7	08/02/2024	05/05/2027	100.000	0.000	4.9600			0.137778	0.139543	0.143004	0.146550	20.63	51.25
BARCLAYS BANK	06745QHY8	04/30/2024	04/30/2029	100.000	0.000	5.5600			0.154444	0.158738	0.163151	0.167687	37.48	58.49
BARCLAYS BANK	06745PVY4	02/21/2024	08/19/2027	100.000	0.000	5.5100			0.153056	0.157225	0.161557	0.166008	48.00	58.54
BARCLAYS BANK	06745QH25	04/30/2024	04/30/2031	100.000	0.000	5.4700			0.151944	0.156100	0.160369	0.164756	36.87	57.49
BARCLAYS BANK	06745UDC1	07/31/2024	07/31/2028	100.000	0.000	4.9900				0.138611	0.142069	0.145614	20.93	51.58
BARCLAYS BANK	06745PW80	02/28/2024	02/28/2028	100.000	8.000	5.2700			0.146389	0.144389	0.142333	0.146111	44.11	51.82
BARCLAYS BANK	06745QZ77	06/28/2024	06/29/2028	100.000	0.000	5.2600			0.146111	0.149975	0.153920	0.157968	26.75	54.72
BARCLAYS BANK	06745QHMA	05/03/2024	05/05/2026	100.000	0.000	5.3500		0.148611	0.148655	0.152632	0.156715	0.160907	35.60	56.15
BARCLAYS BANK	06745UCY4	07/24/2024	01/25/2030	100.000	0.000	5.0600				0.140556	0.144131	0.147778	22.07	52.37
BARCLAYS BANK	06745QHN2	04/30/2024	04/30/2029	100.000	0.000	5.5600			0.154444	0.158738	0.163151	0.167687	37.48	58.49
BARCLAYS BANK	06745UCZ1	07/24/2024	01/24/2029	100.000	0.000	5.0900				0.141389	0.144987	0.148677	22.20	52.69
BARCLAYS BANK	06745QHL6	04/30/2024	10/29/2026	100.000	0.000	5.3800			0.149444	0.153442	0.157570	0.161808	36.26	56.50
BARCLAYS BANK	06745PEB3	02/02/2024	08/04/2027	100.000	0.000	5.2400		0.145556	0.145598	0.149413	0.153327	0.157344	48.46	55.66
BARCLAYS BANK	06745QYG8	07/02/2024	12/30/2027	100.000	0.000	5.0100			0.139167	0.142614	0.146187	0.149849	24.91	51.99
BARCLAYS BANK	06745PVD0	03/01/2024	03/04/2027	100.000	0.000	5.2700		0.146389	0.146453	0.150312	0.154273	0.158338	44.39	55.76
BARCLAYS BANK	06745PEA5	02/02/2024	11/04/2026	100.000	0.000	5.2600		0.146111	0.148075	0.151970	0.155966	0.160068	48.76	55.89
BARCLAYS BANK	06745UTL4	08/20/2024	08/20/2029	100.000	0.250	4.5900				0.136611	0.139556	0.142611	17.90	50.50
BARCLAYS BANK	06745PUX7	02/29/2024	03/01/2029	100.000	VARIES	5.3200			0.148167	0.143111	0.136556	0.136056	43.22	49.52
BARCLAYS BANK	06745QGT0	04/30/2024	04/28/2028	100.000	0.000	5.5300			0.153611	0.157811	0.162175	0.166659	37.28	58.15
BARCLAYS BANK	06745PUT6	02/22/2024	02/19/2027	100.000	0.000	5.5400			0.153889	0.158081	0.162459	0.166960	48.10	58.87
BARCLAYS BANK	06745Q6N4	03/28/2024	03/28/2031	100.000	0.000	5.1200			0.142222	0.145863	0.149597	0.153427	39.17	53.89
BARCLAYS BANK	06745SUB22	07/10/2024	07/09/2027	100.000	0.000	5.1900				0.144167	0.147887	0.151725	24.65	53.87
BARCLAYS BANK	06745Q6M6	03/28/2024	03/28/2031	100.000	0.000	5.1200			0.142222	0.145863	0.149597	0.153427	39.17	53.89
BARCLAYS BANK	06745PUP4	03/05/2024	03/05/2030	100.000	0.000	5.2700			0.146389	0.150246	0.154205	0.158269	43.78	55.73
BARCLAYS BANK	06745Q6P9	04/03/2024	04/02/2029	100.000	0.000	5.1500			0.143056	0.146719	0.150497	0.154372	38.66	54.18
BARCLAYS BANK	06745Q6K9	04/30/2024	04/30/2029	100.000	0.000	5.5600			0.154444	0.158738	0.163151	0.167687	37.48	58.49
BARCLAYS BANK	06745Q6K0	04/03/2024	10/01/2026	100.000	0.000	5.1000			0.141667	0.145239	0.148943	0.152741	38.29	53.63
BARCLAYS BANK	06745Q6J3	03/28/2024	09/30/2026	100.000	0.000	5.3600		0.148889	0.148933	0.152925	0.157023	0.161231	41.02	56.55
BARCLAYS BANK	06745Q6L8	03/28/2024	03/29/2029	100.000	0.000	5.2300			0.145278	0.149098	0.152997	0.156998	40.01	55.10
BARCLAYS BANK	06745QGG8	05/03/2024	05/03/2029	100.000	0.000	5.4900			0.152500	0.156686	0.160987	0.165406	36.54	57.69
BARCLAYS BANK	06745QGH6	05/03/2024	05/05/2027	100.000	0.000	5.3400		0.148333	0.148377	0.152339	0.156406	0.160583	35.54	56.04
BARCLAYS BANK	06745QGJ2	04/30/2024	04/29/2027	100.000	0.000	5.3800			0.149444	0.153442	0.157570	0.161808	36.26	56.50
BARCLAYS BANK	06745Q6H7	03/28/2024	03/29/2029	100.000	0.000	5.2300			0.145278	0.149098	0.152997	0.156998	40.01	55.10
BARCLAYS BANK	06745Q6A2	04/03/2024	04/02/2026	100.000	0.000	5.0900			0.141389	0.144967	0.148657	0.152440	38.21	53.52
BARCLAYS BANK	06745Q5Y1	04/03/2024	04/01/2027	100.000	0.000	5.1100			0.141944	0.145531	0.149249	0.153062	38.36	53.74
BARCLAYS BANK	06745Q5Z8	04/03/2024	04/02/2029	100.000	0.000	5.1500			0.143056	0.146719	0.150497	0.154372	38.66	54.18
BARCLAYS BANK	06745UBA7	06/24/2024	09/18/2025	100.000	0.000	5.4900			0.152500	0.154454	0.158693		28.72	40.46
BARCLAYS BANK	06745Q5T7	06/05/2024	06/04/2027	100.000	0.000	5.2800			0.146667	0.150517	0.154491	0.158569	30.32	55.12

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
BARCLAYS BANK	06745QG78	04/24/2024	10/24/2029	100.000	0.000	5.4700			0.151944	0.156100	0.160369	0.164756	37.81	57.54
BARCLAYS BANK	06745QG86	04/24/2024	10/24/2028	100.000	0.000	5.4900			0.152500	0.156686	0.160987	0.165406	37.95	57.77
BARCLAYS BANK	06745QFW4	05/03/2024	05/05/2026	100.000	0.000	5.3500		0.148611	0.148655	0.152632	0.156715	0.160907	35.60	56.15
BARCLAYS BANK	06745QFY0	05/03/2024	05/05/2027	100.000	0.000	5.3400		0.148333	0.148377	0.152339	0.156406	0.160583	35.54	56.04
BARCLAYS BANK	06745QFX2	05/03/2024	05/03/2029	100.000	0.000	5.4900			0.152500	0.156686	0.160987	0.165406	36.54	57.69
BARCLAYS BANK	06745Q5R1	05/30/2024	05/27/2027	100.000	0.000	5.3300			0.148056	0.151935	0.155985	0.160142	31.37	55.70
BARCLAYS BANK	06745Q5R6	03/13/2024	06/12/2025	100.000	0.000	4.9500		0.137500	0.139183	0.142627			40.00	22.96
BARCLAYS BANK	06745Q5S4	03/13/2024	06/12/2026	100.000	0.000	4.9500		0.137500	0.139183	0.142627	0.146157	0.149775	40.00	52.12
BARCLAYS BANK	06745PT50	02/22/2024	02/21/2031	100.000	0.000	5.7300			0.159167	0.163701	0.168392	0.173216	49.77	61.01
BARCLAYS BANK	06745QFM6	04/30/2024	04/29/2027	100.000	0.000	5.3800			0.149444	0.153442	0.157570	0.161808	36.26	56.50
BARCLAYS BANK	06745QFN4	04/30/2024	04/30/2029	100.000	0.000	5.5600			0.154444	0.158738	0.163151	0.167687	37.48	58.49
BARCLAYS BANK	06745PCM1	12/28/2023	06/25/2026	100.000	0.000	5.1200	0.43	0.142222	0.145802	0.149535	0.153363	0.157289	51.89	54.57
BARCLAYS BANK	06745QFL8	04/30/2024	10/29/2026	100.000	0.000	5.3800			0.149444	0.153442	0.157570	0.161808	36.26	56.50
BARCLAYS BANK	06745PTC5	02/29/2024	03/01/2029	100.000	0.000	5.3100			0.147500	0.151460	0.155481	0.159609	45.02	56.23
BARCLAYS BANK	06745Q5F7	06/05/2024	06/04/2027	100.000	0.000	5.2800			0.146667	0.150517	0.154491	0.158569	30.32	55.12
BARCLAYS BANK	06745QFB0	04/22/2024	05/04/2029	100.000	0.000	5.4800		0.152222	0.152500	0.156679	0.160972	0.165382	38.21	57.67
BARCLAYS BANK	06745PTA9	02/29/2024	03/03/2031	100.000	0.000	5.2200		0.145000	0.145084	0.148871	0.152756	0.156743	44.26	55.22
BARCLAYS BANK	06745Q5A3	03/20/2024	03/22/2027	100.000	0.000	5.4200		0.150556	0.150601	0.154682	0.158874	0.163180	42.72	57.28
BARCLAYS BANK	06745PTB7	02/29/2024	03/03/2031	100.000	0.000	5.2200		0.145000	0.145084	0.148871	0.152756	0.156743	44.26	55.22
BARCLAYS BANK	06745PT76	02/29/2024	08/31/2026	100.000	0.000	5.2500			0.145833	0.149683	0.153568	0.157644	44.51	55.56
BARCLAYS BANK	06745PT84	03/05/2024	09/03/2026	100.000	0.000	5.1800			0.143889	0.147574	0.151396	0.155318	43.03	54.73
BARCLAYS BANK	06745PC82	12/28/2023	12/28/2028	100.000	VARIES	5.1200	0.42	0.142389	0.138278	0.135778	0.134667	0.132056	50.10	48.68
BARCLAYS BANK	06745PT92	02/29/2024	03/01/2029	100.000	0.000	5.3100			0.147500	0.151460	0.155481	0.159609	45.02	56.23
BARCLAYS BANK	06745PKC4	01/23/2024	01/23/2029	100.000	0.000	5.3300			0.148056	0.152001	0.156052	0.160211	50.67	56.75
BARCLAYS BANK	06745PJZ5	01/31/2024	05/01/2025	100.000	0.000	5.3400		0.148333	0.150336	0.154350			49.82	18.52
BARCLAYS BANK	06745QMM8	05/03/2024	05/03/2028	100.000	0.000	5.4700			0.151944	0.156100	0.160369	0.164756	36.40	57.47
BARCLAYS BANK	06745UHK9	08/05/2024	08/03/2028	100.000	0.000	4.8400				0.134444	0.137662	0.140993	19.63	49.95
BARCLAYS BANK	06745PZL8	03/20/2024	04/05/2027	100.000	0.000	5.4200		0.150556	0.150896	0.154985	0.159185	0.163499	42.75	57.28
BARCLAYS BANK	06745PZH7	03/06/2024	03/06/2028	100.000	0.000	5.1700			0.143611	0.147323	0.151132	0.155039	42.79	54.61
BARCLAYS BANK	06745PZF1	04/01/2024	09/30/2027	100.000	0.000	5.1000			0.141667	0.145259	0.148963	0.152762	38.58	53.64
BARCLAYS BANK	06745QLA5	04/29/2024	04/27/2029	100.000	VARIES	5.4900			0.151000	0.145611	0.141778	0.137889	35.87	51.27
BARCLAYS BANK	06745U6E5	06/26/2024	09/25/2025	100.000	0.000	5.4900			0.152500	0.154570	0.158813		28.41	41.57
BARCLAYS BANK	06745PYV7	02/29/2024	03/02/2029	100.000	0.000	5.3200		0.147778	0.147843	0.151776	0.155813	0.159958	45.12	56.34
BARCLAYS BANK	06745PHQ7	01/16/2024	01/16/2029	100.000	6.500	5.2400			0.144444	0.142667	0.141667	0.143000	49.39	50.85
BARCLAYS BANK	06745PZ38	04/01/2024	09/30/2027	100.000	0.000	5.1000			0.141667	0.145259	0.148963	0.152762	38.58	53.64
BARCLAYS BANK	06745PZ53	04/01/2024	04/01/2030	100.000	0.000	5.0800			0.141111	0.144695	0.148371	0.152139	38.42	53.42
BARCLAYS BANK	06745PYT2	03/05/2024	03/12/2025	100.000	0.000	5.1000		0.141667	0.141807	0.145423			42.37	10.33
BARCLAYS BANK	06745QKN8	04/23/2024	04/22/2027	100.000	0.000	5.4400			0.151111	0.155198	0.159420	0.163756	37.76	57.22
BARCLAYS BANK	06745U5P1	07/03/2024	07/03/2029	100.000	0.000	5.3100				0.147500	0.151416	0.155436	26.25	55.22
BARCLAYS BANK	06745U5Q9	06/28/2024	06/30/2031	100.000	0.000	5.1100		0.141944	0.141985	0.145612	0.149333	0.153148	25.99	53.10
BARCLAYS BANK	06745U5R7	06/28/2024	06/30/2031	100.000	0.000	5.1100		0.141944	0.141985	0.145612	0.149333	0.153148	25.99	53.10
BARCLAYS BANK	06745U5L0	06/28/2024	12/31/2026	100.000	0.000	5.3200		0.147778	0.147821	0.151754	0.155790	0.159934	27.06	55.37
BARCLAYS BANK	06745U5M8	07/03/2024	12/31/2026	100.000	0.000	5.3800			0.149444	0.153397	0.157524	0.161761	26.61	55.97
BARCLAYS BANK	06745U5N6	06/28/2024	06/28/2029	100.000	0.000	5.2100			0.144722	0.148492	0.152360	0.156329	26.50	54.18
BARCLAYS BANK	06745PHB0	01/24/2024	01/23/2026	100.000	0.000	5.3100			0.147500	0.151394	0.155414	0.159540	50.32	56.51
BARCLAYS BANK	06745U5E6	07/03/2024	07/01/2027	100.000	0.000	5.3500				0.152542	0.156623	0.160812	26.45	55.65
BARCLAYS BANK	06745QJW0	05/01/2024	10/29/2026	100.000	0.000	5.3700			0.149167	0.153127	0.157239	0.161461	36.05	56.38

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
BARCLAYS BANK	06745U5C0	07/03/2024	07/03/2029	100.000	0.000	5.3100				0.147500	0.151416	0.155436	26.25	55.22
BARCLAYS BANK	06745QJ9S	04/08/2024	04/09/2026	100.000	0.000	5.0400			0.140000	0.143548	0.147165	0.150874	37.11	52.93
BARCLAYS BANK	06745P6H9	12/27/2023	12/27/2030	100.000	0.000	5.2900	0.59	0.146944	0.150831	0.154821	0.158916	0.163119	53.63	56.51
BARCLAYS BANK	06745QJN0	05/01/2024	04/29/2027	100.000	0.000	5.3700			0.149167	0.153127	0.157239	0.161461	36.05	56.38
BARCLAYS BANK	06745P6L0	12/27/2023	12/24/2026	100.000	0.000	5.1000	0.57	0.141667	0.145219	0.148922	0.152720	0.156614	51.69	54.35
BARCLAYS BANK	06745UEU0	08/05/2024	08/03/2029	100.000	0.000	4.8400				0.134444	0.137662	0.140993	19.63	49.95
BARCLAYS BANK	06745UF62	08/05/2024	08/05/2027	100.000	0.000	4.8300				0.134167	0.137407	0.140725	19.59	49.84
BARCLAYS BANK	06745UET3	08/05/2024	08/05/2027	100.000	0.000	4.8300				0.134167	0.137407	0.140725	19.59	49.84
BARCLAYS BANK	06745P6E6	12/27/2023	12/27/2030	100.000	0.000	5.2900	0.59	0.146944	0.150831	0.154821	0.158916	0.163119	53.63	56.51
BARCLAYS BANK	06745UF70	08/05/2024	08/03/2029	100.000	0.000	4.8400				0.134444	0.137662	0.140993	19.63	49.95
BARCLAYS BANK	06745P6F3	12/27/2023	06/25/2026	100.000	0.000	5.1600	0.57	0.143333	0.146990	0.150783	0.154673	0.158663	52.30	55.03
BARCLAYS BANK	06745P6G1	12/27/2023	12/27/2028	100.000	0.000	5.1200	0.57	0.142222	0.145863	0.149597	0.153427	0.157355	51.88	54.58
BARCLAYS BANK	06745U4N7	07/03/2024	07/03/2029	100.000	0.000	5.3100				0.147500	0.151416	0.155436	26.25	55.22
BARCLAYS BANK	06745UEP1	07/31/2024	07/31/2029	100.000	0.000	4.9900				0.138611	0.142069	0.145614	20.93	51.58
BARCLAYS BANK	06745U4F2	07/03/2024	07/02/2026	100.000	0.000	5.4000				0.150000	0.154028	0.158186	26.70	56.19
BARCLAYS BANK	06745UF21	08/05/2024	08/05/2026	100.000	0.000	4.8800				0.135556	0.138863	0.142251	19.79	50.37
BARCLAYS BANK	06745UER7	07/31/2024	07/30/2027	100.000	0.000	4.9700				0.138056	0.141486	0.145002	20.85	51.37
BARCLAYS BANK	06745UEK2	07/31/2024	07/31/2027	100.000	0.000	4.9500				0.137500	0.140903	0.144390	20.76	51.15
BARCLAYS BANK	06745UEL0	07/31/2024	01/29/2027	100.000	0.000	4.9900				0.138611	0.142050	0.145594	20.93	51.58
BARCLAYS BANK	06745UEM8	07/31/2024	07/31/2031	100.000	0.000	4.9500				0.137500	0.140903	0.144390	20.76	51.15
BARCLAYS BANK	06745U4M9	07/03/2024	07/01/2027	100.000	0.000	5.3500				0.152542	0.156623	0.160812	26.45	55.65
BARCLAYS BANK	06745UEN6	08/05/2024	02/04/2027	100.000	0.000	4.8500				0.134722	0.137971	0.141317	19.67	50.05
BARCLAYS BANK PLC	06748XSU6	09/15/2022	09/15/2025	100.000	VARIES	3.2900	7.34	0.015944	0.015833	0.015722	0.015581		5.70	3.97
BARCLAYS BANK PLC	06748XQP9	09/02/2022	09/02/2025	100.000	VARIES	3.3800	5.33	0.011278	0.111829	0.011090	0.010995		4.02	2.66
BARCLAYS BANK PLC	06748XV81	09/23/2022	09/25/2025	100.000	0.000	5.6800	73.96	0.166919	0.171660	0.176535	0.181549		61.87	47.51
BEMIS COMPANY INC	081437AQ8	06/13/2019	09/15/2026	95.210	3.100	3.8632	28.48	0.018902	0.019267	0.019639	0.020018	0.020405	6.95	7.22
BETHEL OHIO LOC SCH DIST	086851DE9	07/28/2020	11/01/2025	92.621	0.000	1.4630	47.43	0.039470	0.039759	0.040050	0.040343		14.30	12.07
BETHEL OHIO LOC SCH DIST	086851DD1	07/28/2020	11/01/2024	94.579	0.000	1.3130	43.37	0.035998	0.036234				10.84	
BGC Group Inc.	05541TAP4	10/06/2023	05/25/2028	97.311	8.000	8.7170	1.15	0.013871	0.014000	0.014713	0.015222	0.016016	5.04	5.48
BGC Group Inc.	05541TAP6	10/06/2023	12/15/2025	92.385	4.375	8.2400	7.85	0.094693	0.095778	0.097625	0.098944		34.48	35.62
BIOMARIN PHARMACEUTICAL	09061GAH4	08/11/2017	08/01/2024	98.000	0.599	0.8955	18.28	0.008164	0.008201				1.72	
BOFA Finance LLC	09709T5W7	07/30/2021	07/30/2031	100.000	VARIES	2.1299	51.09	0.058119	0.058179	0.058240	0.058302	0.058364	20.95	21.00
BOFA Finance LLC	09709T5V9	07/29/2021	07/29/2036	100.000	VARIES	2.5499	60.53	0.068853	0.068918	0.068983	0.069050	0.069117	24.82	24.87
BOFA Finance LLC	09709T5X5	08/03/2021	08/03/2031	100.000	VARIES	2.1400	51.13	0.058713	0.058755	0.058798	0.058841	0.058884	21.16	21.19
BOFA Finance LLC	09709T6D8	10/19/2021	10/19/2041	100.000	VARIES	2.9997	64.27	0.080101	0.080170	0.080239	0.080309	0.080380	28.86	28.91
BOFA Finance LLC	09709T6F3	11/17/2021	11/17/2031	100.000	VARIES	2.6999	56.83	0.074115	0.074164	0.074215	0.074266	0.074318	26.69	26.73
BOFA Finance LLC	09709T6E6	11/12/2021	11/12/2036	100.000	VARIES	2.6670	56.12	0.072448	0.072502	0.072555	0.072610	0.072665	26.10	26.13
BOFA Finance LLC	09709T6B2	09/24/2021	09/24/2031	100.000	VARIES	2.3499	52.76	0.064302	0.064357	0.064414	0.064471	0.064528	23.17	23.21
BOFA Finance LLC	09709T6A4	09/30/2021	09/30/2041	100.000	VARIES	3.0153	66.36	0.080935	0.080995	0.081056	0.081117	0.081179	29.16	29.20
BOFA Finance LLC	09709TXD8	11/27/2019	11/28/2024	100.000	0.000	2.3000	98.17	0.070013	0.070818				23.04	
BOFA Finance LLC	09709T6N6	05/18/2022	05/18/2032	100.000	VARIES	4.7335	77.34	0.134582	0.135664	0.135446	0.135223	0.134994	48.68	48.70
BOFA Finance LLC	09709TG28	06/20/2019	06/18/2024	100.000	0.000	2.5962	123.98	0.080981					13.52	
BOFA Finance LLC	09709TJM4	01/31/2019	01/26/2024	100.000	0.000	3.3706	178.75	0.108785					2.72	
BOFA Finance LLC	09710FA96	04/29/2022	04/17/2025	100.000	0.000	3.6593	62.57	0.107202	0.109163	0.111160			39.24	11.78
BOFA Finance LLC	09709UTW8	10/25/2021	10/27/2028	100.000	0.000	1.9500	43.23	0.056316	0.056865	0.057419	0.057979	0.058545	20.44	20.84
BOFA Finance LLC	09709TUA7	07/31/2019	01/31/2024	100.000	0.000	2.3707	109.78	0.072363					2.10	
BOFA Finance LLC	097098297	02/28/2019	02/28/2025	100.000	0.000	3.3423	174.12	0.107778	0.109579	0.111410			39.57	6.35

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BP CAPITAL MARKETS AMERI	10373QA23	12/14/2018	04/14/2027	97.935	3.588	3.8804	11.71	0.007099	0.007237	0.007377	0.007520	0.007666	2.60	2.70
BP CAPITAL MARKETS AMERI	10373QAV2	12/14/2018	01/16/2027	94.278	3.017	3.8468	33.62	0.020173	0.020561	0.020956	0.021359	0.021770	7.46	7.75
BP CAPITAL MARKETS AMERI	10373QAT7	12/14/2018	05/04/2026	95.741	3.119	3.7851	27.80	0.016847	0.017166	0.017491	0.017822	0.018159	6.16	6.39
BRENNHAM TEX INDPT SCH DI	107133PL8	11/06/2020	02/15/2026	93.491	0.000	1.2799	38.38	0.034437	0.034657	0.034879	0.035102	0.035327	12.50	12.66
BRENNHAM TEX INDPT SCH DI	107133PM6	11/06/2020	02/15/2027	91.617	0.000	1.4001	41.21	0.037037	0.037296	0.037557	0.037820	0.038085	13.45	13.64
BRENNHAM TEX INDPT SCH DI	107133PN4	11/06/2020	02/15/2028	88.094	0.000	1.7500	49.76	0.044944	0.045338	0.045734	0.046135	0.046538	16.36	16.65
BRENNHAM TEX INDPT SCH DI	107133PJ3	11/06/2020	02/15/2024	96.943	0.000	0.9502	29.41	0.026269					1.16	
BRENNHAM TEX INDPT SCH DI	107133PK0	11/06/2020	02/15/2025	95.621	0.000	1.0501	32.11	0.028715	0.028866	0.029017			10.41	1.28
BROOKHAVEN N Y LOC DEV C	113168BH0	10/29/2020	10/01/2025	98.910	4.500	4.7509	6.74	0.006345	0.006496	0.006650	0.006808		2.34	1.82
BURLESON TEX INDPT SCH D	1214034B2	07/01/2020	08/01/2025	90.706	0.000	1.9281	63.02	0.051541	0.052038	0.052539	0.053046		18.79	11.12
BURLESON TEX INDPT SCH D	1214034A4	07/01/2020	08/01/2024	92.838	0.000	1.8281	61.07	0.049865	0.050321				10.55	
BURLESON TEX INDPT SCH D	1214034C0	07/01/2020	08/01/2026	87.833	0.000	2.1439	68.08	0.055862	0.056460	0.057066	0.057677	0.058296	20.40	20.84
BURLESON TEX INDPT SCH D	1214034E6	07/01/2020	08/01/2028	82.817	0.000	2.3459	70.46	0.057992	0.058673	0.059361	0.060057	0.060762	21.21	21.71
BURLESON TEX INDPT SCH D	1214034D8	07/01/2020	08/01/2027	85.379	0.000	2.2439	69.37	0.057009	0.057649	0.058296	0.058950	0.059611	20.83	21.30
BURLESON TEX INDPT SCH D	1214034F3	07/01/2020	08/01/2029	80.401	0.000	2.4159	70.52	0.058104	0.058806	0.059517	0.060235	0.060963	21.26	21.77
Banco de Galicia	059538AR9	07/19/2016	07/19/2026	100.000	VARIABLES	8.7499	662.86	0.247881	0.247160	0.246407	0.245622	0.244802	88.87	88.31
Banco de Galicia y Bueno	P0R66CAA6	07/19/2016	07/19/2026	100.000	VARIABLES	0.0000	662.86	0.247881	0.247160	0.246407	0.245622	0.244802	88.87	88.31
Bank Of Montreal	06374V3D6	09/09/2022	06/06/2025	100.000	0.000	4.2780	57.15	0.125253	0.127932	0.130669			45.71	20.25
Bank Of Montreal	06374VF43	12/27/2022	12/28/2026	100.000	0.000	4.8310	49.45	0.140774	0.144175	0.147657	0.151224	0.154877	51.31	53.82
Bank Of Montreal	06374VFG6	12/28/2022	01/29/2024	100.000	0.000	5.2200	56.55	0.158314					4.43	
Bank Of Montreal	06374VFH4	12/28/2022	06/28/2024	100.000	0.000	5.2960	54.13	0.155005					27.44	
Bank Of Montreal	06374VFE1	12/27/2022	01/29/2024	100.000	0.000	5.4600	56.08	0.156563					4.38	
Bank Of Montreal	06374VFF8	12/27/2022	06/27/2024	100.000	0.000	5.2200	53.49	0.152668					26.87	
Bank Of Montreal	06374VH25	12/20/2022	12/18/2025	100.000	0.000	4.8960	51.14	0.142702	0.146196	0.149774	0.153441		52.09	52.63
Bank Of Montreal	06374VGA8	12/28/2022	12/29/2025	100.000	0.000	4.8850	49.87	0.142423	0.145902	0.149465	0.153116		51.91	54.17
Bank Of Montreal	06374VGZ3	12/20/2022	12/18/2025	100.000	0.000	4.8960	51.14	0.142702	0.146196	0.149774	0.153441		52.09	52.63
Bank Of Montreal	06374VHM1	01/31/2023	01/29/2027	100.000	0.000	4.8961	45.52	0.139314	0.142724	0.146218	0.149798	0.153465	51.82	54.38
Bank Of Montreal	06374VJ23	01/31/2023	07/31/2024	100.000	0.000	5.5803	51.96	0.159333	0.163779				34.10	
Bank Of Montreal	06374VJ31	01/31/2023	10/31/2024	100.000	0.000	5.4607	50.96	0.157955	0.162268				48.00	
Bank Of Montreal	06374VJ56	02/03/2023	10/31/2024	100.000	0.000	5.3926	49.85	0.155838	0.160040				47.35	
Bank Of Montreal	06374VJ49	02/03/2023	07/31/2024	100.000	0.000	5.4964	50.70	0.156804	0.161113				33.55	
Bank of America Corp	09709TF69	05/11/2023	05/14/2024	100.000	0.000	5.1500	33.09	0.146802					19.52	
Bank of America Corp	09709TFB1	05/09/2023	05/10/2024	100.000	0.000	5.2200	33.83	0.148806					19.20	
Bank of America Corp	09709TF7A3	05/09/2023	05/10/2024	100.000	0.000	5.2200	33.83	0.148806					19.20	
Bank of America Corp	06048WZ52	10/20/2022	10/20/2027	100.000	0.000	5.3793	65.70	0.157571	0.161809	0.166161	0.170630	0.175220	58.10	61.27
Bank of America Corp	09709V6D3	10/21/2022	10/20/2025	100.000	0.000	5.4000	65.81	0.158186	0.162457	0.166844	0.171348		58.33	49.03
Bank of America Corp.	06048WHN3	09/30/2011	09/30/2031	100.000	VARIABLES	5.3142	612.95	0.141371	0.141689	0.142016	0.142351	0.142695	51.01	51.25
Bank of America Corp.	06048WZE3	02/06/2019	02/06/2039	100.000	0.000	4.7730	260.24	0.163937	0.167850	0.171856	0.175957	0.180156	60.87	63.81
Bank of America Corp.	06048WHFP0	08/26/2011	08/26/2031	100.000	VARIABLES	5.0293	585.86	0.134030	0.134323	0.134623	0.134930	0.135245	48.38	48.60
Bank of America Corp.	06048WGG1	12/23/2019	12/23/2049	100.000	0.000	3.6664	157.36	0.117775	0.119934	0.122132	0.124371	0.126651	42.82	44.41
Bank of America Corp.	06048WWY2	06/27/2018	06/27/2028	100.000	VARIABLES	3.6179	32.18	0.016002	0.016291	0.016586	0.016886	0.017191	5.82	6.03
Bank of America Corp.	06048WWX4	06/13/2018	06/13/2028	100.000	VARIABLES	3.6250	27.93	0.014250	0.014508	0.014771	0.015039	0.015312	5.19	5.38
Bank of America Corp.	06048WFF4	03/04/2011	03/04/2031	100.000	VARIABLES	5.6399	693.94	0.152212	0.152454	0.152704	0.152960	0.153224	54.90	55.08
Bank of America Corp.	06048WET3	12/15/2010	12/15/2030	100.000	VARIABLES	5.9911	721.85	0.157402	0.157930	0.158474	0.159034	0.159611	56.78	57.17
Bank of America Corp.	06048WEJ5	11/19/2010	11/19/2030	100.000	VARIABLES	5.6999	699.03	0.151067	0.151496	0.151938	0.152392	0.152859	54.50	54.82
Bank of America Corp.	06048WMV9	01/30/2018	01/30/2028	100.000	VARIABLES	3.1591	21.69	0.010351	0.010514	0.010680	0.010849	0.011020	3.81	3.93
Bank of America Corp.	06048WMA4	03/27/2018	03/27/2028	100.000	VARIABLES	3.7904	218.82	0.010545	0.010544	0.010542	0.010540	0.010538	37.96	37.95

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Bank of America Corp.	06048WUR9	08/25/2017	08/25/2029	100.000	VARIABLE	1.6609	17.70	0.007820	0.007885	0.007950	0.008016	0.008083	2.84	2.89
Bank of America Corp.	06048WUT5	08/28/2017	08/28/2027	100.000	VARIABLE	1.7157	23.03	0.010266	0.010354	0.010443	0.010532	0.010623	3.73	3.80
Bank of America Corp.	06048WEE6	10/14/2010	10/15/2030	100.000	VARIABLE	5.2017	638.09	0.137264	0.137698	0.138144	0.138602	0.139071	49.56	49.88
Bank of America Corp.	06051GHN2	08/29/2018	12/15/2037	43.329	0.000	4.3817	112.86	0.066344	0.067798	0.069283	0.070801	0.072352	24.19	25.26
Bank of America Corp.	06048WTR1	10/28/2016	10/28/2026	100.000	VARIABLE	2.1950	19.69	0.007934	0.008021	0.008109	0.008198	0.008288	2.88	2.95
Bank of America Corp.	06048WB74	08/02/2019	08/02/2049	100.000	0.000	4.1568	199.17	0.136122	0.138951	0.141839	0.144787	0.147796	50.37	52.48
Bank of America Corp.	06048WRV4	10/30/2015	10/30/2025	100.000	VARIABLE	2.4485	26.62	0.009486	0.009602	0.009720	0.009839		3.45	2.93
Bank of America Corp.	06048WRU6	09/30/2015	09/30/2030	100.000	VARIABLE	2.8047	51.63	0.016793	0.017029	0.017268	0.017510	0.017755	6.13	6.30
Bank of America Corp.	06048WPF1	10/10/2013	10/10/2033	100.000	VARIABLE	4.7034	460.89	0.126212	0.126388	0.126569	0.126754	0.126943	45.50	45.63
Bank of America Corp.	06048WPE4	09/23/2013	09/23/2033	100.000	VARIABLE	4.8735	479.40	0.130677	0.130862	0.131052	0.131246	0.131445	47.11	47.25
Bank of America Corp.	06048WPJ3	12/23/2013	12/23/2033	100.000	VARIABLE	4.8649	467.75	0.130659	0.130835	0.131016	0.131201	0.131391	47.07	47.20
Bank of America Corp.	06048WPD6	08/30/2013	08/30/2033	100.000	VARIABLE	4.9958	496.12	0.132071	0.132244	0.133150	0.132604	0.133520	48.50	48.55
Bank of America Corp.	06048WPB0	08/06/2013	08/06/2033	100.000	VARIABLE	4.8453	483.63	0.130119	0.130296	0.130476	0.130662	0.130851	46.93	47.06
Bank of America Corp.	06048WPN4	03/20/2014	03/20/2034	100.000	VARIABLE	4.4527	416.43	0.119155	0.119326	0.119502	0.119681	0.119864	42.96	43.09
Bank of America Corp.	06048WPM6	02/28/2014	02/29/2024	100.000	VARIABLE	3.7879	364.21	0.103775					6.12	
Bank of America Corp.	06048WNZ9	07/11/2013	07/11/2033	100.000	VARIABLE	5.0043	502.43	0.134281	0.134466	0.134656	0.134850	0.135050	48.44	48.58
Bank of America Corp.	06053M864	02/12/2015	02/26/2027	100.000	0.000	3.3492	343.38	0.123542	0.125611	0.127714	0.129853	0.132027	45.37	46.90
Bank of America Corporation	06055JAF6	02/28/2023	03/28/2024	100.000	VARIABLE	6.2400	4.86	0.024138					6.47	
Bank of America Corporation	09709T6G1	04/13/2022	10/17/2024	100.000	0.000	3.1000	54.26	0.090209	0.091607				26.05	
Bank of America Corporation	09711AZU5	11/30/2023	11/30/2028	100.000	0.000	5.2800	4.55	0.146667	0.150539	0.154513	0.158592	0.162779	53.74	56.62
Bank of America Corporation	09709T6P1	05/31/2022	10/02/2024	100.000	0.000	3.3400	54.01	0.096988	0.098608				26.58	
Bank of America Corporation	09709T6Q9	07/28/2022	07/28/2032	100.000	0.000	4.5700	66.54	0.132812	0.135847	0.138951	0.142126	0.145374	49.30	51.58
Bank of America Corporation	06048WZ78	11/10/2022	11/10/2025	100.000	VARIABLE	4.1100	8.00	0.019780	0.019402	0.019558	0.019444		7.16	6.04
Bank of America Corporation	06048WW30	07/06/2022	07/06/2027	100.000	0.000	4.5900	69.78	0.133419	0.136481	0.139614	0.142818	0.146095	49.67	51.97
Bank of America Corporation	09709VC27	12/20/2022	12/18/2025	100.000	0.000	4.5500	47.48	0.132172	0.135179	0.138255	0.141400		48.20	48.54
Bank of America Corporation	09710PAT3	12/04/2023	12/04/2028	100.000	0.000	5.1000	3.83	0.141667	0.145279	0.148984	0.152783	0.156679	51.85	54.53
Bank of America Corporation	06048WZC3	11/15/2022	11/15/2027	100.000	VARIABLE	5.4300	59.90	0.146739	0.146808	0.147114	0.147451	0.147796	52.81	53.05
Bank of America Corporation	06048WZP6	11/10/2022	11/09/2029	100.000	VARIABLE	5.3600	6.03	0.011648	0.011793	0.012376	0.012778	0.013056	4.33	14.93
Bank of America Corporation	09711AAU2	07/12/2023	07/09/2026	115.000	3.500	5.3000	24.73	0.170571	0.172486	0.174480	0.176528	0.178629	61.75	63.18
Bank of America Corporation	09710F660	07/01/2022	06/24/2025	100.000	0.000	4.3100	66.07	0.127526	0.130274	0.133081			46.44	23.02
Bank of America Corporation	09710P3Z7	12/05/2023	12/05/2028	100.000	0.000	5.4100	3.91	0.150278	0.154343	0.158518	0.162806	0.167210	55.05	58.06
Bank of America Corporation	09709UV70	05/25/2022	05/25/2027	100.000	0.600	3.9100	63.62	0.114109	0.116014	0.117957	0.119937	0.121956	41.56	42.96
Bank of America Corporation	09710P4E3	11/15/2023	11/15/2028	100.000	0.000	5.2000	6.64	0.144444	0.148200	0.152053	0.156007	0.160063	53.03	55.82
Bank of America Corporation	09711A5U8	07/06/2023	07/02/2026	115.000	4.000	5.2600	29.24	0.168028	0.169427	0.170960	0.174132	0.175789	61.26	62.40
Bank of Montreal	06375MLE3	12/26/2023	06/30/2025	100.000	0.000	5.3500	0.74	0.148699	0.152677	0.156761			54.26	28.06
Bank of Montreal	06375MLG8	12/29/2023	12/31/2027	100.000	0.000	4.9700	0.28	0.138075	0.141506	0.145022	0.148626	0.152319	50.33	52.86
Bank of Montreal	06375MKZ7	12/22/2023	12/31/2026	100.000	0.000	4.6500	1.16	0.129300	0.132306	0.135382	0.138530	0.141751	47.10	49.31
Bank of Montreal	06374VM86	02/28/2023	11/29/2024	100.000	0.000	5.7347	48.90	0.166240	0.171007				55.38	
Bank of Montreal	06374VM78	03/01/2023	09/03/2024	100.000	0.000	5.8987	49.74	0.168741	0.173717				41.73	
Bank of Montreal	06374VM94	03/01/2023	12/02/2024	100.000	0.000	5.8383	49.29	0.169372	0.174317				56.95	
Bank of Montreal	06375MM77	12/29/2023	12/31/2025	100.000	0.000	5.0900	0.28	0.141409	0.145008	0.148698	0.152483		51.56	54.06
Bank of Montreal	06375MM85	12/29/2023	12/31/2025	100.000	0.000	5.0900	0.28	0.141409	0.145008	0.148698	0.152483		51.56	54.06
Bank of Montreal	06375MM93	12/29/2023	12/31/2025	100.000	0.000	5.0900	0.28	0.141409	0.145008	0.148698	0.152483		51.56	54.06
Bank of Montreal	06374VLP9	02/28/2023	02/26/2027	100.000	0.000	5.3613	45.62	0.152873	0.156971	0.161179	0.165499	0.169936	56.81	59.90
Bank of Montreal	06374VMA1	02/28/2023	02/29/2028	100.000	0.000	5.3772	45.75	0.153405	0.157529	0.161765	0.166090	0.170580	56.99	60.09
Bank of Montreal	06375MMA0	12/29/2023	12/31/2026	100.000	0.000	4.9200	0.27	0.136685	0.140048	0.143493	0.147023	0.150640	49.82	52.30
Bank of Montreal	06375MMB8	12/29/2023	12/31/2025	100.000	0.000	5.0900	0.28	0.141409	0.145008	0.148698	0.152483		51.56	54.06

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Bank of Montreal	06374VPA8	03/31/2023	03/31/2027	100.000	0.000	5.1052	38.76	0.145431	0.149143	0.152950	0.156854	0.160858	53.71	56.48
Bank of Montreal	06374VP75	02/28/2023	02/28/2025	100.000	0.000	5.6621	48.20	0.161733	0.166312	0.171020			60.19	9.75
Bank of Montreal	06368GZZ3	08/22/2022	08/22/2025	100.000	0.000	4.0150	55.52	0.116051	0.118380	0.120757	0.123181		42.80	28.33
Bank of Montreal	06375MPH3	11/07/2023	11/09/2026	100.000	0.000	5.9599	8.94	0.165608	0.170543	0.175625	0.180858	0.186248	61.03	64.72
Bank of Montreal	06368GZK6	08/09/2022	08/11/2025	100.000	0.000	3.7530	53.25	0.108222	0.110253	0.112321	0.114429		39.90	25.09
Bank of Montreal	06368GZG5	08/16/2022	08/16/2027	100.000	0.000	3.9460	55.24	0.113979	0.116228	0.118521	0.120859	0.123244	42.05	43.73
Bank of Montreal	06374VPW0	03/31/2023	09/30/2024	100.000	0.000	5.4726	41.58	0.156176	0.160450				42.78	
Bank of Montreal	06374VQ82	04/05/2023	10/07/2024	100.000	0.000	5.4887	40.92	0.156696	0.160996				44.02	
Bank of Montreal	06374VQ74	04/05/2023	01/06/2025	100.000	0.000	5.3699	40.03	0.151189	0.155248	0.159416			56.60	0.80
Bank of Montreal	06374VQ90	04/05/2023	04/06/2026	100.000	0.000	5.0618	37.71	0.144184	0.147833	0.151575	0.155411	0.159344	53.19	55.92
Bank of Montreal	06374VPX8	03/31/2023	03/31/2028	100.000	0.000	5.1355	38.99	0.146316	0.150073	0.153926	0.157879	0.161933	54.04	56.85
Bank of Montreal	06374VR32	03/29/2023	03/31/2025	100.000	0.000	4.9773	37.92	0.141719	0.145246	0.148860			52.30	13.25
Bank of Montreal	06374VQF6	04/05/2023	04/06/2026	100.000	0.000	5.0618	37.71	0.144184	0.147833	0.151575	0.155411	0.159344	53.19	55.92
Bank of Montreal	06374VAD8	10/19/2022	04/22/2030	100.000	0.000	5.1600	63.13	0.150890	0.154783	0.158776	0.162872	0.167074	55.57	58.47
Bank of Montreal	06375MA39	08/29/2023	08/22/2028	100.000	0.000	5.2577	17.82	0.146047	0.149737	0.153674	0.157713	0.161860	54.23	57.11
Bank of Montreal	06368GXV4	07/29/2022	07/31/2025	100.000	0.000	3.8040	55.08	0.109736	0.111823	0.113950	0.116117		40.52	24.21
Bank of Montreal	06368GY27	07/29/2022	07/29/2025	100.000	VARIES	3.7700	53.18	0.103353	0.103673	0.103998	0.104330		37.36	21.69
Bank of Montreal	06374VAS5	10/13/2022	04/03/2025	100.000	0.000	5.2430	65.10	0.153157	0.157172	0.161292			56.58	14.84
Bank of Montreal	06368GXH5	07/20/2022	07/22/2024	100.000	0.000	3.9580	58.38	0.114364	0.116628				23.39	
Bank of Montreal	06375MAG0	09/29/2023	09/30/2027	100.000	0.000	5.9408	15.18	0.165022	0.169951	0.175000	0.180198	0.185550	61.20	64.90
Bank of Montreal	06368GWT0	07/29/2022	07/31/2026	100.000	0.000	3.8220	55.35	0.110275	0.112382	0.114530	0.116718	0.118949	40.72	42.29
Bank of Montreal	06368GUW7	08/01/2022	08/03/2026	100.000	0.000	3.8040	54.86	0.109748	0.111835	0.113962	0.116130	0.118338	40.51	42.06
Bank of Montreal	06368GWC8	07/06/2022	07/05/2024	100.000	0.000	3.7490	56.76	0.108069	0.110094				20.25	
Bank of Montreal	06375MBH7	09/29/2023	09/30/2026	100.000	0.000	5.9506	15.21	0.165294	0.170240	0.175305	0.180521	0.185892	61.31	65.01
Bank of Montreal	06375M2B0	08/02/2023	08/03/2026	100.000	0.000	5.6200	23.26	0.156111	0.160522	0.165033	0.169670	0.174438	58.31	61.64
Bank of Montreal	06375M2D6	07/31/2023	07/31/2026	100.000	0.000	5.5367	23.22	0.153797	0.158055	0.162430	0.166927	0.171548	57.44	60.66
Bank of Montreal	06375MBX2	10/03/2023	10/05/2026	100.000	0.000	5.9506	14.55	0.165349	0.170269	0.175335	0.180551	0.185923	61.27	64.97
Bank of Montreal	06368GW78	07/11/2022	07/11/2025	100.000	VARIES	3.8970	57.02	0.107112	0.107408	0.107709	0.108017		38.71	20.52
Bank of Montreal	06374VTS5	05/31/2023	05/28/2027	100.000	0.000	5.3109	31.26	0.151399	0.155419	0.159546	0.163783	0.168132	55.50	58.48
Bank of Montreal	06375MCR4	10/26/2023	10/26/2026	100.000	VARIES	6.1750	11.15	0.171351	0.170633	0.170166	0.170514	0.170873	61.46	61.37
Bank of Montreal	06374VU95	05/31/2023	02/28/2025	100.000	0.000	5.7877	34.20	0.163044	0.167762	0.172617			60.72	9.84
Bank of Montreal	06374VCY0	11/28/2022	11/28/2025	100.000	0.000	5.3110	58.95	0.155467	0.159595	0.163833	0.168184		56.99	54.36
Bank of Montreal	06374VUE4	05/31/2023	05/31/2028	100.000	0.000	5.2471	30.87	0.149577	0.153501	0.157528	0.161661	0.165902	54.80	57.71
Bank of Montreal	06374VUF1	06/05/2023	06/05/2026	100.000	0.000	5.2623	30.21	0.150021	0.153968	0.158020	0.162177	0.166444	54.93	57.85
Bank of Montreal	06374VCZ7	11/30/2022	11/30/2026	100.000	0.000	5.0620	55.84	0.147819	0.151560	0.155396	0.159329	0.163362	54.12	56.90
Bank of Montreal	06374VZ28	08/24/2022	08/24/2027	100.000	0.000	4.0600	55.92	0.117403	0.119786	0.122218	0.124699	0.127230	43.31	45.08
Bank of Montreal	06374VUA2	06/05/2023	03/05/2025	100.000	0.000	5.6563	32.62	0.159341	0.163848	0.168481			59.23	10.78
Bank of Montreal	06374VUB0	05/31/2023	11/29/2024	100.000	0.000	5.9154	34.83	0.169150	0.174153				56.38	
Bank of Montreal	06374VUC8	06/05/2023	12/05/2024	100.000	0.000	5.7806	33.20	0.165213	0.169988				56.04	
Bank of Montreal	06368GV20	07/01/2022	07/01/2026	100.000	0.000	4.0508	62.00	0.119499	0.119499	0.124388	0.124388	0.129478	43.46	45.23
Bank of Montreal	06374VDT0	12/02/2022	12/02/2027	100.000	0.500	4.9700	54.92	0.145728	0.147372	0.152432	0.155914	0.159477	53.25	55.70
Bank of Montreal	06374VEB5	11/16/2022	11/16/2026	100.000	0.000	5.4710	62.68	0.160400	0.164788	0.169296	0.173927	0.178685	58.93	62.20
Bank of Montreal	06374VDY9	11/28/2022	11/28/2025	100.000	0.000	5.3110	58.95	0.155467	0.159595	0.163833	0.168184		56.99	54.36
Bank of Montreal	06374VDL7	11/30/2022	05/31/2024	100.000	0.000	5.5490	61.31	0.162811					24.26	
Bank of Montreal	06374VDN3	12/02/2022	01/02/2024	100.000	0.000	5.6820	62.47	0.163086					0.16	
Bank of Montreal	06374VDP8	12/02/2022	12/02/2026	100.000	0.434	5.0600	55.92	0.148460	0.151885	0.155398	0.159001	0.162695	54.26	56.80
Bank of Montreal	06375MDQ5	10/11/2023	10/14/2025	100.000	0.000	6.1732	13.73	0.171566	0.176862	0.182321	0.187948		63.55	52.61

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Bank of Montreal	06374V4D5	10/03/2022	10/05/2026	100.000	0.000	4.9900	63.34	0.145654	0.149289	0.153013	0.156831	0.160744	53.72	56.44
Bank of Montreal	06374V4E3	09/30/2022	09/30/2026	100.000	0.000	5.2120	66.67	0.152422	0.156394	0.160470	0.164652	0.168942	56.32	59.29
Bank of Montreal	06374V4F0	10/03/2022	10/05/2026	100.000	0.000	4.9900	63.34	0.145654	0.149289	0.153013	0.156831	0.160744	53.72	56.44
Bank of Montreal	06374VVL7	06/05/2023	06/05/2026	100.000	0.000	5.2623	30.21	0.150021	0.153968	0.158020	0.162177	0.166444	54.93	57.85
Bank of Montreal	06375MEA9	10/31/2023	10/30/2026	100.000	0.000	5.9599	10.10	0.165553	0.170486	0.175567	0.180798	0.186186	61.10	64.79
Bank of Montreal	06375MEB4	10/31/2023	10/29/2027	100.000	0.000	6.1978	10.50	0.172161	0.177467	0.182966	0.188636	0.194482	63.60	67.60
Bank of Montreal	06374VEC6	11/23/2022	11/21/2025	100.000	0.000	5.3400	60.06	0.156315	0.160489	0.164774	0.169173		57.36	53.52
Bank of Montreal	06374V4C7	09/30/2022	09/30/2026	100.000	0.000	5.2120	66.67	0.152422	0.156394	0.160470	0.164652	0.168942	56.32	59.29
Bank of Montreal	06374VED4	11/23/2022	11/23/2027	100.000	0.000	5.1440	57.81	0.150334	0.154200	0.158166	0.162234	0.166407	55.11	57.99
Bank of Montreal	06375MF67	10/14/2023	10/14/2025	100.000	0.000	6.1732	13.73	0.171566	0.176862	0.182321	0.187948		63.55	52.61
Bank of Montreal	06375MEQ4	10/04/2023	10/06/2025	100.000	0.000	6.1261	14.81	0.170227	0.175442	0.180815	0.186354		63.12	50.72
Bank of Montreal	06375M4R3	08/31/2023	08/31/2027	100.000	0.000	5.7618	19.37	0.160050	0.164635	0.169405	0.174231	0.179306	59.58	63.06
Bank of Montreal	06374V5G7	09/30/2022	09/30/2026	100.000	0.000	5.2120	66.67	0.152422	0.156394	0.160470	0.164652	0.168942	56.32	59.29
Bank of Montreal	06375MFE0	11/02/2023	11/02/2026	100.000	0.000	6.1347	10.05	0.170408	0.175635	0.181023	0.186575	0.192298	62.91	66.83
Bank of Montreal	06374V5W2	10/13/2022	10/14/2025	100.000	0.000	5.2400	65.04	0.153304	0.157321	0.161443	0.165673		56.54	46.45
Bank of Montreal	06374V5R3	09/20/2022	09/22/2025	100.000	0.000	4.7090	61.49	0.137074	0.140301	0.143604	0.146986		50.57	38.09
Bank of Montreal	06375MGN9	01/09/2024	01/09/2026	100.000	VARIES	5.2000			0.144419	0.144273	0.144344	0.144417	50.81	51.98
Bank of Montreal	06374V739	10/12/2022	04/14/2025	100.000	0.000	5.2430	65.24	0.153419	0.157441	0.161569			56.58	16.64
Bank of Montreal	06374V7A8	10/04/2022	10/05/2026	100.000	0.000	5.1600	65.39	0.150846	0.154738	0.158730	0.162825	0.167026	55.68	58.59
Bank of Montreal	06374VYJ9	07/31/2023	07/30/2027	100.000	0.000	5.4014	22.66	0.150039	0.154091	0.158255	0.162526	0.166916	55.98	59.05
Bank of Montreal	06375MJ55	11/30/2023	11/30/2027	100.000	0.000	5.7134	4.92	0.158706	0.163239	0.167903	0.172699	0.177633	58.24	61.61
Bank of Montreal	06375MJJ5	11/30/2023	05/30/2025	100.000	0.000	6.0789	5.23	0.168858	0.173991	0.179279			62.04	26.71
Bank of Montreal	06375MJK2	12/04/2023	06/04/2025	100.000	0.000	5.7974	4.35	0.161039	0.165707	0.170510			59.07	26.09
Bank of Montreal	06375MJZ9	11/22/2023	11/24/2025	100.000	0.000	5.9639	6.46	0.165719	0.170660	0.175749	0.180990		60.92	57.71
Bank of Nova Scotia	06417P819	11/01/2018	10/25/2024	100.000	0.000	3.9550	224.33	0.133538	0.136179				39.74	
Bank of Nova Scotia	06417P611	12/28/2018	12/20/2024	100.000	0.000	3.9396	215.81	0.132891	0.135509				46.85	
Bank of Nova Scotia	064159X92	06/16/2021	06/16/2036	100.000	VARIES	2.3423	58.27	0.062791	0.062763	0.062759	0.062777	0.062817	22.60	22.60
Bank of Nova Scotia	06417P124	08/01/2019	07/26/2024	100.000	0.000	2.5003	116.01	0.076685	0.077643				15.89	
Bank of Nova Scotia	06417P330	06/06/2019	05/30/2025	100.000	0.000	3.0038	145.98	0.095374	0.096806	0.098260			34.68	14.64
Barclay Bank PLC	06748C362	12/20/2022	12/18/2025	100.000	0.000	5.3400	55.84	0.156315	0.160489	0.164774	0.169173		57.13	57.97
Barclay Bank PLC	06749NDP4	12/27/2022	12/29/2025	100.000	0.000	5.5000	56.40	0.161345	0.165782	0.170341	0.175026		58.90	61.83
Barclay Bank PLC	06749NDD1	12/30/2022	12/30/2027	100.000	0.000	5.2500	53.34	0.153590	0.157622	0.161759	0.166006	0.170363	56.03	59.01
Barclay Bank PLC	06749NBW1	01/05/2023	01/03/2025	100.000	0.000	5.5900	56.04	0.159570	0.164030	0.168614			59.86	0.34
Barclay Bank PLC	06749NBL5	01/05/2023	01/05/2026	100.000	0.000	5.5000	55.13	0.156979	0.161296	0.165732	0.170289	0.174972	58.83	62.11
Barclay Bank PLC	06749NBM3	01/05/2023	01/04/2028	100.000	0.000	5.4800	54.93	0.156370	0.160654	0.165056	0.169579	0.174225	58.60	61.86
Barclay Bank PLC	06749NAW2	12/30/2022	12/29/2025	100.000	0.000	5.5400	56.33	0.162508	0.167010	0.171636	0.176390		59.33	62.30
Barclay Bank PLC	06749NB50	12/27/2022	12/27/2026	100.000	0.000	5.5600	57.03	0.163151	0.167687	0.172348	0.177139	0.182064	59.59	62.95
Barclay Bank PLC	06749NB68	12/27/2022	12/24/2027	100.000	0.000	5.5300	56.73	0.162150	0.166634	0.171241	0.175976	0.180842	59.24	62.57
Barclay Bank PLC	06749N7J5	01/03/2023	07/03/2025	100.000	0.000	5.5000	55.44	0.156979	0.161296	0.165732	0.170289		58.85	30.98
Barclay Bank PLC	06749N7K2	01/03/2023	01/04/2027	100.000	0.000	5.5500	55.95	0.158469	0.162866	0.167386	0.172031	0.176804	59.42	62.76
Barclay Bank PLC	06749N7F3	12/28/2022	12/27/2024	100.000	0.000	5.5800	57.07	0.163745	0.168313				59.12	
Barclay Bank PLC	06749N7G1	12/28/2022	12/26/2025	100.000	0.000	5.5100	56.35	0.161557	0.166008	0.170581	0.175281		59.01	61.40
Barclay Bank PLC	06749NFL1	01/06/2023	01/09/2024	100.000	0.000	5.6900	56.91	0.162629					1.30	
Barclays Bank PLC	06741TRR0	04/09/2013	04/09/2028	100.000	VARIES	3.5338	316.03	0.086347	0.087857	0.089394	0.090958	0.092208	31.61	32.69
Barclays Bank PLC	06745M5A2	05/03/2023	05/03/2028	100.000	0.000	4.8400	32.13	0.137698	0.141030	0.144445	0.147939	0.151519	50.56	53.04
Barclays Bank PLC	06741TRP4	03/28/2013	03/28/2033	100.000	VARIES	3.9300	282.65	0.075426	0.076908	0.078419	0.079960	0.081531	27.70	28.80
Barclays Bank PLC	06748X3E9	02/03/2022	02/03/2027	100.000	0.000	2.2900	44.49	0.065821	0.066575	0.067337	0.068108	0.068888	24.06	24.61

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06745NZB5	11/28/2023	11/28/2028	100.000	0.000	5.6900	5.22	0.158056	0.162552	0.167177	0.171933	0.176825	58.01	61.36
Barclays Bank PLC	06738G8A1	01/30/2020	02/04/2025	104.000	0.000	2.1300	90.06	0.066285	0.066991	0.067704			24.20	2.23
Barclays Bank PLC	06747MJPF2	03/14/2019	03/14/2029	100.000	VARIES	3.5244	24.68	0.014060	0.014308	0.014560	0.014816	0.015078	5.16	5.34
Barclays Bank PLC	06748XDD0	02/28/2022	02/28/2028	100.000	0.000	2.5100	47.03	0.072380	0.073288	0.074208	0.075139	0.076082	26.44	27.11
Barclays Bank PLC	06748XDE8	02/22/2022	02/22/2027	100.000	VARIES	0.7226	5.90	0.008738	0.008769	0.008801	0.008833	0.008865	3.16	3.18
Barclays Bank PLC	06748X3D1	01/31/2022	01/25/2029	100.000	0.000	2.4390	47.64	0.070235	0.071091	0.071958	0.072836	0.073724	25.71	26.34
Barclays Bank PLC	06745MF86	07/05/2023	04/05/2027	100.000	0.000	5.5600	27.37	0.156591	0.160944	0.165419	0.170017	0.174744	57.92	61.18
Barclays Bank PLC	06748X3A7	01/26/2022	01/25/2029	100.000	0.000	2.5200	49.54	0.072674	0.073590	0.074517	0.075456	0.076407	26.62	27.29
Barclays Bank PLC	06747NML5	11/29/2019	11/27/2024	100.000	0.000	2.4500	104.71	0.075007	0.075926				24.62	
Barclays Bank PLC	06748XDC2	03/03/2022	03/04/2027	100.000	0.000	2.4799	46.10	0.071485	0.072372	0.073269	0.074177	0.075097	26.10	26.75
Barclays Bank PLC	06745NZ90	12/01/2023	12/01/2028	100.000	10.750	5.5500	4.57	0.154778	0.149778	0.142389	0.140444	0.134611	53.85	50.83
Barclays Bank PLC	06747NKM7	11/29/2019	05/27/2025	100.000	0.000	2.3900	102.03	0.072998	0.073870	0.074753			26.50	10.91
Barclays Bank PLC	06748X223	01/26/2022	01/26/2027	100.000	0.000	2.2400	43.95	0.064336	0.065057	0.065785	0.066522	0.067267	23.52	24.05
Barclays Bank PLC	06747PBH1	02/28/2020	02/26/2027	100.000	0.000	1.8200	72.09	0.053860	0.054350	0.054844	0.055344	0.055847	19.60	19.96
Barclays Bank PLC	06747PBK4	03/04/2020	03/04/2024	100.000	0.000	1.5201	59.64	0.044522					2.80	
Barclays Bank PLC	06747PBJ7	02/28/2020	02/28/2025	100.000	0.000	1.6100	63.55	0.047304	0.047685	0.048069			17.19	2.74
Barclays Bank PLC	06741UDA9	05/30/2014	05/30/2034	100.000	VARIES	3.8795	307.65	0.087041	0.087942	0.089071	0.090221	0.091394	31.56	32.34
Barclays Bank PLC	06745MEK0	06/01/2023	11/30/2026	100.000	0.000	5.3700	31.45	0.153150	0.157262	0.161484	0.165820	0.170272	56.13	59.19
Barclays Bank PLC	06748XTR2	10/05/2022	10/05/2027	100.000	0.000	5.8000	73.51	0.170591	0.175538	0.180629	0.185867	0.191257	63.17	66.88
Barclays Bank PLC	06747QVE4	01/27/2021	01/27/2028	100.000	0.000	1.4100	42.00	0.040567	0.040853	0.041141	0.041431	0.041723	14.74	14.95
Barclays Bank PLC	06748XTP6	10/05/2022	10/03/2025	100.000	0.000	5.7600	73.00	0.169296	0.174172	0.179188	0.184349		62.69	49.67
Barclays Bank PLC	06749NQL9	02/23/2023	02/22/2027	100.000	0.000	5.8300	50.48	0.166639	0.171496	0.176496	0.181640	0.186935	62.14	65.81
Barclays Bank PLC	06747QVF1	01/27/2021	06/26/2026	100.000	0.000	1.2699	37.76	0.036602	0.036834	0.037068	0.037304	0.037541	13.22	13.39
Barclays Bank PLC	06748XTQ4	10/05/2022	10/03/2025	100.000	0.000	5.8100	73.65	0.170848	0.175811	0.180919	0.186174		63.28	50.16
Barclays Bank PLC	06747QVA2	01/29/2021	01/31/2028	100.000	0.000	1.4406	42.84	0.041480	0.041778	0.042079	0.042382	0.042688	15.08	15.29
Barclays Bank PLC	06747MJ72	03/11/2019	03/11/2026	100.000	VARIES	3.1873	20.11	0.012070	0.012263	0.012458	0.012657	0.012858	4.42	4.56
Barclays Bank PLC	06741VXA5	06/30/2017	06/27/2024	100.000	0.000	2.9300	208.23	0.098305					17.30	
Barclays Bank PLC	06745MVG0	08/21/2023	09/03/2027	100.000	0.000	5.8000	20.98	0.161423	0.166104	0.170921	0.175878	0.180978	60.08	63.61
Barclays Bank PLC	06745N7G5	08/17/2023	08/29/2024	100.000	0.000	6.0000	22.37	0.167000	0.172010				40.65	
Barclays Bank PLC	06745NHA7	09/20/2023	12/19/2024	100.000	0.000	6.0300	16.95	0.169997	0.175122				60.08	
Barclays Bank PLC	06747Q3Z8	07/31/2020	07/30/2027	100.000	0.000	1.8100	63.56	0.053070	0.053551	0.054035	0.054524	0.055018	19.34	19.69
Barclays Bank PLC	06745NYB6	11/30/2023	11/30/2028	100.000	VARIES	5.6700	4.64	0.158111	0.152833	0.147556	0.148000	0.141778	55.21	53.04
Barclays Bank PLC	06745NGX8	10/04/2023	10/04/2028	100.000	0.000	5.9300	14.33	0.164722	0.169606	0.174635	0.179813	0.185144	61.04	64.71
Barclays Bank PLC	06745MUJ2	08/02/2023	10/01/2024	100.000	0.000	5.9400	24.73	0.166606	0.171554				45.87	
Barclays Bank PLC	06749NPY2	02/21/2023	01/21/2026	100.000	0.000	5.6400	49.16	0.160348	0.164870	0.169519	0.174300	0.179215	60.01	63.44
Barclays Bank PLC	06745NXX9	11/13/2023	11/13/2028	100.000	6.500	5.7700	7.59	0.159944	0.160167	0.154278	0.158778	0.152889	56.77	56.29
Barclays Bank PLC	06747QDJ3	08/26/2020	08/26/2026	100.000	0.000	1.4200	48.51	0.041155	0.041447	0.041741	0.042038	0.042336	14.94	15.15
Barclays Bank PLC	06745MDM7	06/02/2023	06/03/2027	100.000	0.000	5.4400	31.70	0.155244	0.159467	0.163804	0.168260	0.172836	56.89	60.02
Barclays Bank PLC	06747PRH4	05/20/2020	05/20/2027	100.000	0.000	2.3700	88.89	0.071493	0.072340	0.073197	0.074064	0.074942	25.96	26.58
Barclays Bank PLC	06748XBT7	02/24/2022	02/24/2028	100.000	0.000	2.6500	50.00	0.076576	0.077591	0.078619	0.079661	0.080716	28.01	28.76
Barclays Bank PLC	06748XBU4	02/24/2022	02/24/2027	100.000	0.000	2.4700	46.55	0.071185	0.072064	0.072954	0.073855	0.074767	26.01	26.66
Barclays Bank PLC	06746T250	09/06/2018	09/04/2025	100.000	0.000	3.8400	224.30	0.128982	0.131458	0.133982	0.136555		47.46	33.02
Barclays Bank PLC	06745MDJ4	05/16/2023	11/15/2024	100.000	5.005	5.7100	1.04	0.004687	0.004622				1.46	
Barclays Bank PLC	06744CN72	12/29/2017	12/27/2024	100.000	0.000	3.2100	210.76	0.107921	0.109653				38.73	
Barclays Bank PLC	06747QDH7	08/26/2020	08/26/2027	100.000	0.000	1.5300	52.35	0.044488	0.044829	0.045172	0.045517	0.045865	16.16	16.41
Barclays Bank PLC	06741WZK9	03/02/2023	03/02/2026	100.000	0.000	5.8200	48.90	0.166371	0.171213	0.176195	0.181322	0.186599	61.93	65.59
Barclays Bank PLC	06745NGH3	09/29/2023	10/01/2026	100.000	0.000	5.7600	14.72	0.160051	0.164661	0.169403	0.174282	0.179301	59.29	62.75

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06747W518	08/04/2021	08/03/2028	100.000	0.000	1.6100	39.38	0.046177	0.046549	0.046924	0.047302	0.047682	16.80	17.07
Barclays Bank PLC	06741UBX1	04/30/2014	04/30/2024	100.000	VARIABLE	3.4912	345.29	0.097387					11.59	
Barclays Bank PLC	06745NGJ9	10/04/2023	10/02/2026	100.000	0.000	5.7300	13.85	0.159167	0.163676	0.168365	0.173189	0.178151	58.93	62.35
Barclays Bank PLC	06745NGK6	09/29/2023	10/01/2030	100.000	0.000	6.0600	15.49	0.168390	0.173492	0.178749	0.184165	0.189745	62.47	66.31
Barclays Bank PLC	06738KTB7	09/30/2011	09/30/2031	100.000	VARIABLE	5.4570	625.13	0.151691	0.152512	0.153355	0.153752	0.154161	54.91	55.35
Barclays Bank PLC	06747NKK26	10/31/2019	10/30/2026	100.000	0.000	2.6300	115.12	0.081104	0.082171	0.083251	0.084346	0.085455	29.52	30.30
Barclays Bank PLC	06745NGD2	10/04/2023	10/02/2025	100.000	0.000	5.9300	14.33	0.164722	0.169552	0.174579	0.179755		61.05	48.24
Barclays Bank PLC	06745NGE0	10/04/2023	10/02/2026	100.000	0.000	5.7300	13.85	0.159167	0.163676	0.168365	0.173189	0.178151	58.93	62.35
Barclays Bank PLC	06745NGF7	09/29/2023	10/01/2025	100.000	0.000	6.0900	15.57	0.169224	0.174377	0.179687	0.185158		62.79	49.50
Barclays Bank PLC	06747MYV2	06/28/2019	06/30/2025	100.000	0.000	3.2000	153.87	0.102557	0.104198	0.105865			37.22	18.95
Barclays Bank PLC	06745MUD8	08/03/2023	08/05/2030	100.000	0.000	5.5900	22.99	0.155326	0.159667	0.164130	0.168717	0.173433	57.98	61.27
Barclays Bank PLC	06749NPF3	02/13/2023	02/13/2025	100.000	0.000	5.6800	50.79	0.162259	0.166867	0.171606			60.53	7.21
Barclays Bank PLC	06747MYU4	07/03/2019	07/03/2024	100.000	0.000	2.9900	142.70	0.093524	0.094922				17.27	
Barclays Bank PLC	06745NGG5	10/04/2023	10/02/2025	100.000	0.000	6.0500	14.62	0.168056	0.173083	0.178319	0.183713		62.32	49.30
Barclays Bank PLC	06747NL36	11/05/2019	11/05/2024	100.000	0.000	2.4900	108.33	0.076364	0.077314				23.39	
Barclays Bank PLC	06745NGC4	10/04/2023	07/03/2025	100.000	0.000	6.0500	14.62	0.168056	0.170569	0.175729	0.181045		62.32	32.94
Barclays Bank PLC	06747MYK6	06/28/2019	12/27/2024	100.000	0.000	3.1200	149.79	0.099613	0.101167				35.74	
Barclays Bank PLC	06741TPR2	03/21/2013	03/21/2033	100.000	VARIABLE	3.9299	283.55	0.075425	0.076907	0.078418	0.079959	0.081530	27.72	28.82
Barclays Bank PLC	06747MYJ9	06/28/2019	12/27/2024	100.000	0.000	3.1200	149.79	0.099614	0.101167				35.74	
Barclays Bank PLC	06745NWX0	12/05/2023	09/05/2025	100.000	0.000	5.6100	4.05	0.155833	0.158019	0.162451	0.167008		57.26	40.46
Barclays Bank PLC	06745NWX5	12/05/2023	12/04/2025	100.000	0.000	5.5900	4.04	0.155278	0.159594	0.164054	0.168640		56.91	55.46
Barclays Bank PLC	06749NP97	03/14/2023	03/13/2025	100.000	0.000	6.0200	48.53	0.172228	0.177412	0.182752			64.07	13.16
Barclays Bank PLC	06745NX50	12/05/2023	12/04/2025	100.000	0.000	5.5900	4.04	0.155278	0.159594	0.164054	0.168640		56.91	55.46
Barclays Bank PLC	067387HW3	03/28/2014	03/28/2024	100.000	0.000	3.5500	409.77	0.137756					11.98	
Barclays Bank PLC	06741WZ52	02/09/2023	02/12/2026	100.000	0.000	5.3300	48.24	0.152069	0.156121	0.160282	0.164554	0.168939	56.62	59.67
Barclays Bank PLC	06745NS57	08/17/2023	08/19/2025	100.000	0.000	5.9300	22.08	0.164776	0.169662	0.174693	0.179872		61.51	40.76
Barclays Bank PLC	06745NX68	11/30/2023	12/02/2027	100.000	0.000	5.7000	4.91	0.158383	0.162897	0.167540	0.172315	0.177226	58.10	61.45
Barclays Bank PLC	06745NX76	11/30/2023	12/03/2030	100.000	0.000	5.8300	5.02	0.162023	0.166746	0.171607	0.176609	0.181757	59.45	62.96
Barclays Bank PLC	067387HZ6	04/10/2014	04/10/2024	100.000	0.000	3.6100	416.21	0.140870					13.95	
Barclays Bank PLC	06745NX84	11/30/2023	12/03/2030	100.000	0.000	5.8300	5.02	0.162023	0.166746	0.171607	0.176609	0.181757	59.45	62.96
Barclays Bank PLC	06745NX35	12/05/2023	12/05/2028	100.000	0.000	5.5400	4.00	0.153889	0.158152	0.162532	0.167035	0.171661	56.39	59.56
Barclays Bank PLC	06745NXZ7	12/05/2023	12/03/2026	100.000	0.000	5.2900	3.82	0.146944	0.150788	0.154776	0.158870	0.163072	53.81	56.69
Barclays Bank PLC	06745NX43	11/30/2023	12/03/2025	100.000	0.000	5.7800	4.98	0.160633	0.165275	0.170052	0.174966		58.93	57.34
Barclays Bank PLC	06745M2E7	05/03/2023	05/01/2025	100.000	0.000	5.0600	33.66	0.144072	0.147717	0.151454			52.96	18.17
Barclays Bank PLC	06745M2F4	04/26/2023	10/26/2027	100.000	0.000	5.1500	35.29	0.146739	0.150518	0.154394	0.158369	0.162447	54.00	56.82
Barclays Bank PLC	06745M2G2	04/26/2023	10/26/2026	100.000	0.000	5.0800	34.81	0.144695	0.148371	0.152139	0.156004	0.159966	53.24	55.97
Barclays Bank PLC	06741UBA1	04/25/2014	04/25/2034	100.000	VARIABLE	3.4516	258.46	0.073746	0.075019	0.076313	0.077630	0.078970	26.95	27.89
Barclays Bank PLC	06747M6S0	01/31/2019	01/31/2024	100.000	0.000	3.6200	193.05	0.118173					3.43	
Barclays Bank PLC	06745M2C1	04/28/2023	01/29/2026	100.000	0.000	4.9800	33.88	0.140075	0.143563	0.147137	0.150801	0.154556	52.13	54.76
Barclays Bank PLC	06746V776	12/06/2018	11/29/2024	100.000	0.000	3.9099	216.93	0.131710	0.134285				43.66	
Barclays Bank PLC	06745NSF9	08/18/2023	08/20/2025	100.000	0.000	5.9200	21.88	0.164499	0.169368	0.174381	0.179543		61.39	40.86
Barclays Bank PLC	06745M2D9	05/03/2023	10/31/2025	100.000	0.000	4.8800	32.46	0.138808	0.142195	0.145664	0.149219		51.00	44.19
Barclays Bank PLC	06745NFB7	09/29/2023	09/29/2028	100.000	0.000	5.9300	15.15	0.164722	0.169606	0.174635	0.179813	0.185144	61.09	64.77
Barclays Bank PLC	06745NFC5	09/29/2023	10/01/2026	100.000	0.000	5.7600	14.72	0.160051	0.164661	0.169403	0.174282	0.179301	59.29	62.75
Barclays Bank PLC	06745NWD4	11/30/2023	11/30/2028	100.000	0.000	5.6700	4.88	0.157500	0.161965	0.166557	0.171279	0.176134	57.78	61.11
Barclays Bank PLC	06745NWE2	11/30/2023	11/30/2027	100.000	0.000	5.7000	4.91	0.158333	0.162846	0.167487	0.172260	0.177170	58.10	61.45
Barclays Bank PLC	06745NWF9	11/30/2023	11/30/2026	100.000	0.000	5.4700	4.71	0.151944	0.156100	0.160369	0.164756	0.169262	55.71	58.80

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06741VUR1	05/19/2017	05/19/2027	100.000	VARIES	2.5708	24.48	0.010663	0.010800	0.010939	0.011080	0.011222	3.88	3.98
Barclays Bank PLC	06745N9F2	09/29/2023	03/31/2026	100.000	0.000	5.9200	15.13	0.164444	0.169339	0.174351	0.179512	0.184826	60.98	64.65
Barclays Bank PLC	06745MSX7	07/26/2023	07/25/2030	100.000	0.000	5.4900	23.64	0.152500	0.156663	0.160963	0.165382	0.169921	56.97	60.14
Barclays Bank PLC	06747NJG0	10/25/2019	04/24/2025	100.000	0.000	2.6100	114.60	0.080418	0.081467	0.082531			29.28	9.33
Barclays Bank PLC	06745NET9	09/29/2023	09/30/2027	100.000	0.000	5.9700	15.26	0.165833	0.170811	0.175910	0.181161	0.186568	61.51	65.24
Barclays Bank PLC	06745NNW5	11/30/2023	05/29/2026	100.000	0.000	5.6300	4.85	0.156389	0.160767	0.165292	0.169945	0.174729	57.37	60.64
Barclays Bank PLC	06747NJH8	10/25/2019	10/23/2024	100.000	0.000	2.5400	111.38	0.078039	0.079030				22.97	
Barclays Bank PLC	06738KAM3	02/25/2011	02/25/2031	100.000	VARIES	5.5651	607.89	0.138499	0.139988	0.141131	0.142306	0.143513	50.46	51.32
Barclays Bank PLC	06747PPH6	04/28/2020	04/28/2025	100.000	0.000	2.2600	86.11	0.067915	0.068683	0.069459			24.68	8.13
Barclays Bank PLC	06745NVU7	11/22/2023	02/21/2025	100.000	0.000	5.8500	6.34	0.162500	0.164850	0.169672			59.86	8.48
Barclays Bank PLC	06747PPJ2	04/30/2020	04/30/2025	100.000	VARIES	2.4441	24.10	0.018324	0.018548	0.018774			6.66	2.23
Barclays Bank PLC	06749NNS7	02/09/2023	02/06/2025	100.000	0.000	5.6400	51.08	0.161011	0.165552	0.170220			60.12	5.96
Barclays Bank PLC	06747QSH1	12/29/2020	12/29/2027	100.000	0.000	1.4500	44.38	0.042062	0.042367	0.042674	0.042983	0.043295	15.20	15.42
Barclays Bank PLC	06745MSJ8	08/03/2023	08/04/2027	100.000	0.000	5.6200	23.10	0.156111	0.160522	0.165033	0.169670	0.174438	58.31	61.63
Barclays Bank PLC	06748XQU8	09/06/2022	09/06/2024	100.000	0.000	4.9600	66.86	0.144696	0.148285				36.10	
Barclays Bank PLC	06738KQ53	08/31/2011	08/31/2031	100.000	VARIES	6.1336	675.12	0.160235	0.159718	0.163647	0.161823	0.165389	58.97	59.61
Barclays Bank PLC	06749NNQ1	02/28/2023	02/28/2028	100.000	0.000	5.5500	47.24	0.158445	0.162842	0.167360	0.172005	0.176778	58.93	62.24
Barclays Bank PLC	06749NNN8	02/28/2023	02/28/2030	100.000	0.000	5.5700	47.41	0.159031	0.163460	0.168013	0.172692	0.177501	59.15	62.49
Barclays Bank PLC	06749NNL2	02/28/2023	02/28/2025	100.000	0.000	5.8700	49.99	0.167841	0.172767	0.177838			62.54	10.14
Barclays Bank PLC	06749NNM0	03/02/2023	09/03/2025	100.000	0.000	5.8100	49.66	0.169045	0.174040	0.179183	0.184478		62.95	44.32
Barclays Bank PLC	06748XQN4	09/02/2022	07/06/2029	100.000	0.000	4.8500	65.91	0.140294	0.143697	0.147181	0.150750	0.154406	52.32	54.89
Barclays Bank PLC	06748D667	02/03/2023	02/04/2026	100.000	0.000	5.3200	49.05	0.151731	0.155767	0.159910	0.164164	0.168530	56.55	59.60
Barclays Bank PLC	06745NEK8	09/15/2023	09/17/2026	100.000	0.000	5.6500	16.64	0.156994	0.161429	0.165989	0.170678	0.175500	58.25	61.59
Barclays Bank PLC	06748EJ53	04/28/2021	04/27/2028	100.000	0.000	1.9000	51.90	0.055330	0.055855	0.056386	0.056922	0.057462	20.08	20.46
Barclays Bank PLC	06747MG59	03/29/2019	03/29/2024	100.000	0.000	3.3800	172.84	0.109174					9.61	
Barclays Bank PLC	06741VTW2	05/31/2017	05/30/2024	100.000	0.000	3.0612	221.49	0.102449					15.37	
Barclays Bank PLC	06741VU83	05/26/2017	05/23/2024	100.000	0.000	3.0400	220.26	0.102715					14.59	
Barclays Bank PLC	06748EJ61	04/28/2021	10/28/2026	100.000	0.000	1.5300	41.62	0.044151	0.044488	0.044829	0.045172	0.045517	16.00	16.24
Barclays Bank PLC	06748XQK0	09/06/2022	09/05/2025	100.000	0.000	5.0200	67.68	0.146512	0.150190	0.153960	0.157824		54.27	38.26
Barclays Bank PLC	06740PZ33	01/27/2011	01/27/2031	100.000	VARIES	5.5228	647.80	0.145305	0.146565	0.147396	0.148250	0.149128	52.86	53.48
Barclays Bank PLC	06749NEN8	02/03/2023	08/05/2025	100.000	0.000	5.3700	49.53	0.153217	0.157331	0.161556	0.165893		57.12	35.35
Barclays Bank PLC	06748XZ38	11/02/2022	11/02/2027	100.000	0.000	6.1700	73.40	0.182127	0.187745	0.193537	0.199508	0.205663	67.25	71.46
Barclays Bank PLC	06749NEM0	01/31/2023	07/31/2025	100.000	0.000	5.2900	49.23	0.150831	0.154821	0.158916	0.163119		56.24	33.97
Barclays Bank PLC	06749NH2	11/28/2022	11/26/2027	100.000	0.000	5.6100	62.33	0.164648	0.169267	0.174015	0.178896	0.183914	60.43	63.87
Barclays Bank PLC	06746T805	07/05/2018	07/03/2025	100.000	0.000	3.8500	232.83	0.129381	0.131872	0.134410	0.136997		47.92	24.93
Barclays Bank PLC	06744CT50	01/26/2018	01/26/2028	100.000	VARIES	3.1964	21.16	0.010076	0.010237	0.010400	0.010566	0.010735	3.71	3.83
Barclays Bank PLC	06749NED0	01/31/2023	01/31/2028	100.000	0.000	5.1800	48.19	0.147616	0.151439	0.155361	0.159385	0.163513	55.00	57.89
Barclays Bank PLC	06749NVE9	04/05/2023	10/03/2025	100.000	0.000	5.0500	37.62	0.143780	0.147411	0.151133	0.154949		53.06	41.80
Barclays Bank PLC	06749NVF6	03/31/2023	10/02/2025	100.000	0.000	5.1200	38.88	0.145905	0.149640	0.153471	0.157399		53.87	42.30
Barclays Bank PLC	06749NVC3	04/05/2023	04/03/2025	100.000	0.000	5.1700	38.52	0.147282	0.151089	0.154995			54.39	14.26
Barclays Bank PLC	06747PWW5	07/06/2020	06/28/2024	100.000	0.000	1.3600	48.39	0.039601					7.01	
Barclays Bank PLC	06748X7E5	02/03/2022	08/04/2027	100.000	0.000	2.3900	46.46	0.068802	0.069624	0.070456	0.071298	0.072150	25.16	25.76
Barclays Bank PLC	06746XD34	06/29/2018	06/27/2024	100.000	0.000	3.8100	230.96	0.130220					22.92	
Barclays Bank PLC	06747PWW7	06/30/2020	06/30/2025	100.000	0.000	1.7400	62.57	0.051356	0.051803	0.052253			18.57	9.35
Barclays Bank PLC	06744CBB6	07/28/2017	07/25/2024	100.000	0.000	3.0200	212.40	0.100393	0.101909				20.75	
Barclays Bank PLC	06741TVK0	05/31/2013	05/31/2033	100.000	VARIES	3.5100	259.05	0.070056	0.071285	0.072537	0.073810	0.075105	25.52	26.42
Barclays Bank PLC	06749NDZ2	02/02/2023	08/04/2025	100.000	0.000	4.8500	44.82	0.138026	0.141374	0.144802	0.148313		51.29	31.47

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06748XYA3	10/18/2022	10/17/2024	100.000	0.000	5.0900	74.94	0.179596	0.185065				52.35	
Barclays Bank PLC	06749N3Z3	12/05/2022	12/04/2024	100.000	0.000	5.6300	61.39	0.165292	0.169945				55.88	
Barclays Bank PLC	06749NUZ3	03/31/2023	04/02/2026	100.000	0.000	5.0200	38.11	0.142984	0.146573	0.150252	0.154024	0.157890	52.77	55.45
Barclays Bank PLC	06749NDV1	02/03/2023	02/03/2028	100.000	0.000	5.2400	48.31	0.149369	0.153283	0.157299	0.161420	0.165649	55.65	58.61
Barclays Bank PLC	06749NUX8	03/31/2023	10/03/2024	100.000	0.000	5.1600	39.19	0.147095	0.150890				40.69	
Barclays Bank PLC	06745NM94	09/29/2023	09/29/2026	100.000	0.000	5.8300	14.90	0.161944	0.166665	0.171523	0.176523	0.181669	60.03	63.58
Barclays Bank PLC	06749NV90	03/20/2023	03/19/2026	100.000	0.000	4.7400	37.31	0.134770	0.137964	0.141234	0.144581	0.148007	49.75	52.14
Barclays Bank PLC	06749NUY6	03/31/2023	10/02/2025	100.000	0.000	5.1200	38.88	0.145905	0.149640	0.153471	0.157399		53.87	42.30
Barclays Bank PLC	06749NDT6	01/31/2023	01/29/2026	100.000	0.000	5.2400	48.76	0.149348	0.153261	0.157276	0.161397	0.165626	55.67	58.63
Barclays Bank PLC	06745NLR5	10/04/2023	10/02/2025	100.000	0.000	6.0500	14.62	0.168056	0.173083	0.178319	0.183713		62.32	49.30
Barclays Bank PLC	06745MZE6	09/06/2023	03/05/2026	100.000	0.000	5.6600	18.08	0.157222	0.161647	0.166221	0.170926	0.175763	58.44	61.79
Barclays Bank PLC	06749NUV2	03/31/2023	03/31/2026	100.000	0.000	4.8000	36.42	0.136533	0.139810	0.143166	0.146602	0.150120	50.35	52.79
Barclays Bank PLC	06749NDU3	02/03/2023	02/05/2026	100.000	0.000	5.3200	49.06	0.151754	0.155790	0.159934	0.164188	0.168556	56.55	59.60
Barclays Bank PLC	06749NV58	04/05/2023	04/05/2028	100.000	0.000	4.9000	36.49	0.139446	0.142862	0.146362	0.149948	0.153622	51.41	53.96
Barclays Bank PLC	06749NDS8	01/31/2023	01/30/2025	100.000	0.000	5.3300	49.60	0.152001	0.156052	0.160211			56.69	4.65
Barclays Bank PLC	06749NV25	04/05/2023	10/03/2024	100.000	0.000	5.1600	38.45	0.146990	0.150783				40.66	
Barclays Bank PLC	06749NV33	04/05/2023	04/03/2025	100.000	0.000	5.1700	38.52	0.147282	0.151089	0.154995			54.39	14.26
Barclays Bank PLC	06746KCC5	05/25/2018	05/21/2026	100.000	0.000	3.9200	242.88	0.134747	0.137388	0.140081	0.142826	0.145626	49.20	51.15
Barclays Bank PLC	06749NE24	02/02/2023	02/02/2027	100.000	0.000	4.7500	43.88	0.135078	0.138286	0.141571	0.144933	0.148375	50.17	52.58
Barclays Bank PLC	06745MZM3	09/06/2023	09/04/2025	100.000	0.000	5.8500	18.63	0.162500	0.167200	0.172093	0.177125		60.47	42.72
Barclays Bank PLC	06749NV41	04/05/2023	04/03/2026	100.000	0.000	4.9300	36.72	0.140283	0.143741	0.147284	0.150914	0.154634	51.74	54.32
Barclays Bank PLC	06747PWE5	06/30/2020	06/30/2027	100.000	0.000	2.0600	74.43	0.061478	0.062111	0.062751	0.063397	0.064050	22.25	22.71
Barclays Bank PLC	06745MZN1	08/31/2023	03/05/2026	100.000	0.000	5.8100	19.54	0.161519	0.166211	0.171040	0.176008	0.181121	60.10	63.64
Barclays Bank PLC	06748W3L5	08/04/2021	07/31/2026	100.000	0.000	1.2107	29.50	0.034446	0.034655	0.034865	0.035076	0.035288	12.50	12.65
Barclays Bank PLC	06748XY47	11/03/2022	11/03/2027	100.000	0.000	6.2100	73.70	0.183379	0.189072	0.194943	0.200996	0.207237	67.71	71.98
Barclays Bank PLC	06747J400	07/06/2020	07/06/2027	100.000	0.000	1.8800	67.41	0.055238	0.055757	0.056281	0.056810	0.057344	20.16	20.54
Barclays Bank PLC	06748XY21	11/03/2022	11/05/2025	100.000	0.000	6.3100	74.92	0.186578	0.192464	0.198536	0.204800		68.90	61.48
Barclays Bank PLC	06745MZD3	08/23/2023	11/21/2024	100.000	0.000	5.9600	21.29	0.167968	0.172973				54.65	
Barclays Bank PLC	06745MZE1	08/09/2023	08/21/2024	100.000	0.000	5.7100	22.56	0.158913	0.163450				37.37	
Barclays Bank PLC	06748W3C5	07/28/2021	01/28/2027	100.000	0.000	1.3700	33.67	0.039109	0.039377	0.039647	0.039918	0.040192	14.21	14.41
Barclays Bank PLC	06748W3D3	07/30/2021	07/31/2028	100.000	0.000	1.6500	40.56	0.047365	0.047756	0.048150	0.048547	0.048947	17.24	17.53
Barclays Bank PLC	06748XXK2	11/03/2022	05/05/2025	100.000	0.000	6.1100	72.49	0.180312	0.185820	0.191497			66.53	23.75
Barclays Bank PLC	06748W3B7	07/28/2021	07/27/2028	100.000	0.000	1.6500	40.66	0.047362	0.047753	0.048147	0.048544	0.048945	17.24	17.53
Barclays Bank PLC	06745NLD6	09/29/2023	09/29/2028	100.000	6.900	5.9800	15.15	0.167444	0.163056	0.163111	0.162278	0.161389	59.01	58.41
Barclays Bank PLC	06744CAL5	07/31/2017	07/31/2024	100.000	0.000	3.0701	216.04	0.102384	0.103956				21.68	
Barclays Bank PLC	06749N3A8	12/02/2022	12/02/2026	100.000	0.000	5.7000	62.67	0.167487	0.172260	0.177170	0.182219	0.187412	61.44	64.99
Barclays Bank PLC	06748XXE6	10/31/2022	10/29/2026	100.000	0.000	6.0800	72.67	0.179284	0.184734	0.190350	0.196137	0.202099	66.21	70.30
Barclays Bank PLC	06749NUB6	03/31/2023	03/31/2028	100.000	0.000	5.0100	38.03	0.142653	0.146226	0.149889	0.153644	0.157493	52.66	55.33
Barclays Bank PLC	06747PEU9	03/27/2020	03/25/2025	100.000	0.000	2.6800	105.34	0.081702	0.082797	0.083907			29.82	7.05
Barclays Bank PLC	06747PET2	03/27/2020	03/25/2026	100.000	0.000	2.8100	110.68	0.086050	0.087259	0.088485	0.089728	0.090988	31.43	32.32
Barclays Bank PLC	06745MYW2	09/06/2023	09/05/2025	100.000	0.000	5.8500	18.69	0.162500	0.167227	0.172118	0.177153		60.47	42.90
Barclays Bank PLC	06748EPH0	06/03/2021	06/02/2026	100.000	0.000	1.4100	36.89	0.040565	0.040851	0.041139	0.041429	0.041721	14.67	14.88
Barclays Bank PLC	06749N2Z4	12/02/2022	06/02/2025	100.000	0.000	5.8000	63.79	0.170591	0.175538	0.180629			62.59	27.27
Barclays Bank PLC	06747P4P1	02/11/2020	02/11/2025	100.000	0.000	1.9400	77.98	0.057656	0.058216	0.058780			21.01	2.35
Barclays Bank PLC	06745MYI8	09/06/2023	09/03/2026	100.000	0.000	5.4700	17.47	0.151944	0.156031	0.160298	0.164682	0.169187	56.42	59.55
Barclays Bank PLC	06749NTZ5	04/04/2023	10/05/2026	100.000	0.000	4.6300	34.60	0.131605	0.134652	0.137769	0.140958	0.144221	48.46	50.73
Barclays Bank PLC	06745MYZ5	09/06/2023	09/06/2028	100.000	0.000	5.5800	17.83	0.155000	0.159325	0.163770	0.168339	0.173035	57.59	60.85

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06749NCV2	12/16/2022	12/18/2025	100.000	0.000	5.3100	56.14	0.155482	0.159610	0.163848	0.168198		56.83	57.64
Barclays Bank PLC	06749N2U5	12/05/2022	12/03/2027	100.000	0.000	5.3800	58.63	0.157547	0.161785	0.166137	0.170606	0.175195	57.72	60.87
Barclays Bank PLC	06747NPP5	11/29/2019	11/30/2026	100.000	0.000	2.6500	113.66	0.081791	0.082875	0.083973	0.085086	0.086213	29.71	30.50
Barclays Bank PLC	06749NTY8	04/04/2023	10/06/2025	100.000	0.000	4.7800	35.73	0.135987	0.139237	0.142565	0.145972		50.10	39.82
Barclays Bank PLC	06745NL61	09/29/2023	09/29/2028	100.000	8.250	5.9300	14.91	0.164722	0.160889	0.157111	0.156778	0.152889	57.61	56.12
Barclays Bank PLC	06748WCU5	08/27/2021	08/27/2036	100.000	VARIES	2.1838	49.81	0.057667	0.057424	0.057288	0.057227	0.057218	20.67	20.60
Barclays Bank PLC	06745MYT9	09/06/2023	06/04/2025	100.000	0.000	5.8800	18.85	0.165681	0.170552	0.175566			60.79	26.86
Barclays Bank PLC	06748EPG2	05/28/2021	05/31/2028	100.000	0.000	1.9300	51.05	0.056254	0.056797	0.057345	0.057898	0.058457	20.38	20.78
Barclays Bank PLC	06745MHS0	06/30/2023	07/02/2025	100.000	0.000	5.7300	28.82	0.159217	0.163779	0.168471	0.173298		59.80	31.36
Barclays Bank PLC	06745MHT8	07/06/2023	07/03/2025	100.000	0.000	5.8500	28.44	0.162500	0.167174	0.172064	0.177097		61.04	32.22
Barclays Bank PLC	06749N2T8	12/05/2022	12/04/2025	100.000	0.000	5.5000	59.95	0.161272	0.165707	0.170264	0.174946		59.10	57.54
Barclays Bank PLC	06749N2Q4	11/28/2022	11/27/2024	100.000	0.000	5.8300	64.81	0.171496	0.176496				56.81	
Barclays Bank PLC	06749NTU6	03/31/2023	04/01/2027	100.000	0.000	5.0400	38.26	0.143548	0.147165	0.150874	0.154676	0.158573	52.99	55.69
Barclays Bank PLC	06744CQZ7	01/26/2018	01/24/2025	100.000	0.000	3.2700	212.13	0.108553	0.110328	0.112131			39.96	2.58
Barclays Bank PLC	06745MYT7	08/31/2023	08/31/2028	100.000	0.000	5.7200	19.23	0.158889	0.163408	0.168107	0.172862	0.177861	59.13	62.56
Barclays Bank PLC	06745MYQ8	08/31/2023	09/02/2026	100.000	0.000	5.6300	18.93	0.156438	0.160842	0.165369	0.170024	0.174811	58.17	61.49
Barclays Bank PLC	06749N2N1	11/28/2022	11/28/2025	100.000	0.000	5.7000	63.34	0.167487	0.172260	0.177170	0.182219		61.47	58.84
Barclays Bank PLC	06748XWU1	10/04/2022	10/03/2024	100.000	0.000	5.6900	72.26	0.167151	0.171907				46.32	
Barclays Bank PLC	06741TUA3	05/10/2013	05/10/2028	100.000	VARIES	3.2563	278.77	0.078217	0.079490	0.080785	0.082100	0.083437	28.52	29.45
Barclays Bank PLC	06745MYM4	08/31/2023	03/05/2026	100.000	0.000	5.8100	19.54	0.161519	0.166211	0.171040	0.176008	0.181121	60.10	63.64
Barclays Bank PLC	06741TUB1	05/03/2013	05/03/2033	100.000	VARIES	3.4200	256.87	0.068836	0.070013	0.071210	0.072428	0.073666	25.13	26.00
Barclays Bank PLC	06744CR29	01/26/2018	01/24/2024	100.000	0.000	3.2100	207.89	0.106216					2.44	
Barclays Bank PLC	06747QYE1	01/29/2021	01/31/2041	100.000	VARIES	2.0890	52.60	0.042751	0.041628	0.041289	0.041613	0.042048	14.97	15.04
Barclays Bank PLC	06741T2W6	12/23/2013	12/23/2033	100.000	VARIES	4.3876	356.13	0.101087	0.102381	0.103702	0.105053	0.106433	36.65	37.60
Barclays Bank PLC	06747PUY3	05/28/2020	05/28/2025	100.000	0.000	2.2200	82.53	0.066621	0.067360	0.068108			24.17	10.01
Barclays Bank PLC	06738KWX5	10/31/2011	11/01/2031	100.000	VARIES	4.5597	529.81	0.127343	0.126377	0.128907	0.126942	0.129189	46.53	46.71
Barclays Bank PLC	06741UUFM1	07/31/2014	07/31/2034	100.000	VARIES	3.8919	310.47	0.090447	0.091650	0.092877	0.094160	0.095467	33.14	34.06
Barclays Bank PLC	06748XFB2	02/24/2022	02/23/2029	100.000	0.000	2.7100	51.16	0.078373	0.079435	0.080512	0.081603	0.082708	28.68	29.46
Barclays Bank PLC	06745MGX0	06/30/2023	07/01/2027	100.000	0.000	5.4700	27.50	0.156123	0.156123	0.164780	0.164780	0.173917	56.97	60.13
Barclays Bank PLC	06748XFC0	03/03/2022	09/02/2027	100.000	0.000	2.5700	47.80	0.074171	0.075124	0.076089	0.077067	0.078057	27.10	27.80
Barclays Bank PLC	06746N451	01/03/2018	01/03/2025	100.000	0.000	3.2700	214.62	0.108573	0.110348	0.112152			40.04	0.22
Barclays Bank PLC	06745MGY9	05/17/2023	06/05/2028	100.000	0.000	4.8100	30.08	0.137154	0.140452	0.143830	0.147289	0.150831	50.14	52.58
Barclays Bank PLC	06747QGU5	09/03/2020	09/03/2027	100.000	0.000	1.3000	44.07	0.037542	0.037786	0.038032	0.038279	0.038528	13.62	13.79
Barclays Bank PLC	06745MXU7	08/31/2023	08/29/2025	100.000	0.000	6.0000	20.17	0.166667	0.171639	0.176788	0.182062		62.13	43.03
Barclays Bank PLC	06744CQB0	01/31/2018	01/30/2025	100.000	0.000	3.2700	211.69	0.108573	0.110348	0.112152			39.95	3.25
Barclays Bank PLC	06741UUFK5	07/28/2014	07/28/2034	100.000	VARIES	3.8226	270.27	0.070011	0.071349	0.072713	0.074102	0.075519	25.86	26.86
Barclays Bank PLC	06745MKR4	09/05/2023	06/05/2026	100.000	0.000	5.6800	18.36	0.160018	0.164563	0.169236	0.174043	0.178985	58.66	62.04
Barclays Bank PLC	06745MXT0	09/05/2023	03/05/2027	100.000	0.000	5.5000	17.72	0.152778	0.156979	0.161296	0.165732	0.170289	56.74	59.91
Barclays Bank PLC	06745MGK8	06/30/2023	01/02/2026	100.000	0.000	5.5400	27.86	0.153936	0.158200	0.162582	0.167086	0.171714	57.73	60.97
Barclays Bank PLC	06745MGL6	07/06/2023	01/05/2026	100.000	0.000	5.6600	27.51	0.157222	0.161647	0.166221	0.170926	0.175763	58.98	62.37
Barclays Bank PLC	06746XAB3	05/25/2018	05/23/2024	100.000	0.000	3.8000	234.71	0.129808					18.43	
Barclays Bank PLC	06749NSP8	03/02/2023	03/04/2026	100.000	0.000	5.8200	48.90	0.166425	0.171268	0.176252	0.181381	0.186659	61.93	65.59
Barclays Bank PLC	06745MG67	07/06/2023	01/05/2026	100.000	0.000	5.6600	27.51	0.157222	0.161647	0.166221	0.170926	0.175763	58.98	62.37
Barclays Bank PLC	06745M6E3	06/02/2023	03/02/2026	100.000	0.000	5.3200	31.12	0.149743	0.153726	0.157816	0.162013	0.166323	55.59	58.58
Barclays Bank PLC	06748ENY5	05/26/2021	05/25/2028	100.000	0.000	1.9000	50.35	0.055330	0.055855	0.056386	0.056922	0.057462	20.05	20.43
Barclays Bank PLC	06745MGH5	07/06/2023	07/03/2026	100.000	0.000	5.4800	26.64	0.152222	0.156324	0.160607	0.165007	0.169529	57.03	60.20
Barclays Bank PLC	06745MGJ1	07/06/2023	07/06/2028	100.000	0.000	5.4900	26.69	0.152500	0.156686	0.160987	0.165406	0.169947	57.14	60.32

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06747A862	05/03/2019	05/05/2026	100.000	0.000	3.2600	162.71	0.104758	0.106466	0.108201	0.109965	0.111757	38.21	39.47
Barclays Bank PLC	06745NJM9	10/04/2023	10/05/2027	100.000	0.000	5.9500	14.38	0.165278	0.170222	0.175286	0.180501	0.185871	61.25	64.95
Barclays Bank PLC	06745M6H6	06/02/2023	06/04/2029	100.000	0.000	5.3400	31.12	0.152339	0.156406	0.160583	0.164870	0.169272	55.80	58.82
Barclays Bank PLC	06748X4K4	01/18/2022	01/15/2027	100.000	0.000	2.2100	43.86	0.063434	0.064135	0.064844	0.065560	0.066285	23.20	23.71
Barclays Bank PLC	06747MKS4	04/30/2019	04/30/2024	100.000	0.000	3.3800	169.46	0.109173					12.99	
Barclays Bank PLC	06745MGD4	06/30/2023	06/30/2028	100.000	0.000	5.4800	27.56	0.156393	0.160678	0.165081	0.169604	0.174251	57.08	60.25
Barclays Bank PLC	06748ENX7	05/26/2021	11/27/2026	100.000	0.000	1.5200	40.12	0.043853	0.044186	0.044522	0.044860	0.045201	15.87	16.11
Barclays Bank PLC	06749NSG8	03/03/2023	04/02/2024	100.000	0.000	5.8000	48.63	0.166558					15.16	
Barclays Bank PLC	06745MGB2	07/06/2023	04/03/2025	100.000	0.000	5.8300	28.54	0.164226	0.169013	0.173940			60.84	16.00
Barclays Bank PLC	06745MG99	07/03/2025		100.000	0.000	5.8500	28.44	0.162500	0.167174	0.172064	0.177097		61.04	32.22
Barclays Bank PLC	06747PDB9	02/27/2020	02/26/2024	100.000	0.000	1.6500	65.22	0.048544					2.67	
Barclays Bank PLC	06748WBA0	08/25/2021	08/24/2028	100.000	0.000	1.7700	42.29	0.050928	0.051379	0.051833	0.052292	0.052755	18.53	18.86
Barclays Bank PLC	06746XR62	09/26/2018	09/26/2024	100.000	0.000	3.9700	229.96	0.134231	0.136895				36.05	
Barclays Bank PLC	06745MMW4	08/31/2023	09/02/2027	100.000	0.000	5.8000	19.50	0.161163	0.165837	0.170646	0.175595	0.180687	59.99	63.52
Barclays Bank PLC	06745MG69	06/30/2023	01/02/2026	100.000	0.000	5.5400	27.86	0.153936	0.158200	0.162582	0.167086	0.171714	57.73	60.97
Barclays Bank PLC	06745MG77	06/30/2023	01/02/2026	100.000	0.000	5.5400	27.86	0.153936	0.158200	0.162582	0.167086	0.171714	57.73	60.97
Barclays Bank PLC	06746Y325	04/04/2019	03/28/2025	100.000	0.000	3.5099	179.43	0.113958	0.115958	0.117993			41.76	10.27
Barclays Bank PLC	06749NRZ7	02/15/2023	05/13/2026	100.000	0.000	5.3800	47.87	0.155483	0.159665	0.163960	0.168371	0.172900	57.13	60.25
Barclays Bank PLC	06745MG93	06/30/2023	07/02/2026	100.000	0.000	5.3500	26.91	0.148655	0.152632	0.156715	0.160907	0.165211	55.67	58.69
Barclays Bank PLC	06745NZV1	11/30/2023	11/30/2028	100.000	0.000	5.6700	4.88	0.157500	0.161965	0.166557	0.171279	0.176134	57.78	61.11
Barclays Bank PLC	06748WB93	08/25/2021	02/25/2027	100.000	0.000	1.5000	35.75	0.042931	0.043253	0.043577	0.043904	0.044233	15.59	15.83
Barclays Bank PLC	06741VHH8	01/27/2017	01/27/2027	100.000	VARIES	2.3799	21.98	0.009105	0.009213	0.009323	0.009434	0.009546	3.33	3.41
Barclays Bank PLC	06739GCF4	02/20/2020	02/18/2025	104.000	0.000	3.2800	139.34	0.106163	0.107905	0.109674			39.00	5.15
Barclays Bank PLC	06749NRY0	02/15/2023	02/13/2026	100.000	0.000	5.5500	49.30	0.158397	0.162793	0.167310	0.171953	0.176725	59.04	62.37
Barclays Bank PLC	06748WB69	08/31/2021	08/31/2028	100.000	0.000	1.7400	41.31	0.050037	0.050470	0.050912	0.051350	0.051802	18.20	18.52
Barclays Bank PLC	06749NRV6	02/28/2023	02/29/2028	100.000	0.000	5.4900	46.72	0.156709	0.161011	0.165431	0.169947	0.174638	58.25	61.50
Barclays Bank PLC	06748WB77	09/03/2021	09/03/2026	100.000	0.000	1.3100	30.87	0.037352	0.037597	0.037843	0.038091	0.038340	13.55	13.73
Barclays Bank PLC	06749NRT1	02/28/2023	02/27/2026	100.000	0.000	5.5700	47.41	0.159007	0.163436	0.167987	0.172666	0.177475	59.15	62.49
Barclays Bank PLC	06749NS29	02/15/2023	02/18/2026	100.000	0.000	5.5500	49.31	0.158518	0.162917	0.167438	0.172084	0.176860	59.04	62.37
Barclays Bank PLC	06741TSE8	04/19/2013	04/19/2033	100.000	VARIES	3.7861	310.23	0.082321	0.083879	0.085467	0.087085	0.088665	30.14	31.29
Barclays Bank PLC	06747QFK8	09/30/2020	09/30/2027	100.000	0.000	1.3300	44.07	0.038443	0.038699	0.038956	0.039215	0.039476	13.93	14.12
Barclays Bank PLC	06745NJ49	09/26/2023	09/26/2028	100.000	8.800	5.9800	15.42	0.164167	0.161667	0.156111	0.155667	0.153000	57.39	55.86
Barclays Bank PLC	06748WRQ8	12/03/2021	12/03/2026	100.000	0.000	1.9100	40.29	0.055111	0.055638	0.056169	0.056705	0.057247	19.96	20.35
Barclays Bank PLC	06738KVB8	09/29/2011	09/30/2031	100.000	VARIES	5.2986	611.76	0.146201	0.147068	0.147957	0.148407	0.148868	52.95	53.43
Barclays Bank PLC	06745MML8	08/07/2023	08/07/2028	100.000	7.000	5.5700	21.97	0.154278	0.151389	0.151000	0.149778	0.146000	54.37	53.49
Barclays Bank PLC	06748WRN5	11/29/2021	11/29/2028	100.000	0.000	2.3000	48.94	0.066879	0.067648	0.068426	0.069213	0.070009	24.26	24.83
Barclays Bank PLC	06748EVB0	07/06/2021	06/30/2026	100.000	0.000	1.3100	32.99	0.037588	0.037834	0.038082	0.038331	0.038582	13.58	13.75
Barclays Bank PLC	06745MNN4	07/31/2023	07/29/2027	100.000	0.000	5.5800	23.41	0.155000	0.159300	0.163745	0.168313	0.173009	57.90	61.18
Barclays Bank PLC	06745P5U1	01/02/2024	12/31/2026	100.000	0.000	5.0300		0.139722	0.143197	0.146799	0.150491	0.154275	50.79	53.52
Barclays Bank PLC	06745P5V9	01/02/2024	01/02/2029	100.000	0.000	5.0500			0.140278	0.143820	0.147451	0.151174	50.99	53.75
Barclays Bank PLC	06745P5P2	01/02/2024	10/02/2025	100.000	0.000	5.3200		0.147778	0.149743	0.153726	0.157816		53.94	42.40
Barclays Bank PLC	06745P5Q0	01/02/2024	01/02/2026	100.000	0.000	5.1600			0.143333	0.147031	0.150825	0.154716	52.12	54.99
Barclays Bank PLC	06745NQN9	10/25/2023	10/23/2025	100.000	0.000	6.0300	11.06	0.167500	0.172494	0.177695	0.183052		61.89	52.85
Barclays Bank PLC	06745NQH2	10/06/2023	10/05/2028	100.000	0.000	5.9300	14.00	0.164722	0.169579	0.174607	0.179784	0.185115	61.02	64.69
Barclays Bank PLC	06745MNF1	08/02/2023	02/02/2027	100.000	0.000	5.5600	23.01	0.154444	0.158738	0.163151	0.167687	0.172348	57.67	60.92
Barclays Bank PLC	06748EUZ4	06/30/2021	06/30/2028	100.000	0.000	1.8500	47.17	0.053810	0.054308	0.054810	0.055317	0.055829	19.46	19.82
Barclays Bank PLC	06749NZG0	05/03/2023	05/01/2025	100.000	0.000	5.0600	33.66	0.144072	0.147717	0.151454			52.96	18.17

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06745NQC3	11/03/2023	11/05/2025	100.000	0.000	6.0500	9.75	0.168112	0.173197	0.178437	0.183834		62.01	55.22
Barclays Bank PLC	06745NQD1	10/31/2023	10/29/2026	100.000	0.000	5.7800	9.79	0.160556	0.165170	0.169943	0.174855	0.179908	59.21	62.68
Barclays Bank PLC	06749NZH8	05/03/2023	05/05/2026	100.000	0.000	4.7000	31.25	0.133659	0.136799	0.140014	0.143305	0.146672	49.04	51.37
Barclays Bank PLC	06745NQE9	11/03/2023	12/05/2024	100.000	0.000	6.0200	9.72	0.168117	0.173177				57.06	
Barclays Bank PLC	06749NZF2	05/03/2023	10/31/2024	100.000	0.000	4.8400	32.19	0.137644	0.140975				41.76	
Barclays Bank PLC	06741TZW0	08/15/2013	08/15/2033	100.000	VARIES	4.2320	311.66	0.080407	0.082108	0.083846	0.085620	0.087431	29.72	30.99
Barclays Bank PLC	06749NZC9	05/03/2023	05/03/2028	100.000	0.000	4.8400	32.19	0.137698	0.141030	0.144443	0.147939	0.151519	50.56	53.04
Barclays Bank PLC	06747NUS1	01/03/2020	01/03/2025	100.000	0.000	2.3200	96.52	0.069863	0.070673	0.071493			25.59	0.14
Barclays Bank PLC	06746XH71	07/27/2018	07/25/2024	100.000	0.000	3.8699	231.30	0.130180	0.132699				27.01	
Barclays Bank PLC	06749NZA3	04/28/2023	04/30/2026	100.000	0.000	4.6300	31.44	0.131622	0.134669	0.137787	0.140977	0.144240	48.31	50.57
Barclays Bank PLC	06749NZB1	04/28/2023	04/28/2028	100.000	0.000	4.7800	32.46	0.135951	0.139200	0.142527	0.145934	0.149422	49.94	52.36
Barclays Bank PLC	06745NPZ3	11/03/2023	08/05/2025	100.000	0.000	6.0400	9.73	0.167778	0.170368	0.175513	0.180813		62.00	38.51
Barclays Bank PLC	06745MMZ8	07/19/2023	08/04/2027	100.000	0.000	5.4900	24.76	0.152849	0.157045	0.161355	0.165785	0.170335	57.03	60.21
Barclays Bank PLC	06747N3J1	07/31/2019	07/31/2024	100.000	0.000	2.5801	119.98	0.079408	0.080432				16.78	
Barclays Bank PLC	06745NPW0	10/31/2023	04/30/2026	100.000	0.000	5.8900	9.98	0.163611	0.168429	0.173390	0.178496	0.183753	60.36	63.97
Barclays Bank PLC	06745NPX8	10/31/2023	10/29/2026	100.000	0.000	5.7800	9.79	0.160556	0.165170	0.169943	0.174855	0.179908	59.21	62.68
Barclays Bank PLC	06749NZ88	04/28/2023	10/30/2024	100.000	0.000	5.1200	34.79	0.145905	0.149640				44.30	
Barclays Bank PLC	06749NZ96	04/28/2023	10/30/2025	100.000	0.000	4.8500	32.95	0.138026	0.141374	0.144802	0.148313		50.71	43.93
Barclays Bank PLC	06745NQ90	10/31/2023	10/30/2025	100.000	0.000	6.0100	10.18	0.166944	0.171961	0.177129	0.182451		61.62	53.92
Barclays Bank PLC	06745NPY6	10/31/2023	10/31/2028	100.000	0.000	6.0800	10.30	0.168889	0.174023	0.179313	0.184765	0.190381	62.36	66.21
Barclays Bank PLC	06745NQ33	11/03/2023	11/05/2026	100.000	0.000	5.8100	9.36	0.161441	0.166131	0.170957	0.175923	0.181034	59.50	63.00
Barclays Bank PLC	06745NQ41	11/03/2023	11/03/2028	100.000	0.000	6.1200	9.86	0.170000	0.175202	0.180563	0.186088	0.191783	62.75	66.65
Barclays Bank PLC	06745NQ58	10/31/2023	10/31/2030	100.000	0.000	6.2800	10.64	0.174444	0.179922	0.185572	0.191398	0.197408	64.46	68.58
Barclays Bank PLC	06745NQ66	10/31/2023	10/31/2030	100.000	0.000	6.2800	10.64	0.174444	0.179922	0.185572	0.191398	0.197408	64.46	68.58
Barclays Bank PLC	06746X6A6	04/25/2018	04/25/2028	100.000	VARIES	3.6446	29.36	0.014157	0.014415	0.014677	0.014945	0.015217	5.18	5.37
Barclays Bank PLC	06744CEV9	08/31/2017	08/30/2024	100.000	0.000	2.9100	200.90	0.096132	0.097523				23.23	
Barclays Bank PLC	06749NHN5	01/31/2023	04/29/2026	100.000	0.000	5.2900	49.35	0.152804	0.156845	0.160994	0.165252	0.169623	56.24	59.26
Barclays Bank PLC	06745NQ25	11/03/2023	11/05/2025	100.000	0.000	6.0500	9.75	0.168112	0.173197	0.178437	0.183834		62.01	55.22
Barclays Bank PLC	06748E2W2	02/24/2021	07/23/2026	100.000	0.000	1.2999	37.66	0.037257	0.037499	0.037743	0.037988	0.038235	13.53	13.71
Barclays Bank PLC	06740PC38	11/29/2010	11/29/2030	100.000	VARIES	4.9296	536.89	0.118981	0.120333	0.121718	0.123137	0.124591	43.16	44.17
Barclays Bank PLC	06748E2V4	02/24/2021	02/25/2028	100.000	0.000	1.6800	48.89	0.048662	0.049071	0.049483	0.049899	0.050318	17.70	17.99
Barclays Bank PLC	06741TYX9	07/24/2013	07/24/2028	100.000	VARIES	3.9848	327.02	0.090872	0.092682	0.094529	0.096412	0.098333	33.61	34.97
Barclays Bank PLC	06749NHH1	01/31/2023	01/31/2028	100.000	0.000	5.2000	48.38	0.148200	0.152053	0.156007	0.160063	0.164224	55.22	58.13
Barclays Bank PLC	06747N2T0	07/26/2019	07/31/2024	100.000	0.000	2.9716	139.63	0.092912	0.094293				19.67	
Barclays Bank PLC	06747MQT6	05/31/2019	05/30/2024	100.000	0.000	3.0400	148.42	0.096724					14.41	
Barclays Bank PLC	06747N2S2	07/26/2019	07/31/2024	100.000	0.000	2.9716	139.64	0.092913	0.094294				19.67	
Barclays Bank PLC	06747NTV6	12/30/2019	12/26/2024	100.000	0.000	2.4100	100.64	0.073656	0.074544				26.31	
Barclays Bank PLC	06747NU77	01/03/2020	01/04/2027	100.000	0.000	2.5300	105.64	0.076747	0.077718	0.078701	0.079697	0.080705	28.15	28.87
Barclays Bank PLC	06748ED42	03/31/2021	03/30/2028	100.000	0.000	2.0000	56.32	0.058389	0.058973	0.059563	0.060159	0.060760	21.23	21.66
Barclays Bank PLC	06747MQS8	05/31/2019	05/31/2024	100.000	0.000	3.0400	148.42	0.096724					14.41	
Barclays Bank PLC	06748EU92	06/23/2021	06/22/2028	100.000	0.000	1.8700	48.07	0.054416	0.054925	0.055438	0.055956	0.056480	19.69	20.06
Barclays Bank PLC	06748EU84	06/23/2021	12/23/2026	100.000	0.000	1.5600	39.97	0.045049	0.045401	0.045755	0.046112	0.046471	16.29	16.54
Barclays Bank PLC	06747MQR0	05/31/2019	05/30/2024	100.000	0.000	3.0400	148.42	0.096723					14.41	
Barclays Bank PLC	06741UKP8	10/30/2014	10/30/2034	100.000	VARIES	3.5915	289.73	0.087054	0.087659	0.088275	0.088902	0.089540	31.52	31.97
Barclays Bank PLC	06747NTU8	12/30/2019	06/25/2025	100.000	0.000	2.5700	107.63	0.079037	0.080053	0.081083			28.65	14.11
Barclays Bank PLC	06747NUS1	12/24/2019	12/24/2026	100.000	0.000	2.7900	117.81	0.086583	0.087791	0.089016	0.090257	0.091516	31.40	32.29
Barclays Bank PLC	06744C4C2	09/15/2017	09/15/2027	100.000	VARIES	2.4839	19.36	0.008756	0.008865	0.008975	0.009087	0.009200	3.19	3.27

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06746XG31	07/23/2018	01/23/2026	100.000	VARIES	3.8703	209.87	0.108806	0.108737	0.108554	0.108276	0.107927	39.12	38.93
Barclays Bank PLC	06747QLW5	10/30/2020	10/29/2027	100.000	0.000	1.4500	46.86	0.042060	0.042365	0.042673	0.042982	0.043294	15.23	15.46
Barclays Bank PLC	06748ECG6	03/24/2021	09/24/2026	100.000	0.000	1.4700	41.40	0.042356	0.042667	0.042981	0.043297	0.043615	15.36	15.59
Barclays Bank PLC	06749N620	11/29/2022	11/28/2025	100.000	0.000	5.7400	63.63	0.168702	0.173543	0.178524	0.183648		61.93	59.30
Barclays Bank PLC	06749NXW7	03/31/2023	03/31/2026	100.000	0.000	4.8000	36.42	0.136533	0.139810	0.143166	0.146602	0.150120	50.35	52.79
Barclays Bank PLC	06748ECE1	03/24/2021	03/23/2028	100.000	0.000	1.8500	52.33	0.053807	0.054305	0.054807	0.055314	0.055826	19.56	19.92
Barclays Bank PLC	06747NCC6	09/05/2019	09/05/2024	100.000	0.000	2.3100	104.38	0.070342	0.071154				17.31	
Barclays Bank PLC	06748ESX2	06/03/2021	06/03/2036	100.000	VARIES	2.5612	63.46	0.064836	0.064210	0.063857	0.063699	0.063720	23.20	22.96
Barclays Bank PLC	06749N6H0	11/29/2022	11/29/2024	100.000	0.000	5.8600	64.98	0.172456	0.177509				57.48	
Barclays Bank PLC	06745PDL2	01/03/2024	12/31/2026	100.000	0.000	5.0600		0.140556	0.144052	0.147697	0.151434	0.155265	50.96	53.85
Barclays Bank PLC	06741UJW5	09/29/2014	09/29/2034	100.000	VARIES	3.7464	301.14	0.089343	0.090238	0.091150	0.092036	0.092938	32.49	33.14
Barclays Bank PLC	06747MQ66	05/13/2019	11/12/2026	100.000	0.000	2.3000	111.79	0.070809	0.071624	0.072447	0.073280	0.074123	25.72	26.31
Barclays Bank PLC	06741T6S1	03/28/2014	03/28/2034	100.000	VARIES	4.1532	311.27	0.083186	0.084914	0.086677	0.088477	0.090314	30.58	31.87
Barclays Bank PLC	06746X4X8	04/27/2018	07/25/2024	100.000	0.000	3.8193	239.70	0.129379	0.131850				26.84	
Barclays Bank PLC	06741T6U6	03/04/2014	03/04/2024	100.000	0.250	3.4337	392.92	0.129151					8.14	
Barclays Bank PLC	06749N6A5	11/29/2022	02/26/2026	100.000	0.000	5.7400	63.76	0.166296	0.171068	0.175978	0.181029	0.186224	61.94	65.54
Barclays Bank PLC	06749NXA5	03/22/2023	03/22/2028	100.000	0.000	4.8800	38.15	0.138863	0.142251	0.145722	0.149278	0.152920	51.28	53.81
Barclays Bank PLC	06749NXB3	04/05/2023	04/03/2026	100.000	0.000	4.9300	36.72	0.140283	0.143741	0.147284	0.150914	0.154634	51.74	54.32
Barclays Bank PLC	06744C3B5	09/29/2017	09/30/2024	100.000	0.000	3.1200	213.73	0.104366	0.105994				28.37	
Barclays Bank PLC	06741T6B8	02/28/2014	02/28/2034	100.000	VARIES	4.0797	342.28	0.097603	0.097678	0.100300	0.099672	0.102368	36.07	36.75
Barclays Bank PLC	06744CUB5	02/28/2018	02/28/2025	100.000	0.000	3.7300	241.01	0.126964	0.129332	0.131744			46.72	7.51
Barclays Bank PLC	06745NNY8	10/05/2023	10/04/2028	100.000	0.000	5.9300	14.17	0.164722	0.169579	0.174607	0.179784	0.185115	61.03	64.70
Barclays Bank PLC	06748WWZ2	12/28/2021	06/25/2027	100.000	0.000	1.8800	38.30	0.054205	0.054714	0.055229	0.055748	0.056272	19.61	19.98
Barclays Bank PLC	06745P2U4	01/02/2024	07/02/2027	100.000	0.000	4.9600			0.137778	0.141195	0.144696	0.148285	50.07	52.73
Barclays Bank PLC	06747P7G8	02/28/2020	02/26/2025	100.000	0.000	1.6100	63.55	0.047300	0.047680	0.048064			17.19	2.64
Barclays Bank PLC	06747PHJ1	04/03/2020	03/29/2024	100.000	0.000	3.5299	140.04	0.110784					9.75	
Barclays Bank PLC	06745NNU6	10/11/2023	04/10/2025	100.000	0.000	6.0500	13.44	0.168056	0.173111	0.178348			62.24	17.66
Barclays Bank PLC	06749NNU2	03/30/2023	03/30/2028	100.000	VARIES	4.9200	36.23	0.131333	0.130444	0.126556	0.126833	0.122667	46.70	44.96
Barclays Bank PLC	06748WFO1	09/22/2021	09/21/2028	100.000	0.000	1.7900	41.38	0.051524	0.051985	0.052450	0.052919	0.053393	18.72	19.06
Barclays Bank PLC	06745NNN2	11/02/2023	05/03/2027	100.000	0.000	5.9200	9.70	0.164444	0.169339	0.174351	0.179512	0.184826	60.66	64.30
Barclays Bank PLC	06747PHE2	03/31/2020	03/31/2027	100.000	0.000	3.7900	151.36	0.120063	0.122338	0.124656	0.127019	0.129426	44.05	45.74
Barclays Bank PLC	06745MKK3	06/23/2023	06/23/2025	100.000	0.000	5.6300	29.44	0.160791	0.165318	0.169971			58.77	29.24
Barclays Bank PLC	06749NX31	03/21/2023	03/20/2025	100.000	0.000	5.2600	41.30	0.149932	0.153876	0.157923			55.49	12.48
Barclays Bank PLC	06744CD65	10/25/2017	10/24/2024	100.000	0.000	3.2400	219.90	0.109132	0.110900				32.29	
Barclays Bank PLC	06748XZV6	11/09/2022	11/07/2025	100.000	0.000	6.1500	71.89	0.181441	0.187020	0.192771	0.198699		66.93	60.05
Barclays Bank PLC	06748WX40	01/03/2022	01/04/2027	100.000	0.000	1.8700	37.82	0.053417	0.053917	0.054421	0.054930	0.055443	19.50	19.86
Barclays Bank PLC	06744CD73	10/25/2017	10/24/2024	100.000	0.000	3.2400	219.90	0.109132	0.110900				32.29	
Barclays Bank PLC	06748WFR9	09/22/2021	03/22/2027	100.000	0.000	1.5300	35.29	0.043815	0.044151	0.044488	0.044829	0.045172	15.90	16.14
Barclays Bank PLC	06747PHD4	03/31/2020	03/31/2026	100.000	0.000	3.8100	152.21	0.120778	0.123079	0.125424	0.127813	0.130248	44.32	46.02
Barclays Bank PLC	06747P7E3	02/28/2020	08/26/2025	100.000	0.000	1.6900	66.80	0.049788	0.050209	0.050633	0.051061		18.11	11.98
Barclays Bank PLC	06745P2T7	01/02/2024	10/02/2026	100.000	0.000	5.0100		0.139167	0.140910	0.144440	0.148058	0.151767	50.74	53.30
Barclays Bank PLC	06749NWP3	03/22/2023	06/21/2024	100.000	0.000	4.7700	37.30	0.137260					23.33	
Barclays Bank PLC	06748WX32	12/28/2021	12/28/2028	100.000	0.000	2.0600	42.02	0.059616	0.060231	0.060851	0.061478	0.062111	21.58	22.02
Barclays Bank PLC	06744CTR2	02/26/2018	02/21/2025	100.000	0.000	3.3199	212.35	0.110480	0.112314	0.114178			40.58	5.71
Barclays Bank PLC	06749NNM0	04/06/2023	04/08/2025	100.000	0.000	5.1100	37.93	0.145612	0.149333	0.153148			53.72	14.86
Barclays Bank PLC	06745W7A2	08/31/2023	08/28/2026	100.000	4.010	5.6300	20.44	0.169333	0.172944	0.171722	0.176389	0.175222	62.01	63.44
Barclays Bank PLC	06741VLW0	03/31/2017	03/28/2024	100.000	0.000	3.2600	244.08	0.111716					9.72	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06747NAQ7	08/30/2019	08/30/2024	100.000	0.000	2.2798	103.31	0.069339	0.070125				16.71	
Barclays Bank PLC	06746X3V3	04/30/2018	04/30/2025	100.000	0.000	3.8700	242.78	0.132729	0.135297	0.137915			48.56	16.41
Barclays Bank PLC	06747NB45	08/30/2019	08/30/2024	100.000	0.000	2.2800	103.32	0.069347	0.070133				16.72	
Barclays Bank PLC	06744CTM3	03/05/2018	03/05/2025	100.000	VARIES	3.7200	216.42	0.103541	0.103472	0.103391			37.24	6.62
Barclays Bank PLC	06749NWA6	03/10/2023	03/12/2026	100.000	0.000	5.8900	48.15	0.168485	0.173446	0.178554	0.183813	0.189226	62.65	66.39
Barclays Bank PLC	06745NMY9	10/25/2023	04/25/2029	100.000	0.000	6.2600	11.48	0.173889	0.179332	0.184945	0.190733	0.196703	64.31	68.40
Barclays Bank PLC	06744CTC5	02/14/2018	02/12/2025	100.000	0.000	3.7700	245.66	0.128576	0.130999	0.133468			47.40	5.47
Barclays Bank PLC	06749NA22	11/21/2022	11/20/2025	100.000	0.000	5.8500	66.25	0.172118	0.177153	0.182334	0.187668		63.29	59.12
Barclays Bank PLC	06745NMZ6	10/25/2023	04/25/2028	100.000	0.000	6.1400	11.26	0.170556	0.175792	0.181188	0.186751	0.192484	63.04	66.97
Barclays Bank PLC	06747T259	07/06/2021	07/06/2028	100.000	0.000	1.7400	44.01	0.050037	0.050473	0.050912	0.051355	0.051802	18.24	18.56
Barclays Bank PLC	06747NAD6	08/30/2019	08/28/2024	100.000	0.000	2.2800	103.31	0.069336	0.070127				16.58	
Barclays Bank PLC	06745MJR0	06/22/2023	06/22/2026	100.000	0.000	5.2900	27.81	0.150831	0.154821	0.158916	0.163119	0.167433	55.09	58.04
Barclays Bank PLC	06748WF65	10/05/2021	09/30/2026	100.000	0.000	1.4900	33.80	0.042626	0.042944	0.043264	0.043586	0.043911	15.46	15.69
Barclays Bank PLC	06745NMQ6	10/31/2023	10/29/2027	100.000	0.000	6.0700	10.29	0.168611	0.173700	0.178972	0.184404	0.190000	62.26	66.09
Barclays Bank PLC	06748WF57	09/30/2021	09/29/2028	100.000	0.000	1.9200	44.00	0.055408	0.055940	0.056477	0.057019	0.057566	20.14	20.53
Barclays Bank PLC	06741TWH6	06/17/2013	06/17/2033	100.000	VARIES	3.6856	276.51	0.073938	0.075300	0.076688	0.078101	0.079540	26.90	27.90
Barclays Bank PLC	06747NAC8	08/30/2019	08/28/2024	100.000	0.000	2.2800	103.31	0.069336	0.070126				16.57	
Barclays Bank PLC	06749NW24	03/29/2023	03/29/2028	100.000	0.000	4.7600	36.25	0.135369	0.138591	0.141889	0.145266	0.148724	49.91	52.32
Barclays Bank PLC	06749NW32	03/29/2023	03/29/2027	100.000	0.000	4.7800	36.41	0.135951	0.139200	0.142527	0.145934	0.149422	50.13	52.56
Barclays Bank PLC	06749NVR0	03/22/2023	03/20/2025	100.000	0.000	4.9100	38.39	0.139700	0.143130	0.146644			51.61	11.58
Barclays Bank PLC	06749NEP3	01/31/2023	01/31/2030	100.000	0.000	5.0700	47.15	0.144403	0.148064	0.151818	0.155666	0.159612	53.76	56.52
Barclays Bank PLC	06745MA21	05/24/2023	05/24/2028	100.000	0.000	5.0600	30.63	0.144112	0.147758	0.151496	0.155329	0.159259	52.81	55.52
Barclays Bank PLC	06740PYE0	12/30/2010	12/30/2030	100.000	VARIES	5.6003	623.92	0.147132	0.148103	0.149101	0.150127	0.151182	53.14	53.86
Barclays Bank PLC	06747PP52	04/22/2020	04/22/2027	100.000	0.000	2.4000	92.09	0.072472	0.073342	0.074222	0.075113	0.076014	26.37	27.00
Barclays Bank PLC	06749NMX7	03/03/2023	03/05/2026	100.000	0.000	5.7600	48.23	0.164661	0.169403	0.174282	0.179301	0.184465	61.25	64.83
Barclays Bank PLC	06745MB72	05/31/2023	03/02/2026	100.000	0.000	5.2100	30.77	0.146649	0.150469	0.154389	0.158411	0.162537	54.40	57.27
Barclays Bank PLC	06749NMY5	03/03/2023	03/02/2028	100.000	0.000	5.6100	46.96	0.160180	0.164673	0.169292	0.174041	0.178923	59.56	62.95
Barclays Bank PLC	06748XP28	09/01/2022	09/03/2026	100.000	0.000	5.0300	68.56	0.146880	0.150574	0.154361	0.158243	0.162223	54.42	57.20
Barclays Bank PLC	06747NZE4	01/31/2020	01/29/2025	100.000	0.000	1.9400	78.61	0.057653	0.058212	0.058777			21.03	1.65
Barclays Bank PLC	06747NZE7	01/31/2020	07/29/2025	100.000	0.000	2.0100	81.55	0.059878	0.060480	0.061088	0.061702		21.85	12.82
Barclays Bank PLC	06745NE44	10/03/2023	07/06/2026	100.000	0.000	5.9625	14.58	0.165625	0.168176	0.173190	0.178353	0.183670	61.41	65.11
Barclays Bank PLC	06745NE51	10/03/2023	04/05/2027	100.000	0.000	5.9500	14.55	0.165332	0.170251	0.175316	0.180532	0.185902	61.26	64.96
Barclays Bank PLC	06745MB23	05/24/2023	05/24/2027	100.000	0.000	5.3300	32.27	0.152001	0.156052	0.160211	0.164480	0.168864	55.75	58.76
Barclays Bank PLC	06745MAK4	05/31/2023	05/30/2028	100.000	0.000	5.2800	31.07	0.150539	0.154513	0.158592	0.162779	0.167076	55.16	58.11
Barclays Bank PLC	06749NMR0	02/28/2023	02/27/2025	100.000	0.000	6.0100	51.20	0.171933	0.177100	0.182422			64.13	10.22
Barclays Bank PLC	06745MAL2	05/31/2023	02/28/2025	100.000	0.000	5.6500	33.38	0.159112	0.163607	0.168229			59.21	9.59
Barclays Bank PLC	06745MAM0	06/05/2023	03/06/2025	100.000	0.000	5.5400	31.95	0.156044	0.160366	0.164808			57.96	10.71
Barclays Bank PLC	06745MAN8	05/04/2023	05/06/2025	100.000	0.000	5.1900	34.38	0.147950	0.151790	0.155729			54.38	19.47
Barclays Bank PLC	06744CJZ5	11/30/2017	11/29/2024	100.000	0.000	3.1200	207.36	0.104348	0.105976				34.52	
Barclays Bank PLC	06745NDQ6	08/31/2023	08/31/2026	100.000	5.750	5.6300	16.76	0.155500	0.157111	0.155556	0.163500	0.163889	56.38	58.44
Barclays Bank PLC	06741RQG8	04/18/2013	04/18/2030	100.000	VARIES	3.0513	339.74	0.089900	0.089788	0.089675	0.089560	0.089443	32.33	32.25
Barclays Bank PLC	06748D527	02/17/2023	03/04/2026	100.000	0.000	5.5200	48.76	0.157976	0.162336	0.166817	0.171421	0.176152	58.69	61.97
Barclays Bank PLC	06745NDH6	09/20/2023	10/05/2027	100.000	0.000	5.8500	16.45	0.162896	0.167661	0.172565	0.177612	0.182808	60.33	63.91
Barclays Bank PLC	06744CJQ5	11/27/2017	11/21/2024	100.000	0.000	3.1199	207.68	0.104302	0.105929				33.67	
Barclays Bank PLC	06747MM85	06/28/2019	06/28/2024	100.000	0.000	3.0400	145.71	0.096725					17.12	
Barclays Bank PLC	06747NHX5	10/02/2019	10/02/2024	100.000	0.000	2.3500	104.34	0.071672	0.072514				19.57	
Barclays Bank PLC	06747B506	06/05/2019	06/04/2025	100.000	0.000	3.2000	156.24	0.102530	0.104170	0.105837			37.30	16.19

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06747NHT4	10/02/2019	10/02/2024	100.000	0.000	2.3500	104.34	0.071672	0.072514				19.57	
Barclays Bank PLC	06747PNU9	04/30/2020	04/30/2025	100.000	0.000	2.2800	86.76	0.068564	0.069345	0.070136			24.92	8.35
Barclays Bank PLC	06749NMB5	02/28/2023	02/26/2026	100.000	0.000	5.6000	47.67	0.159863	0.164339	0.168940	0.173671	0.178533	59.49	62.87
Barclays Bank PLC	06747MVL7	05/29/2019	05/29/2029	100.000	VARIES	3.3999	154.02	0.091428	0.091359	0.091382	0.091483	0.091657	32.90	32.92
Barclays Bank PLC	06747PNV7	05/05/2020	04/30/2024	100.000	0.000	2.1000	79.37	0.062739					7.47	
Barclays Bank PLC	06745MA65	05/31/2023	11/28/2025	100.000	0.000	5.3200	31.31	0.151665	0.155699	0.159841	0.164093		55.60	53.03
Barclays Bank PLC	06745MA73	05/31/2023	05/29/2026	100.000	0.000	5.1400	30.24	0.146427	0.150190	0.154050	0.158009	0.162070	53.63	56.43
Barclays Bank PLC	06747QA56	07/29/2020	07/29/2027	100.000	0.000	1.8100	63.61	0.053070	0.053550	0.054035	0.054524	0.055018	19.34	19.69
Barclays Bank PLC	06747QA49	07/29/2020	07/29/2025	100.000	0.000	1.4600	51.05	0.042365	0.042674	0.042985	0.043299		15.40	9.00
Barclays Bank PLC	06748WLY7	10/27/2021	10/26/2028	100.000	0.000	2.2700	50.40	0.065963	0.066712	0.067469	0.068235	0.069009	23.98	24.53
Barclays Bank PLC	06748WLZ4	10/27/2021	04/29/2027	100.000	0.000	1.9100	42.28	0.055117	0.055643	0.056175	0.056711	0.057253	20.00	20.39
Barclays Bank PLC	06747H636	06/03/2020	06/03/2027	100.000	0.000	2.1700	80.29	0.065008	0.065713	0.066426	0.067147	0.067875	23.57	24.08
Barclays Bank PLC	06747NHF4	10/03/2019	10/05/2026	100.000	0.000	2.4700	109.84	0.075700	0.076635	0.077582	0.078540	0.079510	27.58	28.27
Barclays Bank PLC	06745NU95	11/03/2023	11/03/2026	100.000	0.000	5.8100	9.36	0.161389	0.166077	0.170902	0.175866	0.180975	59.50	63.00
Barclays Bank PLC	06747G331	04/22/2020	05/05/2027	100.000	0.000	2.3999	92.09	0.072533	0.073403	0.074284	0.075175	0.076078	26.37	27.00
Barclays Bank PLC	06745NCP9	08/30/2023	09/11/2024	100.000	0.000	6.0300	20.30	0.167809	0.172868				42.86	
Barclays Bank PLC	06749NLT7	02/28/2023	02/26/2026	100.000	0.000	5.7200	48.71	0.163383	0.168055	0.172862	0.177806	0.182891	60.84	64.37
Barclays Bank PLC	06748XP70	08/30/2022	02/28/2025	100.000	0.000	4.8900	66.75	0.142519	0.146004	0.149573			52.80	8.53
Barclays Bank PLC	06747PNC9	04/24/2020	04/26/2027	100.000	0.000	2.3700	90.75	0.071501	0.072349	0.073206	0.074073	0.074951	26.00	26.62
Barclays Bank PLC	06749NLL4	03/02/2023	09/02/2025	100.000	0.000	5.8900	49.43	0.168429	0.173390	0.178496	0.183753		62.73	43.96
Barclays Bank PLC	06749NLM2	03/02/2023	09/02/2026	100.000	0.000	5.8400	49.07	0.166959	0.171834	0.176852	0.182016	0.187331	62.16	65.84
Barclays Bank PLC	06747B449	07/03/2019	07/06/2026	100.000	0.000	3.2200	154.39	0.101662	0.103298	0.104961	0.106651	0.108368	37.47	38.69
Barclays Bank PLC	06745NTG1	10/30/2023	10/30/2028	100.000	7.500	6.2000	10.18	0.171500	0.167500	0.168111	0.166833	0.165500	60.87	59.80
Barclays Bank PLC	06747QQA8	11/30/2020	11/30/2027	100.000	0.000	1.4300	44.96	0.041457	0.041754	0.042052	0.042353	0.042656	15.00	15.21
Barclays Bank PLC	06747NXT6	02/05/2020	02/05/2025	100.000	0.000	1.9400	78.33	0.057657	0.058216	0.058781			21.02	2.00
Barclays Bank PLC	06747NXS8	01/31/2020	01/31/2024	100.000	0.000	1.8800	76.10	0.055757					1.62	
Barclays Bank PLC	06747NGL2	09/18/2019	09/18/2024	100.000	0.000	2.5500	114.74	0.078389	0.079388				20.33	
Barclays Bank PLC	06748EGK3	05/05/2021	05/05/2026	100.000	0.000	1.3500	36.38	0.038783	0.039045	0.039308	0.039573	0.039841	14.04	14.23
Barclays Bank PLC	06741W3X6	04/18/2023	04/17/2025	100.000	0.000	5.1200	36.25	0.145843	0.149576	0.153406			53.74	16.26
Barclays Bank PLC	06747PN39	04/22/2020	04/22/2027	100.000	0.000	2.4000	92.09	0.072472	0.073342	0.074222	0.075113	0.076014	26.37	27.00
Barclays Bank PLC	06748EGJ6	04/30/2021	04/28/2028	100.000	0.000	1.9100	52.07	0.055632	0.056163	0.056699	0.057241	0.057787	20.19	20.58
Barclays Bank PLC	06747NXQ2	01/31/2020	01/29/2027	100.000	0.000	2.1400	87.02	0.064039	0.064724	0.065416	0.066116	0.066824	23.39	23.89
Barclays Bank PLC	06745MPU6	08/03/2023	08/05/2026	100.000	0.000	5.4700	22.49	0.151991	0.156148	0.160418	0.164806	0.169313	56.70	59.84
Barclays Bank PLC	06745MPV4	08/03/2023	08/05/2025	100.000	0.000	5.8300	23.98	0.161997	0.166719	0.171579	0.176580		60.57	37.62
Barclays Bank PLC	06745MPW2	07/31/2023	07/31/2025	100.000	0.000	5.8100	24.37	0.161389	0.166077	0.170902	0.175866		60.38	36.61
Barclays Bank PLC	06747NGU7	10/03/2019	10/03/2024	100.000	0.000	2.2800	101.03	0.069345	0.070135				19.00	
Barclays Bank PLC	06745MQ92	07/19/2023	10/17/2024	100.000	0.000	5.8300	26.41	0.164252	0.169040				47.84	
Barclays Bank PLC	06745MPQ5	08/03/2023	05/05/2025	100.000	0.000	5.8500	24.19	0.164929	0.169754	0.174719			60.79	21.67
Barclays Bank PLC	06745MPR3	08/03/2023	08/05/2025	100.000	0.000	5.8300	23.98	0.161997	0.166719	0.171579	0.176580		60.57	37.62
Barclays Bank PLC	06745MQ43	07/11/2023	07/11/2024	100.000	0.000	5.9600	28.14	0.165556	0.170489				32.34	
Barclays Bank PLC	06745MPS1	08/03/2023	02/05/2026	100.000	0.000	5.6400	23.19	0.156716	0.161135	0.165679	0.170351	0.175155	58.52	61.87
Barclays Bank PLC	06745MPT9	08/03/2023	08/03/2028	100.000	0.000	5.5200	22.69	0.153333	0.157565	0.161914	0.166383	0.170975	57.23	60.43
Barclays Bank PLC	06745MPM4	07/31/2023	07/31/2028	100.000	0.000	5.4700	22.94	0.151944	0.156100	0.160369	0.164756	0.169262	56.72	59.87
Barclays Bank PLC	06749NKR2	02/23/2023	02/23/2028	100.000	0.000	5.4900	47.51	0.156686	0.160987	0.165406	0.169947	0.174612	58.30	61.54
Barclays Bank PLC	06748XNW7	08/24/2022	02/23/2024	100.000	0.000	4.5900	63.37	0.133403					6.94	
Barclays Bank PLC	06749NKS0	02/23/2023	02/22/2027	100.000	0.000	5.8300	50.48	0.166639	0.171496	0.176496	0.181640	0.186935	62.14	65.81
Barclays Bank PLC	06745MPJ1	07/31/2023	07/31/2025	100.000	0.000	5.8100	24.37	0.161389	0.166077	0.170902	0.175866		60.38	36.61

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Barclays Bank PLC	06744CYW5	03/09/2018	03/09/2028	100.000	VARIES	3.4394	25.14	0.012232	0.012442	0.012656	0.012874	0.013095	4.49	4.64
Barclays Bank PLC	06745MPL6	07/31/2023	07/30/2026	100.000	0.000	5.4500	22.86	0.151389	0.155514	0.159752	0.164105	0.168577	56.51	59.63
Barclays Bank PLC	06745MPK8	07/31/2023	01/29/2026	100.000	0.000	5.6300	23.61	0.156389	0.160767	0.165292	0.169945	0.174729	58.44	61.78
Barclays Bank PLC	06748WKK8	11/03/2021	11/03/2026	100.000	0.000	1.9400	42.62	0.056011	0.056554	0.057103	0.057657	0.058216	20.33	20.72
Barclays Bank PLC	06747C686	09/05/2019	09/03/2026	100.000	0.000	2.5000	113.38	0.076689	0.077648	0.078619	0.079601	0.080596	28.01	28.71
Barclays Bank PLC	06748XNM9	09/06/2022	09/05/2024	100.000	0.000	4.9600	66.86	0.144677	0.148265				35.95	
Barclays Bank PLC	06748WKJ1	10/29/2021	10/31/2028	100.000	0.000	2.2700	50.27	0.065971	0.066720	0.067477	0.068243	0.069018	23.98	24.52
Barclays Bank PLC	06747PM97	04/08/2020	04/08/2027	100.000	0.000	3.7900	150.40	0.120062	0.122338	0.124656	0.127018	0.129425	44.01	45.70
Barclays Bank PLC	06741VQQ8	04/28/2017	04/25/2024	100.000	0.000	3.0900	227.17	0.104739					11.94	
Barclays Bank PLC	06740PVH6	10/20/2010	10/20/2025	100.000	VARIES	4.6203	611.18	0.129088	0.128908	0.128723	0.128535		46.41	37.17
Barclays Bank PLC	06745NSB3	10/26/2023	10/28/2025	100.000	0.000	6.1200	11.05	0.170058	0.175262	0.180625	0.186152		62.82	54.64
Barclays Bank PLC	06744C7B1	10/27/2017	10/24/2024	100.000	0.000	3.2400	219.68	0.109112	0.110879				32.29	
Barclays Bank PLC	06747N5K6	08/05/2019	07/31/2024	100.000	0.000	2.5814	119.64	0.079425	0.080450				16.78	
Barclays Bank PLC	06747N5J9	07/31/2019	07/31/2025	100.000	0.000	2.4500	113.64	0.075020	0.075939	0.076869	0.077811		27.45	16.24
Barclays Bank PLC	06747PLM9	04/20/2020	04/21/2025	100.000	0.000	2.2700	87.05	0.068243	0.069017	0.069801			24.82	7.68
Barclays Bank PLC	06749NJW3	02/15/2023	02/14/2030	100.000	0.000	5.4500	48.40	0.155491	0.159728	0.164081	0.168552	0.173145	57.92	61.12
Barclays Bank PLC	06747PLN7	04/17/2020	04/18/2024	100.000	0.000	2.1600	82.88	0.064691					6.92	
Barclays Bank PLC	06748XN80	08/17/2022	08/14/2025	100.000	0.000	4.6700	65.45	0.135799	0.138970	0.142215	0.145536		50.34	32.31
Barclays Bank PLC	06747NWE0	01/02/2020	01/02/2025	100.000	0.000	2.4000	100.06	0.072472	0.073342	0.074222			26.56	
Barclays Bank PLC	06744CY70	03/29/2018	09/26/2024	100.000	0.000	3.6400	230.73	0.123261	0.125505				33.07	
Barclays Bank PLC	06748XN31	09/06/2022	09/05/2024	100.000	0.000	4.9600	66.86	0.144677	0.148265				35.95	
Barclays Bank PLC	06745NRP3	10/13/2023	10/15/2025	100.000	0.000	5.9500	12.90	0.165332	0.170251	0.175316	0.180532		61.16	50.73
Barclays Bank PLC	06748XN23	09/06/2022	09/03/2027	100.000	0.000	5.0800	68.51	0.148309	0.152076	0.155939	0.159900	0.163961	54.97	57.80
Barclays Bank PLC	06747RAA3	04/16/2021	04/14/2028	100.000	0.000	1.8600	51.43	0.054109	0.054612	0.055120	0.055632	0.056150	19.65	20.01
Barclays Bank PLC	06747D882	11/05/2019	11/04/2026	100.000	0.000	2.7100	118.38	0.083829	0.084965	0.086116	0.087283	0.088466	30.51	31.35
Barclays Bank PLC	06747MCG8	02/28/2019	02/29/2024	100.000	0.000	3.6879	193.59	0.120766					7.00	
Barclays Bank PLC	06747C546	09/06/2019	08/29/2024	100.000	0.000	2.3000	103.84	0.069976	0.070781				16.80	
Barclays Bank PLC	06740PV29	12/30/2010	12/30/2030	100.000	VARIES	5.2624	617.17	0.140336	0.140961	0.141602	0.142260	0.142936	50.63	51.10
Barclays Bank PLC	06745NAP3	08/23/2023	09/05/2024	100.000	0.000	5.9700	21.26	0.166163	0.171123				41.44	
Barclays Bank PLC	06745P6J5	01/02/2024	07/02/2026	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	51.50	54.31
Barclays Bank PLC	06744CGN6	10/31/2017	10/31/2024	100.000	0.000	3.2400	219.35	0.109142	0.110910				32.95	
Barclays Bank PLC	06748F829	02/15/2023	02/13/2026	100.000	0.000	5.3900	47.86	0.153712	0.157855	0.162109	0.166478	0.170965	57.24	60.37
Barclays Bank PLC	06747NEP5	09/27/2019	09/25/2024	100.000	0.000	2.4600	109.83	0.075343	0.076270				20.06	
Barclays Bank PLC	06748F845	02/15/2023	02/18/2026	100.000	0.000	5.4100	48.05	0.154412	0.158589	0.162879	0.167285	0.171810	57.47	60.62
Barclays Bank PLC	06744CGK1	08/25/2017	08/22/2024	100.000	0.000	2.9600	205.15	0.098049	0.099500				22.91	
Barclays Bank PLC	06747NVN1	12/11/2019	12/11/2029	100.000	VARIES	2.4256	15.31	0.010231	0.010355	0.010480	0.010607	0.010736	3.71	3.80
Barclays Bank PLC	06748E4K6	02/26/2021	02/28/2028	100.000	0.000	1.7600	51.17	0.051083	0.051532	0.051986	0.052443	0.052905	18.58	18.91
Barclays Bank PLC	06747NEN0	09/27/2019	03/25/2025	100.000	0.000	2.5300	113.10	0.077702	0.078685	0.079680			28.34	6.69
BellSouth	079867AS6	12/13/1995	12/15/2095	25.235	VARIES	6.8500	1253.64	0.184766	0.184767	0.184769	0.184770	0.184772	66.52	66.52
Bureau County, SD #205	121133CL4	10/10/2013	12/01/2029	100.148	VARIES	5.8866	603.93	0.163627	0.163619	0.163611	0.163603	0.163595	58.90	58.90
CITIGROUP	17332MSM7	08/30/2024	03/04/2026	100.000	0.000	4.9000			0.136111	0.136185	0.139522	0.142940	16.48	50.42
CANADIAN IMPERIAL BANK	13608J354	02/01/2024	01/28/2028	100.000	0.000	4.8000			0.133333	0.136480	0.139756	0.143110	44.48	50.74
CANADIAN IMPERIAL BANK	13607XSS7	08/05/2024	08/05/2026	100.000	VARIES	4.8907			0.135018	0.134552	0.134703	0.134859	19.71	48.48
CANADIAN IMPERIAL BANK	13607XNE3	10/05/2023	10/05/2028	100.000	VARIES	6.4400	0.79	0.009137	0.009109	0.009080	0.009051	0.009020	3.28	3.26
CANADIAN IMPERIAL BANK	13607XNR4	10/31/2023	10/30/2026	100.000	VARIES	6.4500	0.41	0.006799	0.006399	0.005988	0.006181	0.006381	2.33	2.21
CANADIAN IMPERIAL BANK	13607Y139	11/22/2023	11/20/2026	100.000	0.000	5.6200	6.09	0.156111	0.160449	0.164958	0.169593	0.174359	57.34	60.60
CANADIAN IMPERIAL BANK	13608P665	04/04/2024	03/31/2028	100.000	0.000	4.8800			0.135556	0.138790	0.142176	0.145645	36.49	51.20

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CANADIAN IMPERIAL BANK	13608P814	04/18/2024	04/28/2028	100.000	0.000	5.2200		0.145000	0.145210	0.149000	0.152889	0.156880	36.97	54.84
CANADIAN IMPERIAL BANK OF COMMERCE	13608J446	12/29/2023	12/18/2026	100.000	0.000	5.1900	0.29	0.144167	0.147679	0.151511	0.155443	0.159477	52.63	55.36
CANADIAN IMPERIAL BANK OF COMMERCE	13607XPC5	01/02/2024	01/02/2030	100.000	0.000	4.8000			0.133333	0.136533	0.139810	0.143166	48.44	50.93
CANUTILLO TEX INDPT SCH	138735YN9	07/29/2020	02/15/2030	81.977	0.000	2.0930	60.56	0.050780	0.051311	0.051848	0.052391	0.052939	18.52	18.91
CANUTILLO TEX INDPT SCH	138735YL3	07/29/2020	02/15/2028	86.749	0.000	1.8930	57.79	0.048310	0.048767	0.049229	0.049695	0.050165	17.60	17.93
CANUTILLO TEX INDPT SCH	138735YK5	07/29/2020	02/15/2027	89.327	0.000	1.7320	54.32	0.045294	0.045686	0.046082	0.046481	0.046883	16.48	16.77
CANUTILLO TEX INDPT SCH	138735YM1	07/29/2020	02/15/2029	84.413	0.000	1.9930	59.29	0.049640	0.050134	0.050634	0.051138	0.051648	18.09	18.46
CAREY OHIO EXMP VLG SCH	141771BW4	03/04/2020	11/01/2036	57.028	0.000	3.3998	78.53	0.060928	0.061964	0.063018	0.064089	0.065178	22.25	23.01
CAREY OHIO EXMP VLG SCH	141771BU8	03/04/2020	11/01/2034	61.032	0.000	3.2998	82.58	0.063949	0.065004	0.066076	0.067167	0.068275	23.34	24.12
CAREY OHIO EXMP VLG SCH	141771BV6	03/04/2020	11/01/2035	59.439	0.000	3.3499	80.58	0.062459	0.063505	0.064568	0.065650	0.066749	22.80	23.57
CAREY OHIO EXMP VLG SCH	141771BT1	03/04/2020	11/01/2033	64.382	0.000	3.2499	84.53	0.065397	0.066459	0.067539	0.068637	0.069752	23.86	24.64
CAREY OHIO EXMP VLG SCH	141771BR5	03/04/2020	11/01/2031	69.862	0.000	3.0999	87.27	0.067324	0.068367	0.069427	0.070503	0.071596	24.55	25.32
CAREY OHIO EXMP VLG SCH	141771BS3	03/04/2020	11/01/2032	67.325	0.000	3.1499	85.53	0.066044	0.067084	0.068140	0.069213	0.070303	24.09	24.85
CBIZ, Inc.	124805AA0	05/30/2006	06/01/2026	100.000	VARIABLE	8.9994	2922.39	0.819460	0.851113	0.884189	0.918754	0.954671	302.64	326.64
CBIZ, Inc.	124805AB8	05/30/2006	06/01/2026	100.000	VARIABLE	8.9994	2922.39	0.819460	0.851113	0.884189	0.918754	0.954671	302.64	326.64
CHINA SPRING TEX INDPT S	169412RQ8	07/22/2020	08/15/2034	68.731	0.000	2.6840	66.07	0.055604	0.056350	0.057107	0.057873	0.058650	20.36	20.91
CHINA SPRING TEX INDPT S	169412RP0	07/22/2020	08/15/2033	71.045	0.000	2.6339	66.97	0.056319	0.057061	0.057813	0.058574	0.059345	20.61	21.16
CITIGROUP	17331UZJ9	07/08/2024	07/06/2029	100.000	0.000	5.1500				0.143056	0.146698	0.150476	24.75	53.45
CITIGROUP	17331UHU4	06/04/2024	03/04/2027	100.000	0.000	5.0600			0.140556	0.142334	0.145935	0.149627	29.30	52.74
CITIGROUP	17332MKX1	08/05/2024	08/02/2028	100.000	0.000	4.7340				0.131500	0.134561	0.137746	19.20	48.82
CITIGROUP	17331UYZ4	06/28/2024	06/28/2029	100.000	0.000	4.9980			0.138833	0.142303	0.145859	0.149504	25.42	51.89
CITIGROUP	17291LMW2	03/28/2024	03/28/2031	100.000	0.000	5.0800			0.141111	0.144695	0.148371	0.152139	38.86	53.44
CITIGROUP	17331U7F8	08/05/2024	11/05/2026	100.000	0.000	4.9000			0.136111	0.137778	0.141154	0.144612	19.97	50.59
CITIGROUP	17290ADM9	06/28/2024	06/28/2034	100.000	0.000	5.2300			0.145278	0.149077	0.152975	0.156975	26.60	54.39
CITIGROUP	17331U7H4	08/05/2024	08/03/2029	100.000	0.000	4.7830				0.132861	0.136003	0.139256	19.40	49.34
CITIGROUP	17331UYN1	06/28/2024	06/28/2029	100.000	0.000	4.9980			0.138833	0.142303	0.145859	0.149504	25.42	51.89
CITIGROUP	17333ABD0	09/11/2024	09/10/2027	100.000	0.000	4.5290				0.125806	0.128639	0.131552	13.84	46.44
CITIGROUP	17331UXQ5	06/28/2024	06/28/2029	100.000	0.000	4.9980			0.138833	0.142303	0.145859	0.149504	25.42	51.89
CITIGROUP	17331UH42	06/27/2024	06/28/2029	100.000	0.000	4.6170			0.128250	0.131227	0.134256	0.137356	23.61	47.81
CITIGROUP	17331UXT9	06/12/2024	07/10/2025	100.000	0.000	5.9600			0.165556	0.166323	0.171279		33.08	32.33
CITIGROUP	17331UH34	06/24/2024	06/24/2026	100.000	0.000	5.2300			0.145278	0.149077	0.152975	0.156975	27.19	54.42
CITIGROUP	17331UG66	08/05/2024	08/05/2027	100.000	0.000	4.9000				0.136111	0.139446	0.142862	19.87	50.59
CITIGROUP	17331UXW2	07/03/2024	07/03/2029	100.000	0.000	5.0270				0.139639	0.143149	0.146747	24.86	52.17
CITIGROUP	17290AAP5	07/18/2024	07/18/2039	100.000	0.000	5.5600				0.154444	0.158738	0.163151	25.17	57.79
CITIGROUP	17290AB33	04/17/2024	04/17/2034	100.000	0.000	5.5500			0.154167	0.158445	0.162842	0.167360	39.47	58.49
CITIGROUP	17331UKL1	05/29/2024	05/29/2029	100.000	0.000	5.1200			0.142222	0.145863	0.149597	0.153427	30.27	53.42
CITIGROUP	17290AAQ3	04/19/2024	04/19/2039	40.280	0.000	6.1600			0.068924	0.071046	0.073235	0.075490	17.52	26.29
CITIGROUP	17291TT99	01/31/2024	01/31/2029	100.000	0.000	4.3300			0.120278	0.122882	0.125542	0.128260	40.21	45.53
CITIGROUP	17332MNR1	08/30/2024	09/02/2031	100.000	0.000	4.3040			0.119556	0.119584	0.122158	0.124786	14.47	44.13
CITIGROUP	17332MMW1	07/30/2024	09/05/2025	100.000	0.000	5.6500			0.156944	0.157807	0.162265		23.80	39.31
CITIGROUP	17332MNN9	09/05/2024	09/02/2027	100.000	0.000	4.5290				0.125806	0.128607	0.131519	14.59	46.47
CITIGROUP	17331UK48	07/02/2024	06/30/2028	100.000	0.000	5.0700			0.140833	0.144364	0.148023	0.151776	25.21	52.64
CITIGROUP	17332MMV3	07/31/2024	07/29/2027	100.000	0.000	5.0000				0.138889	0.142342	0.145900	20.97	51.69
CITIGROUP	17291LKV6	04/02/2024	10/02/2025	100.000	0.000	5.2300			0.145278	0.149077	0.152975		39.42	41.10
CITIGROUP	17291LLB6	03/18/2024	09/18/2025	100.000	0.000	5.2200			0.145000	0.148784	0.152668		41.42	38.94
CITIGROUP	17332MNA8	08/30/2024	09/02/2031	100.000	0.000	4.3040			0.119556	0.119584	0.122158	0.124786	14.47	44.13
CITIGROUP	17331UKA4	05/31/2024	12/03/2026	100.000	0.000	5.2600		0.146111	0.146175	0.150020	0.153965	0.158014	30.95	54.94

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP	17290ABQ2	04/03/2024	04/03/2034	100.000	0.000	5.7000			0.158333	0.162846	0.167487	0.172260	42.83	60.29
CITIGROUP	17331UJ37	05/31/2024	06/04/2027	100.000	0.000	5.2200		0.145000	0.145084	0.148871	0.152756	0.156743	30.71	54.51
CITIGROUP	17290ACS7	04/18/2024	04/18/2034	100.000	0.000	5.7600			0.160000	0.164608	0.169349	0.174226	40.82	60.81
CITIGROUP	17290ABG4	04/29/2024	04/29/2034	100.000	0.000	6.1600			0.171111	0.176381	0.181814	0.187414	41.74	65.16
CITIGROUP	17291LLW3	03/27/2024	03/27/2029	100.000	0.000	5.0200			0.139444	0.142944	0.146532	0.150210	38.54	52.79
CITIGROUP	17290AAY6	03/15/2024	03/15/2034	100.000	0.000	5.6500			0.156944	0.161378	0.165937	0.170625	45.36	59.90
CITIGROUP	17331UUY1	06/26/2024	06/26/2029	100.000	0.000	5.0070			0.139083	0.142565	0.146134	0.149793	25.75	52.00
CITIGROUP	17332MHB3	07/19/2024	07/21/2026	100.000	0.000	5.0200			0.139444	0.139483	0.142984	0.146573	22.60	51.98
CITIGROUP	17331UVA2	06/26/2024	12/27/2028	100.000	0.000	5.0460			0.140167	0.143723	0.147349	0.151066	25.95	52.42
CITIGROUP	17291LS22	03/20/2024	03/18/2027	100.000	0.000	5.0500			0.140278	0.143780	0.147411	0.151133	39.78	53.17
CITIGROUP	17290AH94	05/31/2024	05/31/2039	100.000	0.000	5.5900			0.155278	0.159618	0.164079	0.168665	32.90	58.55
CITIGROUP	17290AGW4	03/28/2024	03/28/2034	100.000	0.000	5.3900			0.149722	0.153757	0.157901	0.162156	41.25	56.88
CITIGROUP	17331U4G9	07/31/2024	07/31/2029	100.000	0.000	4.8800				0.135556	0.138863	0.142251	20.47	50.41
CITIGROUP	17291LRH0	04/02/2024	12/31/2026	100.000	0.000	5.0500		0.140278	0.142009	0.145595	0.149271	0.153041	38.05	53.08
CITIGROUP	17290A6M7	04/29/2024	04/29/2039	100.000	0.000	5.8900			0.163611	0.168429	0.173390	0.178496	39.89	62.15
CITIGROUP	17332MH49	08/16/2024	11/18/2025	100.000	0.000	5.0700			0.140833	0.142658	0.146274		19.09	45.87
CITIGROUP	17331UUQ8	06/06/2024	06/11/2029	100.000	0.000	4.6200		0.128333	0.128416	0.131382	0.134417	0.137522	26.38	47.97
CITIGROUP	17291LBZ7	02/23/2024	02/25/2027	100.000	0.000	5.0700		0.140833	0.140873	0.144444	0.148106	0.151860	43.84	53.59
CITIGROUP	17332MXE9	08/08/2024	08/13/2027	100.000	0.000	5.1900			0.144167	0.144271	0.148014	0.151855	20.63	53.66
CITIGROUP	17331AZR5	04/24/2024	10/24/2028	100.000	0.000	5.5200			0.153333	0.157565	0.161914	0.166383	38.16	58.10
CITIGROUP	17291LBE4	02/23/2024	02/25/2027	100.000	0.000	5.0700		0.140833	0.140873	0.144444	0.148106	0.151860	43.84	53.59
CITIGROUP	17332MWN0	09/05/2024	12/04/2025	100.000	0.000	4.6070			0.127972	0.129430	0.132411		14.88	43.64
CITIGROUP	17331UCP0	04/26/2024	07/28/2025	100.000	0.000	5.6500			0.156944	0.159211	0.163708		38.80	33.77
CITIGROUP	17291LBA2	02/29/2024	03/03/2027	100.000	0.000	5.0500		0.140278	0.140356	0.143900	0.147534	0.151259	42.81	53.33
CITIGROUP	17332MX33	08/29/2024	08/29/2029	100.000	0.000	4.4210				0.122806	0.125505	0.128295	14.98	45.37
CITIGROUP	17290AHB9	09/10/2024	09/10/2040	100.000	0.000	5.2180				0.144944	0.148726	0.152606	16.09	53.71
CITIGROUP	17290AF96	08/29/2024	08/29/2039	100.000	0.000	5.3752				0.149311	0.153302	0.157445	18.22	55.47
CITIGROUP	17291LPJ3	04/02/2024	10/01/2026	100.000	0.000	5.0600			0.140556	0.144092	0.147737	0.151475	38.13	53.19
CITIGROUP	17331UXE2	07/03/2024	07/01/2027	100.000	0.000	5.0850				0.144801	0.148483	0.152258	25.14	52.79
CITIGROUP	17291LPK5	04/02/2024	04/01/2027	100.000	0.000	4.9800			0.138333	0.141759	0.145288	0.148906	37.52	52.31
CITIGROUP	17331UXK8	06/20/2024	06/18/2026	100.000	0.000	5.1500			0.143056	0.146698	0.150476	0.154351	27.37	53.59
CITIGROUP	17331UXM4	07/03/2024	07/01/2027	100.000	0.000	5.0850				0.144801	0.148483	0.152258	25.14	52.79
CITIGROUP	17331U5K9	08/05/2024	02/04/2027	100.000	0.000	4.9000				0.136111	0.139427	0.142843	19.87	50.59
CITIGROUP	17291LPC3	03/01/2024	05/30/2025	100.000	0.000	5.4400		0.151111	0.153143	0.157309			45.89	23.44
CITIGROUP	17331U5N3	08/05/2024	08/05/2026	100.000	0.000	4.9000				0.136111	0.139446	0.142862	19.87	50.59
CITIGROUP	17331UX44	07/03/2024	01/02/2026	100.000	0.000	5.3100				0.147500	0.151394	0.155414	26.25	55.22
CITIGROUP	17331UW26	06/20/2024	06/18/2026	100.000	0.000	5.1500			0.143056	0.146698	0.150476	0.154351	27.37	53.59
CITIGROUP	17331U5W3	07/31/2024	07/31/2031	100.000	0.000	4.4500				0.123611	0.126361	0.129173	18.67	45.83
CITIGROUP	17331UG92	06/20/2024	12/17/2026	100.000	0.000	5.0700			0.140833	0.144344	0.148003	0.151755	26.95	52.73
CITIGROUP	17331U5Y9	07/31/2024	04/29/2027	100.000	0.000	5.0000			0.138889	0.140606	0.144121	0.147724	21.08	51.69
CITIGROUP	17291LA54	02/29/2024	12/02/2026	100.000	0.000	5.1000		0.141667	0.143533	0.147193	0.150947	0.154796	43.28	53.89
CITIGROUP	17290A5W6	06/27/2024	06/27/2039	100.000	0.000	5.4875			0.152432	0.156614	0.160911	0.165326	28.06	57.19
CITIGROUP	17291LR80	04/02/2024	04/02/2029	100.000	0.000	5.0100			0.139167	0.142653	0.146226	0.149889	37.75	52.64
CITIGROUP	17331UWA1	07/03/2024	12/31/2026	100.000	0.000	5.1440			0.142889	0.146503	0.150271	0.154136	25.44	53.43
CITIGROUP	17331UWD5	06/28/2024	03/31/2027	100.000	0.000	5.0850			0.141250	0.143086	0.146723	0.150454	26.02	52.84
CITIGROUP	17331U5B9	08/05/2024	11/05/2025	100.000	0.000	5.0460			0.140167	0.141935	0.145516		20.56	43.79
CITIGROUP	17332MZG2	08/15/2024	02/18/2026	100.000	0.000	4.8900			0.135833	0.135889	0.139211	0.142615	18.48	50.41

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP	17331AL58	04/12/2024	04/14/2025	100.000	0.000	5.5400		0.153889	0.153936	0.158200			40.20	16.29
CITIGROUP	17331UVN4	07/03/2024	10/02/2025	100.000	0.000	5.4300			0.150833	0.152858	0.157008		27.03	42.17
CITIGROUP	17331U4K0	07/03/2024	07/10/2025	100.000	0.000	5.4260			0.150722	0.150881	0.154975		26.86	29.25
CITIGROUP	17290A5F3	02/26/2024	02/26/2031	100.000	0.000	5.6100			0.155833	0.160204	0.164698	0.169318	48.08	59.62
CITIGROUP	17290A5E6	06/12/2024	06/14/2039	100.000	0.000	5.6700		0.157500	0.157550	0.162016	0.166609	0.171333	31.43	59.31
CITIGROUP	17331U4M6	08/02/2024	02/03/2028	100.000	0.000	4.7900				0.133056	0.136260	0.139523	19.83	49.43
CITIGROUP	17331UV9	06/28/2024	12/31/2026	100.000	0.000	5.1050		0.141806	0.141846	0.145466	0.149179	0.152987	25.96	53.04
CITIGROUP	17331UVQ7	06/28/2024	12/31/2025	100.000	0.000	5.3000		0.147222	0.147266	0.151168	0.155174		26.95	54.99
CITIGROUP	17331UV11	07/03/2024	07/02/2026	100.000	0.000	5.2500				0.145833	0.149640	0.153568	25.96	54.57
CITIGROUP	17331UVS3	06/28/2024	06/30/2031	100.000	0.000	5.1000		0.141667	0.141707	0.145320	0.149026	0.152826	25.94	52.99
CITIGROUP	17331U4S3	08/05/2024	02/05/2026	100.000	0.000	4.9100				0.136389	0.139737	0.143168	19.91	50.69
CITIGROUP	17331UVU8	07/03/2024	01/02/2026	100.000	0.000	5.3100				0.147500	0.151394	0.155414	26.25	55.22
CITIGROUP	17331UW86	07/03/2024	01/02/2026	100.000	0.000	5.3100				0.147500	0.151394	0.155414	26.25	55.22
CITIGROUP	17331U4W4	07/31/2024	01/29/2026	100.000	0.000	5.0000				0.138889	0.142342	0.145900	20.97	51.69
CITIGROUP	17291LWA9	03/28/2024	12/31/2026	100.000	0.000	4.9800		0.138333	0.140094	0.143582	0.147157	0.150822	38.09	52.34
CITIGROUP	17332M2W3	09/03/2024	03/04/2027	100.000	0.000	4.5290				0.125806	0.128670	0.131584	14.85	46.48
CITIGROUP	17290ALH1	08/15/2024	08/15/2039	100.000	0.000	5.3261				0.147946	0.151886	0.155931	20.12	55.06
CITIGROUP	17291LVV4	03/28/2024	09/30/2026	100.000	0.000	4.9800		0.138333	0.138372	0.141817	0.145348	0.148967	38.09	52.34
CITIGROUP	17291LF59	02/26/2024	02/26/2026	100.000	0.000	5.1200				0.142222	0.145863	0.149597	43.83	54.13
CITIGROUP	17291L4T9	02/13/2024	02/12/2026	100.000	0.000	5.0200				0.139444	0.142925	0.146512	44.83	53.11
CITIGROUP	17332MDA9	07/25/2024	07/27/2027	100.000	0.000	4.8500				0.134722	0.134759	0.138026	21.02	50.12
CITIGROUP	17291LVU6	03/28/2024	03/29/2029	100.000	0.000	4.9600				0.137778	0.141214	0.144716	37.93	52.12
CITIGROUP	17331A5F4	04/29/2024	10/29/2025	100.000	0.000	5.5000				0.152778	0.156979	0.161296	37.23	47.56
CITIGROUP	17291LLE5	03/05/2024	03/04/2027	100.000	0.000	5.0800				0.141111	0.144675	0.148350	42.19	53.62
CITIGROUP	17332MCD4	07/11/2024	07/13/2027	100.000	0.000	4.9200				0.136667	0.136704	0.140067	23.24	50.96
CITIGROUP	17291LEK7	02/29/2024	08/31/2026	100.000	0.000	5.1100				0.141944	0.145591	0.149270	43.31	53.99
CITIGROUP	17332MTM6	09/05/2024	09/02/2027	100.000	0.000	4.5290				0.125806	0.128607	0.131519	14.59	46.47
CITIGROUP	17332MCP7	08/05/2024	08/05/2026	100.000	0.000	4.9000				0.136111	0.139446	0.142862	19.87	50.59
CITIGROUP	17290AMG2	08/20/2024	08/09/2039	100.000	0.000	5.9125				0.164236	0.168795	0.173785	21.51	61.30
CITIGROUP	17291LXE0	03/28/2024	06/30/2025	100.000	0.000	5.3000		0.147222	0.149216	0.153170			40.56	27.42
CITIGROUP	17331UQ67	07/12/2024	07/14/2027	100.000	0.000	4.9500				0.137500	0.137538	0.140942	23.24	51.28
CITIGROUP	17331A4Z1	04/24/2024	10/23/2025	100.000	0.000	5.6400				0.156667	0.161060	0.165602	39.00	47.85
CITIGROUP	17331UPW1	06/03/2024	07/01/2029	100.000	0.000	5.2300				0.145278	0.149683	0.149683	30.32	54.59
CITIGROUP	17291L5Q4	03/05/2024	09/04/2025	100.000	0.000	5.2900				0.146944	0.150810	0.154798	43.95	37.36
CITIGROUP	17291L5M3	02/28/2024	08/28/2025	100.000	0.000	5.2600				0.146111	0.149954	0.153898	44.74	36.25
CITIGROUP	17291LWP6	03/07/2024	06/09/2025	100.000	0.000	5.3500		0.148611	0.150643	0.154673			44.19	24.44
CITIGROUP	17291LLWQ4	04/02/2024	07/02/2025	100.000	0.000	5.3600				0.148889	0.150884	0.154928	40.41	28.04
CITIGROUP	17332MSA3	08/30/2024	03/04/2026	100.000	0.000	4.9000				0.136111	0.136185	0.139522	16.48	50.42
CITIGROUP	17332MBK9	07/18/2024	07/20/2026	100.000	0.000	4.9200				0.136667	0.136704	0.140067	22.28	50.91
CITIGROUP	17332MF90	08/21/2024	08/20/2026	100.000	0.000	4.8900				0.135833	0.139136	0.142538	17.66	50.37
CITIGROUP	17332MFF6	09/05/2024	09/05/2029	100.000	0.000	4.4600				0.123889	0.126652	0.129476	14.37	45.75
CITIGROUP	17331UC70	06/20/2024	12/18/2025	100.000	0.000	5.2500				0.145833	0.149619	0.153546	27.90	52.62
CITIGROUP	17291LCU7	02/29/2024	03/01/2029	100.000	0.000	5.0800				0.141111	0.144735	0.148411	43.05	53.66
CITIGROUP	17291LTY1	03/28/2024	03/29/2029	100.000	0.000	4.9600				0.137778	0.141214	0.144716	37.93	52.12
CITIGROUP	17291L2R5	02/27/2024	02/27/2029	100.000	0.000	5.0700				0.140833	0.144403	0.148064	43.26	53.56
CITIGROUP	17291LU60	03/28/2024	03/31/2027	100.000	0.000	4.9300		0.136944	0.136982	0.140359	0.143818	0.147364	37.70	51.79
CITIGROUP	17332MFE9	07/19/2024	07/21/2026	100.000	0.000	5.0200				0.139444	0.139483	0.142984	22.60	51.98

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP	17332MEG5	08/05/2024	08/04/2027	100.000	0.000	4.7600				0.132222	0.135352	0.138573	19.30	49.10
CITIGROUP	17331AYL9	04/24/2024	04/24/2029	100.000	0.000	5.4900			0.152500	0.156686	0.160987	0.165406	37.95	57.77
CITIGROUP	17331UBC0	04/26/2024	07/28/2025	100.000	0.000	5.6500			0.156944	0.159211	0.163708		38.80	33.77
CITIGROUP	17331USH1	05/29/2024	05/29/2026	100.000	0.000	5.2900			0.146944	0.150831	0.154821	0.158916	31.28	55.28
CITIGROUP	17291L2J3	02/22/2024	02/19/2027	100.000	0.000	5.0200			0.139444	0.142886	0.146473	0.150149	43.54	53.04
CITIGROUP	17291L2C8	03/04/2024	03/04/2027	100.000	0.000	5.1100			0.141944	0.145571	0.149290	0.153105	42.58	53.96
CITIGROUP	17291L2F1	02/22/2024	02/19/2027	100.000	0.000	5.0200			0.139444	0.142886	0.146473	0.150149	43.54	53.04
CITIGROUP	17291LTD7	03/06/2024	03/06/2028	100.000	0.000	5.1050			0.141806	0.145425	0.149137	0.152944	42.25	53.89
CITIGROUP	17332MDU5	08/05/2024	08/05/2027	100.000	0.000	4.9000			0.136111	0.139446	0.142862		19.87	50.59
CITIGROUP	17332MDV3	07/29/2024	07/27/2029	100.000	0.000	4.5500			0.126389	0.129232	0.132172		19.21	46.90
CITIGROUP	17332MDT8	07/18/2024	07/20/2027	100.000	0.000	4.8000			0.133333	0.133369	0.136570	0.139847	21.74	49.63
CITIGROUP	17291LUZ6	04/02/2024	04/02/2029	100.000	0.000	5.0100			0.139167	0.142653	0.146226	0.149889	37.75	52.64
CITIGROUP	17291L3W3	03/05/2024	09/03/2026	100.000	0.000	5.1440			0.142889	0.146523	0.150292	0.154157	42.72	54.33
CITIGROUP	17291L3R4	02/29/2024	08/29/2025	100.000	0.000	5.2600			0.146111	0.149954	0.153876		44.59	36.40
CITIGROUP	17291LUW3	04/01/2024	04/01/2027	100.000	0.000	4.9800			0.138333	0.141759	0.145288	0.148906	37.52	52.31
CITIGROUP	17291LE76	03/05/2024	06/03/2025	100.000	0.000	5.4200		0.150556	0.152550	0.156684			45.10	23.82
CITIGROUP	17332MVE1	08/30/2024	08/30/2029	100.000	0.000	4.4310			0.123083	0.125780	0.128598		14.89	45.47
CITIGROUP	17331UBB2	04/29/2024	10/29/2025	100.000	0.000	5.6000			0.155556	0.159911	0.164389		37.91	48.46
CITIGROUP	17291LDR3	02/23/2024	02/25/2027	100.000	0.000	5.0700		0.140833	0.140873	0.144444	0.148106	0.151860	43.84	53.59
CITIGROUP	17331UAD9	05/01/2024	05/01/2029	100.000	0.000	5.4600			0.151667	0.155807	0.160061	0.164430	36.65	57.37
CITIGROUP	17291L3L7	02/14/2024	02/14/2029	100.000	0.000	5.0000			0.138889	0.142361	0.145920	0.149568	44.50	52.88
CITIGROUP	17291L3B9	03/04/2024	03/05/2029	100.000	0.000	5.1540			0.143167	0.146877	0.150662	0.154544	42.95	54.45
CITIGROUP	17331URN9	06/05/2024	06/04/2026	100.000	0.000	5.3800			0.149444	0.153442	0.157570	0.161808	30.89	56.21
CITIGROUP	17332MDQ4	07/25/2024	07/27/2028	100.000	0.000	4.8400			0.134444	0.134481	0.137735	0.141068	20.98	50.01
CITIGROUP	17290AJK7	05/31/2024	05/31/2034	100.000	0.000	5.5100			0.153056	0.157272	0.161605	0.166057	32.43	57.67
CITIGROUP	17331UMKO	06/05/2024	06/04/2027	100.000	0.000	5.2400			0.145556	0.149348	0.153261	0.157276	30.09	54.68
CITIGROUP	17331UMP9	06/05/2024	12/03/2026	100.000	0.000	5.2900			0.146944	0.150788	0.154776	0.158870	30.38	55.23
CITIGROUP	17332MPV0	08/27/2024	03/04/2027	100.000	0.000	4.9000			0.136111	0.136241	0.139579	0.142998	16.89	50.44
CITIGROUP	17331UMT1	05/31/2024	06/02/2031	100.000	0.000	5.2600		0.146111	0.146154	0.149998	0.153943	0.157991	30.95	54.94
CITIGROUP	17332MPY4	09/05/2024	09/03/2026	100.000	0.000	4.5290				0.125806	0.128623	0.131535	14.59	46.47
CITIGROUP	17331UMU8	05/29/2024	05/27/2027	100.000	0.000	5.1600			0.143333	0.146990	0.150783	0.154673	30.51	53.86
CITIGROUP	17291TQR2	01/31/2024	01/31/2029	100.000	0.000	4.3300			0.120278	0.122882	0.125542	0.128260	40.21	45.53
CITIGROUP	5C21DP9H0	04/18/2024	04/20/2027	100.000	0.000	3.4100		0.094722	0.094740	0.096355	0.097998	0.099669	24.08	35.22
CITIGROUP	17332MPB4	09/05/2024	09/03/2026	100.000	0.000	4.5290				0.125806	0.128623	0.131535	14.59	46.47
CITIGROUP	17331UMC8	06/05/2024	12/03/2026	100.000	0.000	5.2900			0.146944	0.150788	0.154776	0.158870	30.38	55.23
CITIGROUP	17331UMH7	05/31/2024	06/01/2029	100.000	0.000	5.1700			0.143611	0.147344	0.151153	0.155060	30.41	53.96
CITIGROUP	17291LKJ3	03/28/2024	09/30/2025	100.000	0.000	5.1700		0.143611	0.143652	0.147366	0.151175		39.55	40.33
CITIGROUP	17331AB26	04/04/2024	10/06/2025	100.000	0.000	5.2600		0.146111	0.146154	0.149998	0.153943		39.35	41.96
CITIGROUP	17331UULM7	05/29/2024	11/29/2028	100.000	0.000	5.1700			0.143611	0.147323	0.151132	0.155039	30.56	53.97
CITIGROUP	17291LKG9	03/08/2024	09/11/2025	100.000	0.000	5.2600		0.146111	0.146175	0.150020	0.153965		43.25	38.22
CITIGROUP	17331AB91	04/18/2024	04/20/2027	100.000	0.000	5.3000		0.147222	0.147266	0.151168	0.155174	0.159286	37.54	55.72
CITIGROUP	17331ULR6	06/05/2024	12/04/2025	100.000	0.000	5.4800			0.152222	0.156370	0.160654		31.47	52.84
CITIGROUP	17331ULQ8	05/31/2024	03/04/2027	100.000	0.000	5.2800			0.146667	0.148689	0.152614	0.156643	31.18	55.17
CITIGROUP	17332MP81	08/30/2024	08/30/2029	100.000	0.000	4.4310				0.123083	0.125780	0.128598	14.89	45.47
CITIGROUP	17332MP99	08/27/2024	08/26/2027	100.000	0.000	4.9000				0.136111	0.139427	0.142843	16.88	50.44
CITIGROUP	17291LJX4	03/05/2024	12/03/2026	100.000	0.000	5.1200		0.142222	0.144002	0.147689	0.151469	0.155347	42.57	54.06
CITIGROUP	17332MRU0	08/30/2024	12/02/2026	100.000	0.000	4.9000			0.136111	0.137816	0.141192	0.144651	16.52	50.42

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP	17332MAT1	07/18/2024	07/20/2026	100.000	0.000	5.0200			0.139444	0.139483	0.142984	0.146573	22.74	51.99
CITIGROUP	17331A3Y5	04/29/2024	10/29/2025	100.000	0.000	5.5000			0.152778	0.156979	0.161296		37.23	47.56
CITIGROUP	17291LYB5	04/30/2024	01/28/2027	100.000	0.000	5.4000			0.150000	0.151980	0.156083	0.160298	36.45	56.72
CITIGROUP	17291LH73	02/29/2024	05/30/2025	100.000	0.000	5.4000		0.150000	0.152048	0.156153			45.86	23.27
CITIGROUP	17291L6R1	02/26/2024	05/27/2025	100.000	0.000	5.3500		0.148611	0.150621	0.154650			45.89	22.58
CITIGROUP	17332MRH9	08/30/2024	06/02/2027	100.000	0.000	4.9000			0.136111	0.137816	0.141192	0.144651	16.52	50.42
CITIGROUP	17291LGH2	03/05/2024	03/04/2027	100.000	0.000	5.0800			0.141111	0.144675	0.148350	0.152118	42.19	53.62
CITIGROUP	17331A3J8	04/11/2024	04/12/2029	100.000	0.000	5.1600			0.143333	0.147052	0.150846	0.154738	37.56	54.23
CITIGROUP	17291LGJ8	02/29/2024	03/03/2031	100.000	0.000	5.1600		0.143333	0.143416	0.147116	0.150911	0.154805	43.75	54.55
CITIGROUP	17291LGF6	03/06/2024	03/05/2026	100.000	0.000	5.2100			0.144722	0.148471	0.152339	0.156307	43.13	55.05
CITIGROUP	17331A3Q2	04/19/2024	04/19/2029	100.000	0.000	5.4500			0.151389	0.155514	0.159752	0.164105	38.45	57.37
CITIGROUP	17331AU41	04/30/2024	04/30/2029	100.000	0.000	5.4200			0.150556	0.154636	0.158826	0.163130	36.53	56.94
CITIGROUP	17291TQ27	12/20/2023	06/20/2025	100.000	0.000	5.2000	1.59	0.144444	0.148200	0.152053			52.76	25.70
CITIGROUP	17291LHN8	02/06/2024	02/26/2026	100.000	0.000	4.9600		0.137778	0.138157	0.141584	0.145095	0.148693	45.32	52.49
CITIGROUP	17332MQG2	09/05/2024	09/05/2026	100.000	0.000	4.3000				0.119444	0.122012	0.124636	13.86	44.06
CITIGROUP	17331UNC7	05/28/2024	06/23/2025	100.000	0.000	5.4700		0.151944	0.152522	0.156693			32.51	26.95
CITIGROUP	17291LJ38	02/29/2024	03/01/2029	100.000	0.000	5.0800			0.141111	0.144735	0.148411	0.152181	43.05	53.66
CITIGROUP GLBL MKTS HOLDING INC	17330RGV1	11/03/2022	11/05/2024	100.000	0.000	5.8450	69.28	0.172046	0.177074				53.21	
CITIGROUP GLBL MKTS HOLDING INC	17330RFK6	11/03/2022	11/05/2026	100.000	0.000	5.8740	69.63	0.172948	0.178028	0.183256	0.188639	0.194179	63.75	67.55
CITIGROUP GLBL MKTS HOLDING INC	17330RFN0	11/03/2022	05/03/2024	100.000	0.000	5.8640	69.51	0.172581					21.05	
CITIGROUP GLBL MKTS HOLDING INC	17330RV69	11/02/2022	11/04/2027	100.000	0.000	5.8830	69.92	0.173228	0.178324	0.183569	0.188969	0.194528	63.87	67.68
CITIGROUP GLBL MKTS HOLDING INC	17330RUW3	10/31/2022	05/01/2024	100.000	0.000	5.9510	71.08	0.175317					21.04	
CITIGROUP GLBL MKTS HOLDING INC	17330RHN8	10/31/2022	10/29/2027	100.000	0.000	6.0870	72.75	0.179503	0.184966	0.190595	0.196396	0.202373	66.29	70.39
CITIGROUP GLBL MKTS HOLDING INC	17330RZ57	10/25/2022	10/23/2025	100.000	0.000	6.0190	72.81	0.177352	0.182689	0.188187	0.193851		65.54	55.97
CITIGROUP GLBL MKTS HOLDING INC	17330YLW8	11/17/2022	11/19/2024	100.000	0.000	5.5240	63.13	0.162088	0.166564				52.35	
CITIGROUP GLBL MKTS HOLDING INC	17330RG65	09/30/2022	10/02/2028	100.000	0.000	5.7960	74.32	0.170522	0.175463	0.180548	0.185781	0.191165	63.17	66.88
CITIGROUP GLBL MKTS HOLDING INC	17330RFT7	11/03/2022	11/05/2026	100.000	0.000	5.8740	69.63	0.172948	0.178028	0.183256	0.188639	0.194179	63.75	67.55
CITIGROUP GLBL MKTS HOLDING INC	17330Y5L0	10/26/2022	10/24/2025	100.000	0.000	6.1160	73.83	0.180379	0.185895	0.191579	0.197438		66.68	57.19
CITIGROUP GLBL MKTS HOLDING INC	17330Y5V8	10/26/2022	10/25/2025	100.000	0.000	6.1160	73.83	0.180408	0.185925	0.191611	0.197470		66.68	57.39
CITIGROUP GLBL MKTS HOLDING INC	17330Y5C0	11/04/2022	05/06/2024	100.000	0.000	5.7860	68.40	0.170211					21.28	
CITIGROUP GLBL MKTS HOLDING INC	17330RS55	10/26/2022	04/24/2026	100.000	0.000	6.1260	73.95	0.180691	0.186226	0.191930	0.197809	0.203867	66.80	70.95
CITIGROUP GLBL MKTS HOLDING INC	17330Y4Q0	10/26/2022	04/25/2024	100.000	0.000	6.0580	73.11	0.178597					20.36	
CITIGROUP GLBL MKTS HOLDING INC	17330YHR4	11/02/2022	05/01/2025	100.000	0.000	5.7570	68.39	0.169229	0.174101	0.179112			62.39	21.49
CITIGROUP GLBL MKTS HOLDING INC	17330RST3	11/03/2022	11/05/2025	100.000	0.000	5.8740	69.63	0.172948	0.178028	0.183256	0.188639		63.75	56.68
CITIGROUP GLBL MKTS HOLDING INC	17330RNY7	11/03/2022	11/04/2027	100.000	0.000	5.9420	70.45	0.175037	0.180237	0.185592	0.191106	0.196784	64.55	68.44
CITIGROUP GLBL MKTS HOLDING INC	17330YRU6	11/08/2022	11/08/2029	100.000	0.000	5.9130	69.23	0.174106	0.179253	0.184553	0.190009	0.195627	64.16	68.01
CITIGROUP GLBL MKTS HOLDING INC	17330YB74	10/31/2022	05/01/2024	100.000	0.000	5.9510	71.08	0.175317					21.04	
CITIGROUP GLBL MKTS HOLDING INC	17330YAX8	10/28/2022	10/30/2024	100.000	0.000	5.9710	71.69	0.175971	0.181224				53.56	
CITIGROUP GLBL MKTS HOLDING INC	17330YAD2	11/04/2022	11/04/2024	100.000	0.000	5.7570	68.05	0.169256	0.174128				52.16	
CITIGROUP GLBL MKTS HOLDING INC	17330YRG7	11/03/2022	11/04/2027	100.000	0.000	5.9420	70.45	0.175037	0.180237	0.185592	0.191106	0.196784	64.55	68.44
CITIGROUP GLBL MKTS HOLDING INC	17330YAQ3	10/26/2022	10/26/2027	100.000	0.000	6.2330	75.27	0.184099	0.189836	0.195752	0.201853	0.208144	68.07	72.37
CITIGROUP GLBL MKTS HOLDING INC	17330RMG7	10/31/2022	10/31/2024	100.000	0.000	5.9420	70.98	0.175009	0.180208				53.26	
CITIGROUP GLBL MKTS HOLDING INC	17330RQE8	10/26/2022	04/26/2027	100.000	0.000	6.2810	75.86	0.185603	0.191432	0.197444	0.203644	0.210040	68.64	73.01
CITIGROUP GLBL MKTS HOLDING INC	17330Y2Y5	10/31/2022	10/31/2024	100.000	0.000	5.9420	70.98	0.175009	0.180208				53.26	
CITIGROUP GLBL MKTS HOLDING INC	17330YUE8	11/16/2022	11/16/2027	100.000	0.000	5.8060	66.59	0.170777	0.175735	0.180837	0.186086	0.191489	62.82	66.53
CITIGROUP GLBL MKTS HOLDING INC	17330YDE7	11/17/2022	11/19/2025	100.000	0.000	5.5040	62.90	0.161469	0.165913	0.170479	0.175170		59.31	55.06
CITIGROUP GLBL MKTS HOLDING INC	17330Y2H2	10/25/2022	10/25/2027	100.000	0.000	6.1260	74.13	0.180751	0.186287	0.191993	0.197874	0.203935	66.81	70.96

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLBL MKTS HOLDING INC	17330YCR9	11/14/2022	11/12/2027	100.000	0.000	5.9510	68.64	0.175233	0.180447	0.185816	0.191345	0.197039	64.54	68.44
CITIGROUP GLBL MKTS HOLDING INC	17330YTW0	11/17/2022	11/19/2024	100.000	0.000	5.5240	63.13	0.162088	0.166564				52.35	
CITIGROUP GLBL MKTS HOLDING INC	17330YSY7	11/02/2022	11/02/2028	100.000	0.000	5.9030	70.16	0.173794	0.178924	0.184205	0.189642	0.195239	64.10	67.94
CITIGROUP GLBL MKTS HOLDING INC	17330RJD8	10/31/2022	05/01/2025	100.000	0.000	5.9510	71.08	0.175317	0.180534	0.185906			64.69	22.31
CITIGROUP GLBL MKTS HOLDING INC	17330RZR9	10/20/2022	10/21/2027	100.000	0.000	6.0290	73.81	0.177750	0.183108	0.188628	0.194314	0.200172	65.72	69.74
CITIGROUP GLBL MKTS HOLDING INC	17330RM36	10/31/2022	10/29/2027	100.000	0.000	6.0870	72.75	0.179503	0.184966	0.190595	0.196396	0.202373	66.29	70.39
CITIGROUP GLBL MKTS HOLDING INC	17330RM69	10/31/2022	05/01/2025	100.000	0.000	5.9510	71.08	0.175317	0.180534	0.185906			64.69	22.31
CITIGROUP GLBL MKTS HOLDING INC	17330YPQ7	11/16/2022	11/19/2025	100.000	0.000	5.5140	63.18	0.161803	0.166264	0.170848	0.175558		59.43	55.18
CITIGROUP GLBL MKTS HOLDING MC	17330Y4E7	11/09/2022	11/07/2025	100.000	0.000	6.0780	71.03	0.179192	0.184638	0.190249	0.196031		66.09	59.26
CITIGROUP GLBL MKTS HOLDINGS INC	17330YJT8	11/28/2022	05/28/2024	100.000	0.000	5.6790	63.10	0.166836					24.52	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YKB5	11/28/2022	11/26/2027	100.000	0.000	5.4560	60.59	0.159890	0.164252	0.168733	0.173336	0.178064	58.66	61.90
CITIGROUP GLBL MKTS HOLDINGS INC	17330YJF8	11/02/2022	10/31/2024	100.000	0.000	5.8740	69.81	0.172837	0.177913				52.59	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YJB1	11/28/2022	11/28/2025	100.000	0.000	5.4950	61.02	0.161142	0.165569	0.170118	0.174792		59.10	56.47
CITIGROUP GLBL MKTS HOLDINGS INC	17330RVY8	10/31/2022	10/29/2027	100.000	0.000	6.0870	72.75	0.179503	0.184966	0.190595	0.196396	0.202373	66.29	70.39
CITIGROUP GLBL MKTS HOLDINGS INC	17330YJQ4	11/30/2022	11/28/2025	100.000	0.000	5.3780	59.39	0.157485	0.161720	0.166069	0.170534		57.74	55.11
CITIGROUP GLBL MKTS HOLDINGS INC	17330RUZ6	10/31/2022	10/29/2027	100.000	0.000	6.0870	72.75	0.179503	0.184966	0.190595	0.196396	0.202373	66.29	70.39
CITIGROUP GLBL MKTS HOLDINGS INC	17330YLY4	11/28/2022	11/28/2025	100.000	0.000	5.4950	61.02	0.161142	0.165569	0.170118	0.174792		59.10	56.47
CITIGROUP GLBL MKTS HOLDINGS INC	17330RYH2	10/20/2022	10/22/2025	100.000	0.000	5.9420	72.73	0.175067	0.180268	0.185624	0.191138		64.69	55.01
CITIGROUP GLBL MKTS HOLDINGS INC	17330RY58	10/14/2022	10/16/2025	100.000	0.000	5.6500	70.08	0.165989	0.170678	0.175500	0.180458		61.31	50.91
CITIGROUP GLBL MKTS HOLDINGS INC	17330RYD1	10/20/2022	04/23/2025	100.000	0.000	5.9220	72.48	0.174472	0.179638	0.184957			64.45	20.72
CITIGROUP GLBL MKTS HOLDINGS INC	17330RXJ9	10/14/2022	10/16/2025	100.000	0.000	5.6500	70.08	0.165989	0.170678	0.175500	0.180458		61.31	50.91
CITIGROUP GLBL MKTS HOLDINGS INC	17330RXM2	10/14/2022	10/14/2027	100.000	0.000	5.7960	71.93	0.170467	0.175407	0.180490	0.185721	0.191103	63.03	66.74
CITIGROUP GLBL MKTS HOLDINGS INC	17330RXN0	10/13/2022	10/10/2024	100.000	0.000	5.4260	67.41	0.158941	0.163253				45.12	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YG53	11/28/2022	05/28/2025	100.000	0.000	5.5140	61.24	0.161729	0.166188	0.170769			59.32	25.10
CITIGROUP GLBL MKTS HOLDINGS INC	17330YSY2	10/21/2022	10/21/2027	100.000	0.000	5.9710	72.92	0.175913	0.181164	0.186573	0.192143	0.197880	65.02	68.96
CITIGROUP GLBL MKTS HOLDINGS INC	17330RSH9	11/01/2022	04/30/2026	100.000	0.000	5.8930	70.21	0.173455	0.178566	0.183828	0.189244	0.194820	64.00	67.82
CITIGROUP GLBL MKTS HOLDINGS INC	17330RQW8	10/31/2022	10/29/2027	100.000	0.000	6.0870	72.75	0.179503	0.184966	0.190595	0.196396	0.202373	66.29	70.39
CITIGROUP GLBL MKTS HOLDINGS INC	17330YER7	11/28/2022	11/26/2027	100.000	0.000	4.4560	49.33	0.129323	0.132205	0.135150	0.138161	0.141240	47.28	49.41
CITIGROUP GLBL MKTS HOLDINGS INC	17330YF62	11/23/2022	11/21/2024	100.000	0.000	5.4850	61.72	0.160785	0.165195				52.24	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YEW6	11/28/2022	11/28/2025	100.000	0.000	5.4950	61.02	0.161142	0.165569	0.170118	0.174792		59.10	56.47
CITIGROUP GLBL MKTS HOLDINGS INC	17330YEC0	11/29/2022	12/01/2025	100.000	0.000	5.4650	60.52	0.160264	0.164643	0.169142	0.173764		58.75	56.65
CITIGROUP GLBL MKTS HOLDINGS INC	17330RR31	10/31/2022	10/29/2027	100.000	0.000	6.0870	72.75	0.179503	0.184966	0.190595	0.196396	0.202373	66.29	70.39
CITIGROUP GLBL MKTS HOLDINGS INC	17330YHJ2	11/28/2022	11/28/2025	100.000	0.000	5.4950	61.02	0.161142	0.165569	0.170118	0.174792		59.10	56.47
CITIGROUP GLBL MKTS HOLDINGS INC	17330YGP0	12/05/2022	12/04/2025	100.000	0.000	5.4070	58.92	0.158402	0.162684	0.167083	0.171600		58.03	56.45
CITIGROUP GLBL MKTS HOLDINGS INC	17330YH78	11/28/2022	05/28/2025	100.000	0.000	5.5140	61.24	0.161729	0.166188	0.170769			59.32	25.10
CITIGROUP GLBL MKTS HOLDINGS INC	17330Y6D7	11/01/2022	11/01/2027	100.000	0.000	5.9900	71.39	0.176505	0.181791	0.187236	0.192844	0.198619	65.14	69.10
CITIGROUP GLBL MKTS HOLDINGS INC	17330YGK0	11/28/2022	11/27/2024	100.000	0.000	5.5630	61.79	0.163219	0.167759				54.03	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YG88	11/28/2022	11/26/2027	100.000	0.000	5.4560	60.59	0.159890	0.164252	0.168733	0.173336	0.178064	58.66	61.90
CITIGROUP GLBL MKTS HOLDINGS INC	17330YSJ0	11/28/2022	11/28/2025	100.000	0.000	5.4950	61.02	0.161142	0.165569	0.170118	0.174792		59.10	56.47
CITIGROUP GLBL MKTS HOLDINGS INC	17330YSL5	12/05/2022	12/04/2025	100.000	0.000	5.4070	58.92	0.158402	0.162684	0.167083	0.171600		58.03	56.45
CITIGROUP GLBL MKTS HOLDINGS INC	17330YC24	12/02/2022	12/02/2027	100.000	0.000	5.3390	58.64	0.156329	0.160502	0.164787	0.169186	0.173703	57.27	60.37
CITIGROUP GLBL MKTS HOLDINGS INC	17330YRT9	12/06/2022	01/05/2024	100.000	0.000	6.1650	67.17	0.177405					0.71	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YB82	10/20/2022	10/21/2027	100.000	0.000	6.0290	73.81	0.177750	0.183108	0.188628	0.194314	0.200172	65.72	69.74
CITIGROUP GLBL MKTS HOLDINGS INC	17330YS84	11/29/2022	11/29/2027	100.000	0.000	5.3870	59.65	0.157808	0.162059	0.166424	0.170907	0.175510	57.85	61.01
CITIGROUP GLBL MKTS HOLDINGS INC	17330YRY8	11/07/2022	11/06/2025	100.000	0.000	5.9220	69.52	0.174358	0.179521	0.184836	0.190309		64.27	57.36
CITIGROUP GLBL MKTS HOLDINGS INC	17330YSB7	11/28/2022	11/27/2024	100.000	0.000	5.5630	61.79	0.163219	0.167759				54.03	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YSC5	11/28/2022	05/28/2025	100.000	0.000	5.5140	61.24	0.161729	0.166188	0.170769			59.32	25.10

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLBL MKTS HOLDINGS INC	17330YRC6	11/23/2022	11/23/2027	100.000	0.000	5.3780	60.49	0.157531	0.161767	0.166117	0.170584	0.175171	57.80	60.95
CITIGROUP GLBL MKTS HOLDINGS INC	17330YAG5	10/21/2022	10/21/2027	100.000	0.000	5.9710	72.92	0.175913	0.181164	0.186573	0.192143	0.197880	65.02	68.96
CITIGROUP GLBL MKTS HOLDINGS INC	17330YB25	12/05/2022	12/04/2025	100.000	0.000	5.4070	58.92	0.158402	0.162684	0.167083	0.171600		58.03	56.45
CITIGROUP GLBL MKTS HOLDINGS INC	17330YQR4	12/05/2022	12/05/2024	100.000	0.000	5.4650	59.56	0.160215	0.164593				54.30	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YR28	11/28/2022	11/28/2029	100.000	0.000	5.4950	61.02	0.161142	0.165569	0.170118	0.174792	0.179594	59.10	62.40
CITIGROUP GLBL MKTS HOLDINGS INC	17330YQQ6	12/05/2022	12/04/2025	100.000	0.000	5.4070	58.92	0.158402	0.162684	0.167083	0.171600		58.03	56.45
CITIGROUP GLBL MKTS HOLDINGS INC	17330YR44	12/05/2022	06/04/2025	100.000	0.000	5.4170	59.03	0.158710	0.163009	0.167424			58.14	25.62
CITIGROUP GLBL MKTS HOLDINGS INC	17330YR93	11/22/2022	05/22/2024	100.000	0.000	5.5430	62.54	0.162625					22.93	
CITIGROUP GLBL MKTS HOLDINGS INC	17330RMK8	10/31/2022	05/01/2025	100.000	0.000	5.9510	71.08	0.175317	0.180534	0.185906			64.69	22.31
CITIGROUP GLBL MKTS HOLDINGS INC	17330Y3M0	10/20/2022	10/22/2024	100.000	0.000	5.9130	72.37	0.174163	0.179312				51.61	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YE22	12/05/2022	06/04/2024	100.000	0.000	5.5820	60.86	0.163807					25.06	
CITIGROUP GLBL MKTS HOLDINGS INC	17330Y3B4	11/28/2022	11/27/2026	100.000	0.000	5.4260	60.25	0.158988	0.163301	0.167732	0.172282	0.176956	58.31	61.52
CITIGROUP GLBL MKTS HOLDINGS INC	17330YDF4	11/07/2022	11/07/2024	100.000	0.000	5.8740	68.94	0.172892	0.177970				53.82	
CITIGROUP GLBL MKTS HOLDINGS INC	17330Y2J8	11/28/2022	11/27/2026	100.000	0.000	5.4260	60.25	0.158988	0.163301	0.167732	0.172282	0.176956	58.31	61.52
CITIGROUP GLBL MKTS HOLDINGS INC	17330YU32	11/28/2022	11/28/2022	100.000	0.000	5.4560	60.59	0.159890	0.164252	0.168733	0.173336	0.178064	58.66	61.90
CITIGROUP GLBL MKTS HOLDINGS INC	17330YU40	11/28/2022	11/28/2025	100.000	0.000	5.4950	61.02	0.161142	0.165569	0.170118	0.174792		59.10	56.47
CITIGROUP GLBL MKTS HOLDINGS INC	17330YU73	11/28/2022	05/28/2024	100.000	0.000	5.6790	63.10	0.166836					24.52	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YCT5	11/07/2022	11/06/2025	100.000	0.000	5.9220	69.52	0.174358	0.179521	0.184836	0.190309		64.27	57.36
CITIGROUP GLBL MKTS HOLDINGS INC	17330YBV1	12/05/2022	06/04/2025	100.000	0.000	5.4170	59.03	0.158710	0.163009	0.167424			58.14	25.62
CITIGROUP GLBL MKTS HOLDINGS INC	17330RZK4	10/20/2022	10/22/2024	100.000	0.000	5.9130	72.37	0.174163	0.179312				51.61	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YNB2	11/30/2022	11/28/2025	100.000	0.000	5.3780	59.39	0.157485	0.161720	0.166069	0.170534		57.74	55.11
CITIGROUP GLBL MKTS HOLDINGS INC	17330YN63	12/12/2022	06/12/2025	100.000	0.000	5.2510	56.12	0.153621	0.157654	0.161793			56.18	26.05
CITIGROUP GLBL MKTS HOLDINGS INC	17330RZA6	10/21/2022	10/23/2025	100.000	0.000	5.8740	71.71	0.172948	0.178028	0.183256	0.188639		63.88	54.48
CITIGROUP GLBL MKTS HOLDINGS INC	17330RZF5	10/13/2022	10/10/2024	100.000	0.000	5.4260	67.41	0.158941	0.163253				45.12	
CITIGROUP GLBL MKTS HOLDINGS INC	17330YQJ2	11/22/2022	11/22/2027	100.000	0.000	5.3290	60.08	0.156021	0.160178	0.164446	0.168828	0.173327	57.24	60.34
CITIGROUP GLBL MKTS HOLDINGS INC	17330YQN3	11/30/2022	12/01/2027	100.000	0.000	5.3100	58.62	0.155459	0.159586	0.163823	0.168172	0.172637	56.96	60.02
CITIGROUP GLBL MKTS HOLDINGS INC	17330RKL8	10/14/2022	10/17/2024	100.000	0.000	5.5720	69.09	0.163598	0.168156				47.61	
CITIGROUP GLBL MKTS HOLDNG INC	17330RF59	08/26/2022	08/28/2024	100.000	0.000	4.2450	58.28	0.123004	0.125615				29.62	
CITIGROUP GLBL MKTS HOLDNG INC	17330R4L6	09/30/2022	10/02/2029	100.000	0.000	5.8540	75.08	0.172326	0.177370	0.182561	0.187905	0.193405	63.86	67.65
CITIGROUP GLBL MKTS HOLDNG INC	17330RDV4	09/30/2022	10/02/2025	100.000	0.000	5.7960	74.32	0.170522	0.175463	0.180548	0.185781		63.17	49.87
CITIGROUP GLBL MKTS HOLDNG INC	17330RE76	09/30/2022	10/02/2025	100.000	0.000	5.6210	72.02	0.165090	0.169730	0.174500	0.179405		61.11	48.17
CITIGROUP GLBL MKTS HOLDNG INC	17330RDY8	09/30/2022	04/01/2026	100.000	0.000	5.6500	72.40	0.165962	0.170651	0.175472	0.180429	0.185526	61.45	64.97
CITIGROUP GLBL MKTS HOLDNG INC	17330PSC4	08/31/2022	08/31/2027	100.000	0.000	4.5390	61.86	0.131871	0.134847	0.137925	0.141020	0.144256	48.74	50.98
CITIGROUP GLBL MKTS HOLDNG INC	17330RH40	09/30/2022	09/30/2027	100.000	0.000	5.7960	74.31	0.170467	0.175407	0.180490	0.185721	0.191103	63.17	66.88
CITIGROUP GLBL MKTS HOLDNG INC	17330YM23	11/03/2022	11/04/2027	100.000	0.000	5.9420	70.45	0.175037	0.180237	0.185592	0.191106	0.196784	64.55	68.44
CITIGROUP GLBL MKTS HOLDNG INC	17330RBB9	08/24/2022	08/24/2027	100.000	0.000	4.4410	61.27	0.128900	0.131763	0.134688	0.137679	0.140736	47.65	49.79
CITIGROUP GLBL MKTS HOLDNG INC	17330RRN7	10/28/2022	10/30/2024	100.000	0.000	5.9710	71.69	0.175971	0.181224				53.56	
CITIGROUP GLBL MKTS HOLDNG INC	17330YFD7	11/15/2022	11/13/2026	100.000	0.000	5.8830	67.67	0.173117	0.178209	0.183451	0.188847	0.194402	63.73	67.54
CITIGROUP GLBL MKTS HOLDNG INC	17330RB38	08/29/2022	08/29/2024	100.000	0.000	4.2160	57.50	0.122101	0.124674				29.52	
CITIGROUP GLBL MKTS HOLDNG INC	17330YFE5	11/15/2022	11/15/2027	100.000	0.000	5.8830	67.66	0.173172	0.178266	0.183509	0.188907	0.194464	63.73	67.54
CITIGROUP GLBL MKTS HOLDNG INC	17330RAU9	09/30/2022	09/30/2027	100.000	0.000	5.7960	74.31	0.170467	0.175407	0.180490	0.185721	0.191103	63.17	66.88
CITIGROUP GLBL MKTS HOLDNG INC	17330Y4R8	10/31/2022	10/30/2025	100.000	0.000	5.9710	71.33	0.175913	0.181164	0.186573	0.192143		64.92	56.79
CITIGROUP GLBL MKTS HOLDNG INC	17330RDD7	09/30/2022	04/01/2025	100.000	0.000	5.5430	70.99	0.162650	0.167157	0.171790			60.19	15.46
CITIGROUP GLBL MKTS HOLDNG INC	17330RDD4	08/24/2022	08/22/2026	100.000	0.000	4.3330	59.76	0.125603	0.128324	0.131105	0.133945	0.136847	46.42	48.45
CITIGROUP GLBL MKTS HOLDNG INC	17330R3E3	08/31/2022	08/31/2027	100.000	0.000	4.5390	61.86	0.131871	0.134847	0.137925	0.141020	0.144256	48.74	50.98
CITIGROUP GLBL MKTS HOLDNG INC	17330R3J2	09/30/2022	09/30/2027	100.000	0.000	5.7960	74.31	0.170467	0.175407	0.180490	0.185721	0.191103	63.17	66.88
CITIGROUP GLBL MKTS HOLDNG INC	17330RD28	09/30/2022	10/02/2024	100.000	0.000	5.4560	69.86	0.159986	0.164350				44.14	

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GBL MKTS HOLDNG INC	17330RD51	09/30/2022	09/30/2025	100.000	0.000	5.6210	72.02	0.165039	0.169677	0.174446	0.179349		61.10	47.81
CITIGROUP GBL MKTS HOLDNG INC	17330RD93	08/25/2022	08/27/2024	100.000	0.000	4.1060	56.45	0.118814	0.121253				28.48	
CITIGROUP GBL MKTS HOLDNG INC	17330R2X2	09/30/2022	04/01/2025	100.000	0.000	5.5430	70.99	0.162650	0.167157	0.171790			60.19	15.46
CITIGROUP GBL MKTS HOLDNG INC	17330YH94	11/17/2022	11/19/2024	100.000	0.000	5.5240	63.13	0.162088	0.166564				52.35	
CITIGROUP GBL MKTS HOLDNG INC	17330R2G9	09/30/2022	09/30/2027	100.000	0.000	5.7960	74.31	0.170467	0.175407	0.180490	0.185721	0.191103	63.17	66.88
CITIGROUP GBL MKTS HOLDNG INC	17330RC94	09/30/2022	04/01/2025	100.000	0.000	5.5430	70.99	0.162650	0.167157	0.171790			60.19	15.46
CITIGROUP GBL MKTS HOLDNG INC	17330PGK9	08/31/2022	08/31/2028	100.000	0.000	4.5870	62.53	0.133328	0.136369	0.139514	0.142678	0.145987	49.30	51.58
CITIGROUP GBL MKTS HOLDNG INC	17330PY45	08/31/2022	03/03/2025	100.000	0.000	4.3430	59.15	0.125981	0.128716	0.131511			46.50	8.15
CITIGROUP GBL MKTS HOLDNG INC	17330PH69	08/31/2022	08/31/2027	100.000	0.000	4.5390	61.86	0.131871	0.134847	0.137925	0.141020	0.144256	48.74	50.98
CITIGROUP GBL MKTS HOLDNG INC	17330PX95	08/31/2022	03/03/2025	100.000	0.000	4.3430	59.15	0.125981	0.128716	0.131511			46.50	8.15
CITIGROUP GBL MKTS HOLDNG INC	17330RMF9	09/30/2022	10/02/2025	100.000	0.000	5.6210	72.02	0.165090	0.169730	0.174500	0.179405		61.11	48.17
CITIGROUP GBL MKTS HOLDNG INC	17330PK81	08/31/2022	08/29/2025	100.000	0.000	4.4210	60.22	0.128279	0.131115	0.134013	0.136959		47.39	32.43
CITIGROUP GBL MKTS HOLDNG INC	17330RPS8	10/31/2022	10/30/2025	100.000	0.000	5.9710	71.33	0.175913	0.181164	0.186573	0.192143		64.92	56.79
CITIGROUP GBL MKTS HOLDNG INC	17330RP33	10/31/2022	10/31/2029	100.000	0.000	6.1260	73.22	0.180751	0.186287	0.191993	0.197874	0.203935	66.75	70.90
CITIGROUP GBL MKTS HOLDNG INC	17330PZM4	08/30/2022	03/02/2026	100.000	0.000	4.4700	60.91	0.129811	0.132712	0.135679	0.138711	0.141811	47.95	50.12
CITIGROUP GBL MKTS HOLDNG INC	17330RJN6	11/03/2022	05/05/2025	100.000	0.000	5.8450	69.28	0.172046	0.177074	0.182249			63.41	22.60
CITIGROUP GBL MKTS HOLDNG INC	17330PUS6	08/31/2022	08/31/2028	100.000	0.000	4.5870	62.53	0.133328	0.136369	0.139514	0.142678	0.145987	49.30	51.58
CITIGROUP GBL MKTS HOLDNG INC	17330YNF3	11/17/2022	11/18/2027	100.000	0.000	5.4850	62.68	0.160857	0.165268	0.169801	0.174457	0.179242	59.09	62.37
CITIGROUP GBL MKTS HOLDNG INC	17330RLM5	09/30/2022	10/02/2025	100.000	0.000	5.6210	72.02	0.165090	0.169730	0.174500	0.179405		61.11	48.17
CITIGROUP GBL MKTS HOLDNG INC	17330PWQ8	08/31/2022	08/31/2027	100.000	0.000	4.5390	61.86	0.131871	0.134847	0.137925	0.141020	0.144256	48.74	50.98
CITIGROUP GBL MKTS HOLDNG INC	17330PM93	11/03/2022	05/05/2025	100.000	0.000	5.8450	69.28	0.172046	0.177074	0.182249			63.41	22.60
CITIGROUP GBL MKTS HOLDNG INC	17330PVY2	08/26/2022	08/28/2024	100.000	0.000	4.2450	58.28	0.123004	0.125615				29.62	
CITIGROUP GBL MKTS HOLDNG INC	17330PWE5	08/24/2022	08/22/2025	100.000	0.000	4.2650	58.80	0.123550	0.126185	0.128876	0.131624		45.64	30.27
CITIGROUP GBL MKTS HOLDNG INC	17330PVK2	08/31/2022	08/30/2029	100.000	0.000	4.6480	63.38	0.135182	0.138306	0.141538	0.144791	0.148193	50.00	52.35
CITIGROUP GBL MKTS HOLDNG INC	17330PEN5	08/31/2022	03/03/2025	100.000	0.000	4.3430	59.15	0.125981	0.128716	0.131511			46.50	8.15
CITIGROUP GBL MKTS HOLDNG1NC	17330RAB2	08/25/2022	08/27/2025	100.000	0.000	4.3330	59.63	0.125663	0.128386	0.131167	0.134009		46.41	31.47
CITIGROUP GBL MKTS HOLDNG1NC	17330YSU5	11/09/2022	11/07/2024	100.000	0.000	6.0290	70.45	0.177664	0.183019				55.33	
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17291TEA2	12/15/2023	12/15/2043	100.000	VARIES	5.4300	2.40	0.148859	0.145362	0.141769	0.138079	0.134978	52.85	50.25
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17331HCC8	04/03/2023	04/03/2028	100.000	VARIES	4.8316	35.84	0.134528	0.134996	0.135238	0.135321	0.138331	49.39	52.96
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330FTB1	05/26/2022	05/27/2027	100.000	0.000	4.3720	71.56	0.129600	0.132433	0.135328	0.138286	0.141309	47.36	49.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17331C3Y1	12/30/2022	06/17/2027	105.330	0.031	5.3710	57.72	0.166344	0.170747	0.175270	0.179914	0.184684	60.68	64.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330FTM3	06/02/2022	05/31/2024	100.000	0.000	3.7150	59.93	0.109030					16.25	
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330F2H3	05/04/2022	05/04/2026	100.000	3.000	4.2300	70.89	0.121360	0.120374	0.122949	0.123350	0.124600	43.72	44.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330PPJ2	07/13/2022	07/11/2024	100.000	0.000	4.3230	64.75	0.125301	0.128010				24.29	
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17291T3T3	10/31/2023	11/02/2043	100.000	VARIES	6.2785	5.71	0.172153	0.168489	0.164709	0.160811	0.156790	61.07	58.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17331HSQ0	05/17/2023	05/18/2043	100.000	VARIES	5.1000	31.29	0.137283	0.133678	0.129981	0.127933	0.126406	48.46	46.25
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17331CDB0	01/19/2023	01/23/2043	100.000	VARIES	5.4466	49.97	0.142329	0.138640	0.134851	0.134851	0.130959	50.74	48.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330FT43	06/03/2022	06/05/2024	100.000	0.000	3.7250	59.98	0.109385					16.85	
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17290ACE8	05/25/2022	05/25/2037	100.000	VARIES	3.9200	60.46	0.100278	0.098444	0.098722	0.099052	0.099359	35.69	35.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330FTB7	05/31/2022	05/29/2026	100.000	0.000	4.2350	68.77	0.125257	0.127909	0.130618	0.133383	0.136208	45.74	47.70
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330PPT0	07/13/2022	07/13/2027	100.000	0.000	4.6460	69.70	0.135121	0.138260	0.141472	0.144758	0.148121	50.28	52.64
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17291QLF9	09/19/2023	09/21/2043	100.000	VARIES	5.5500	15.40	0.153309	0.149831	0.146256	0.142581	0.138803	53.86	51.25
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330REB9	08/12/2022	08/14/2024	100.000	0.000	4.2160	59.58	0.122129	0.124704				27.70	
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330REB7	08/16/2022	08/14/2025	100.000	1.750	4.2800	59.66	0.122067	0.124657	0.125257	0.127928		44.84	28.54
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330PPA1	07/29/2022	07/29/2042	100.000	VARIES	4.8600	66.99	0.127023	0.123338	0.119562	0.115694	0.112433	43.93	41.24
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330FSE2	05/31/2022	05/28/2027	100.000	0.000	4.2940	69.75	0.127097	0.129826	0.132613	0.135460	0.138369	46.43	48.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC	17330REJ0	08/10/2022	08/08/2024	100.000	0.000	4.1270	58.53	0.119392	0.121856				26.35	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PPF0	07/12/2022	07/12/2027	100.000	0.000	4.5870	68.93	0.133328	0.136386	0.139514	0.142714	0.145987	49.59	51.89
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FRM5	06/03/2022	06/04/2027	100.000	0.000	4.1570	67.10	0.122837	0.125390	0.127996	0.130657	0.133373	44.82	46.70
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331HRL2	07/01/2023	05/31/2027	100.000	VARIES	4.6900	27.28	0.128519	0.128652	0.129229	0.129501	0.129730	46.31	46.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FRR4	05/24/2022	05/27/2025	100.000	0.000	4.1570	68.21	0.122866	0.125419	0.128026			44.87	18.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RDU6	09/21/2022	09/22/2042	100.000	VARIES	5.5100	67.91	0.142409	0.137707	0.136279	0.135301	0.134269	48.69	48.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FR10	07/06/2022	01/03/2025	100.000	0.000	4.5190	68.67	0.131216	0.134181	0.137213			48.84	0.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PP78	08/03/2022	02/03/2025	100.000	0.000	4.1180	59.24	0.119148	0.121601	0.124105			44.07	3.97
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FVF5	05/31/2022	05/28/2027	100.000	0.000	4.1960	68.12	0.124018	0.126620	0.129277	0.131989	0.134758	45.29	47.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YLZ1	11/30/2022	12/01/2042	100.000	VARIES	5.4700	57.13	0.138215	0.132099	0.128457	0.128966	0.127790	48.38	46.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331HVG8	04/28/2023	04/28/2043	100.000	VARIES	4.9700	33.17	0.133672	0.130069	0.126376	0.123274	0.122165	47.02	44.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YMA5	10/31/2022	10/31/2037	100.000	VARIES	6.1500	60.54	0.165527	0.163699	0.163056	0.166798	0.168755	59.26	59.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331CXA0	03/16/2023	03/16/2043	100.000	VARIES	5.0900	39.75	0.137006	0.135214	0.129703	0.125910	0.122021	47.91	45.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PBM0	06/23/2022	06/23/2025	100.000	0.000	4.6850	73.05	0.139500	0.142768	0.146112			50.86	25.13
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FV40	05/16/2022	04/17/2028	100.000	0.000	4.4600	74.41	0.131898	0.134839	0.137846	0.140920	0.144063	48.45	50.64
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FE49	06/01/2022	05/29/2026	100.000	0.000	4.0980	66.37	0.120948	0.123426	0.125955	0.128536	0.131170	44.15	45.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331CWE3	03/15/2023	03/15/2028	100.000	VARIES	5.0500	39.80	0.138994	0.137937	0.136854	0.136191	0.136859	49.66	49.12
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330R6S9	08/24/2022	08/14/2025	100.000	1.000	4.2800	59.78	0.122961	0.125569	0.127084	0.129789		45.29	28.95
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PR50	08/01/2022	07/30/2026	100.000	3.000	4.4300	63.41	0.124906	0.127672	0.126811	0.128900	0.128783	45.75	46.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FV73	05/26/2022	11/29/2024	100.000	0.000	4.0980	66.97	0.121016	0.123496				40.14	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331HE51	03/31/2023	03/31/2043	100.000	VARIES	5.2200	38.68	0.140623	0.137019	0.133322	0.129527	0.125632	49.32	46.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FU22	05/17/2022	05/15/2025	100.000	0.000	4.1670	69.24	0.123109	0.125674	0.128292			45.02	17.19
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17290AA67	02/24/2023	02/24/2026	100.000	VARIES	4.4940	38.02	0.123641	0.122945	0.123228	0.123726	0.124328	44.09	44.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PS91	07/06/2022	07/06/2027	100.000	0.000	4.8320	73.54	0.140786	0.144188	0.147671	0.151239	0.154893	52.50	55.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PAY5	06/21/2022	06/21/2027	100.000	0.000	5.0850	79.75	0.152300	0.156172	0.160143	0.164215	0.168390	55.60	58.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291LMM4	03/19/2024	03/21/2044	100.000	VARIES	5.2400		0.143856	0.140344	0.136741	0.133043	0.133043	40.00	49.15
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FU47	05/18/2022	05/18/2032	100.000	VARIES	3.3800	52.75	0.086333	0.084667	0.085222	0.085691	0.086201	30.70	30.80
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291QL77	08/31/2023	08/31/2043	100.000	VARIES	5.4900	18.70	0.151641	0.148154	0.144571	0.140890	0.137107	53.10	50.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PRA9	07/14/2022	07/15/2027	100.000	0.000	4.7140	70.61	0.137207	0.140441	0.143752	0.147140	0.150608	51.06	53.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PRE1	07/29/2022	07/30/2027	100.000	0.000	4.4500	64.63	0.129189	0.132063	0.135001	0.138005	0.141076	47.90	50.06
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331CF77	02/16/2023	02/17/2043	100.000	VARIES	5.0600	43.40	0.135152	0.130707	0.126149	0.122464	0.121675	46.64	44.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PAD1	06/09/2022	06/11/2025	100.000	0.000	4.0780	65.07	0.120376	0.122831	0.125335			43.88	20.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FUL3	07/06/2022	07/06/2027	100.000	0.000	4.8320	73.54	0.140786	0.144188	0.147671	0.151239	0.154893	52.50	55.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291QKT0	09/29/2023	09/29/2043	100.000	VARIES	5.7600	14.72	0.159062	0.155256	0.151339	0.147309	0.143162	55.87	53.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RXQ3	10/19/2022	10/19/2037	100.000	VARIES	7.0000	76.76	0.161170	0.161853	0.162559	0.163291	0.164048	58.24	58.76
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FU25	06/07/2022	06/05/2025	100.000	0.000	4.0690	65.17	0.120041	0.122483	0.124975			43.78	19.25
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331UZW0	07/02/2024	07/02/2029	100.000	0.400	5.0700		0.140722		0.140722	0.144006	0.147372	25.19	52.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PQ81	08/03/2022	02/03/2025	100.000	0.000	4.1180	59.24	0.119148	0.121601	0.124105			44.07	3.97
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PQR3	07/29/2022	07/31/2029	100.000	0.000	4.6260	67.24	0.134530	0.137642	0.140826	0.144083	0.147416	49.94	52.28
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291RND0	07/31/2023	07/29/2027	100.000	2.750	5.1930	21.78	0.144251	0.147972	0.147872	0.152533	0.150839	53.15	54.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331HCV7	04/20/2023	04/20/2043	100.000	VARIES	5.0200	34.60	0.135061	0.131456	0.127760	0.123971	0.120087	47.46	44.77
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FT24	06/30/2022	07/02/2026	100.000	0.000	4.6460	71.46	0.135156	0.138296	0.141508	0.144796	0.148159	50.36	52.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PLR8	07/28/2022	07/28/2032	100.000	VARIES	3.2800	45.56	0.086823	0.085059	0.083778	0.083935	0.084047	30.46	30.23
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PM63	08/03/2022	08/01/2024	100.000	0.000	4.0980	58.95	0.118520	0.120948				25.33	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PM89	07/13/2022	07/11/2025	100.000	0.000	4.4500	66.70	0.129142	0.132015	0.134953	0.137955		48.00	26.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PLV9	08/03/2022	08/03/2027	100.000	0.000	4.3040	61.97	0.124757	0.127441	0.130184	0.132985	0.135847	46.20	48.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291LS48	04/03/2024	04/03/2029	100.000	0.150	5.0200			0.142456	0.140344	0.147661	0.150361	37.63	52.56
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291RC44	06/30/2023	06/30/2043	100.000	VARIES	5.1800	25.73	0.138674	0.135069	0.131371	0.127577	0.123684	49.27	46.60

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YWT3	12/16/2022	12/16/2042	100.000	VARIES	5.3756	54.08	0.136526	0.131049	0.126566	0.125416	0.124268	48.00	45.32
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330N641	08/03/2022	05/07/2026	100.000	0.000	4.2450	61.17	0.124338	0.126978	0.129673	0.132425	0.135236	45.52	47.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17290A6V7	05/27/2022	05/27/2027	100.000	VARIES	3.5200	58.00	0.095115	0.095229	0.095419	0.095671	0.096034	34.26	37.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331CQUA	02/28/2023	02/27/2043	100.000	VARIES	5.3000	43.87	0.141224	0.136284	0.131213	0.126007	0.124276	48.71	45.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PMC0	08/03/2022	08/01/2024	100.000	0.000	4.0980	58.95	0.118520	0.120948				25.33	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17290AGD6	11/15/2022	11/15/2029	100.000	VARIES	5.5500	60.44	0.144361	0.144349	0.144727	0.145337	0.146095	51.67	52.41
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PLK3	07/06/2022	07/06/2027	100.000	VARIES	3.1600	45.94	0.085431	0.085637	0.085795	0.085858	0.086089	30.80	30.78
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PM22	06/22/2022	06/20/2025	100.000	0.000	4.7240	73.82	0.140706	0.144029	0.147431			51.33	24.92
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FNU1	05/25/2022	05/26/2026	100.000	0.000	4.3230	70.86	0.128055	0.130823	0.133650	0.136539	0.139490	46.79	48.84
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FNM5	06/01/2022	05/30/2025	100.000	0.000	4.0100	64.91	0.118211	0.120581	0.122999			43.13	18.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PKX6	07/06/2022	07/03/2025	100.000	0.000	4.6360	70.49	0.134766	0.137890	0.141086	0.144357		50.20	26.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YET3	11/17/2022	11/17/2042	100.000	VARIES	5.0700	61.14	0.140964	0.133071	0.126747	0.125679	0.124602	48.63	45.34
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291TJB5	12/07/2023	12/07/2028	100.000	VARIES	4.7700	3.09	0.134085	0.134401	0.134893	0.135157	0.135258	48.34	48.62
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PLA5	08/03/2022	08/01/2025	100.000	0.000	4.1570	59.81	0.120295	0.122795	0.125348	0.127953		44.51	26.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331HR24	11/22/2022	11/22/2027	100.000	2.500	5.3300	59.79	0.152322	0.156830	0.156823	0.159233	0.163361	55.89	57.40
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YZ60	12/30/2022	12/30/2042	100.000	VARIES	5.4361	53.20	0.142041	0.138351	0.134561	0.129557	0.127409	50.46	47.73
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291RRR8	07/31/2023	07/31/2043	100.000	VARIES	5.1100	21.18	0.141032	0.137338	0.133548	0.129661	0.125841	48.99	46.20
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RTM7	10/20/2022	10/22/2026	100.000	3.800	5.9600	72.35	0.169308	0.174411	0.173317	0.178483	0.177511	62.32	63.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PNH8	07/12/2022	07/10/2025	100.000	0.000	4.3820	65.78	0.127084	0.129869	0.132714	0.135622		47.21	25.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PNL9	07/06/2022	07/06/2027	100.000	0.000	4.8320	73.54	0.140786	0.144188	0.147673	0.151239	0.154893	52.50	55.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331HR24	05/11/2023	05/11/2035	100.000	VARIES	4.9400	31.30	0.133706	0.130816	0.127853	0.125454	0.124923	47.32	45.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PNN5	08/02/2022	02/02/2026	100.000	0.000	4.3130	62.22	0.125028	0.127725	0.130479	0.133293	0.136167	46.31	48.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FQR5	06/30/2022	06/30/2028	100.000	0.000	4.8410	74.53	0.144475	0.147972	0.151554	0.155222	0.158979	52.65	55.23
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FQY0	05/25/2022	05/25/2027	100.000	0.000	4.4210	72.51	0.131131	0.134029	0.136992	0.140020	0.143115	47.94	50.08
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RCCT	08/31/2022	08/29/2042	100.000	VARIES	4.9600	63.67	0.126638	0.126352	0.125876	0.124304	0.123117	45.46	44.87
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FYD6	05/20/2022	05/22/2025	100.000	0.000	4.1470	68.53	0.122538	0.125079	0.127672			44.77	18.00
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YXY1	12/23/2022	12/24/2026	100.000	3.500	5.1630	53.18	0.145961	0.149687	0.148573	0.154061	0.149644	53.38	54.19
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PNE5	07/21/2022	07/23/2025	100.000	0.000	4.5680	67.45	0.132785	0.135818	0.138920	0.142093		49.32	28.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PMF3	06/24/2022	06/24/2027	100.000	VARIES	3.2400	47.65	0.087333	0.087667	0.087778	0.088041	0.088352	31.50	31.39
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291TGU6	11/17/2023	11/17/2043	100.000	VARIES	5.6800	6.94	0.156926	0.153469	0.149914	0.146257	0.142495	55.56	52.99
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291TH92	11/22/2023	11/22/2028	100.000	7.750	5.3950	5.69	0.149272	0.148872	0.149594	0.150289	0.150734	49.17	54.03
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FPQ8	05/26/2022	05/26/2037	100.000	VARIES	4.7900	74.01	0.123167	0.120778	0.120278	0.119813	0.119813	43.79	43.19
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FPS4	05/18/2022	05/18/2027	100.000	0.000	4.2550	70.61	0.125900	0.128578	0.131314	0.134108	0.136961	46.04	48.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FPD9	06/01/2022	12/02/2024	100.000	0.000	3.8820	62.79	0.114247	0.116465				38.21	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHM4	08/03/2022	08/03/2027	100.000	0.000	4.3040	61.97	0.124757	0.127441	0.130184	0.132985	0.135847	46.20	48.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHN2	07/21/2022	07/23/2025	100.000	0.000	4.5680	67.45	0.132785	0.135818	0.138920	0.142093		49.32	28.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHP7	07/21/2022	07/23/2025	100.000	0.000	4.5680	67.45	0.132785	0.135818	0.138920	0.142093		49.32	28.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHS1	07/15/2022	07/15/2027	100.000	0.000	4.6660	69.74	0.135729	0.138896	0.142136	0.145452	0.148846	50.50	52.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FKY6	05/31/2022	12/01/2025	100.000	0.000	4.1270	66.97	0.121897	0.124412	0.126979	0.129600		44.49	42.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291QDF8	10/19/2023	10/16/2043	100.000	VARIES	6.0552	12.02	0.166112	0.162731	0.159248	0.155659	0.151962	58.70	56.16
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHX0	07/29/2022	07/31/2028	100.000	0.000	4.5870	66.66	0.133345	0.136404	0.139532	0.142732	0.146006	49.49	51.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330NI138	06/15/2022	06/15/2026	100.000	0.000	4.4020	69.58	0.130531	0.133404	0.136340	0.139341	0.142408	47.60	49.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330NI153	06/15/2022	06/13/2025	100.000	0.000	4.2450	67.05	0.125557	0.128221	0.130943			45.78	21.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291L4N2	01/23/2024	02/21/2025	100.000	5.140	5.0600			0.140611	0.144167	0.147857		47.94	7.46
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YRX0	11/18/2022	11/18/2042	100.000	VARIES	5.7800	63.20	0.152046	0.150237	0.145134	0.143235	0.141309	53.76	51.74
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FKF7	06/14/2022	07/10/2025	100.000	0.000	4.3430	68.78	0.126330	0.129073	0.131876	0.134740		46.92	25.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHG7	08/10/2022	02/10/2028	100.000	0.000	4.3720	62.08	0.126812	0.129584	0.132417	0.135311	0.138269	46.94	49.02

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291RX49	08/16/2023	08/17/2043	100.000	VARIES	5.4200	20.09	0.149637	0.145913	0.142088	0.138159	0.134123	52.19	49.38
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PHH5	08/03/2022	08/03/2026	100.000	0.000	4.2160	60.68	0.122101	0.124674	0.127303	0.129986	0.132726	45.19	47.11
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331UUP6	06/03/2024	06/01/2029	100.000	0.800	5.2300			0.147756	0.148083	0.155033	0.153650	26.60	54.56
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PKX0	08/08/2022	08/06/2027	100.000	0.000	4.4210	63.05	0.128264	0.131099	0.133997	0.136959	0.139987	47.52	49.64
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PK60	06/07/2022	06/07/2029	100.000	1.000	4.4900	71.55	0.131306	0.134483	0.135239	0.140083	0.140117	48.08	49.67
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJR3	05/31/2022	05/31/2029	100.000	0.000	4.4210	71.86	0.131131	0.134029	0.136992	0.140020	0.143115	47.91	50.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RMX0	10/19/2022	10/20/2042	100.000	VARIES	6.4600	73.74	0.160786	0.152495	0.148780	0.144443	0.143063	55.20	52.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291LFW0	03/04/2024	03/05/2029	100.000	0.200	5.1500			0.143961	0.148361	0.148739	0.157528	43.08	54.34
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PGP8	06/29/2022	06/29/2027	100.000	0.000	4.7630	73.44	0.141985	0.145366	0.148828	0.152373	0.156001	51.74	54.23
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PKW4	08/09/2022	08/09/2027	100.000	0.000	4.4410	63.21	0.128900	0.131763	0.134688	0.137679	0.140736	47.74	49.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PGX1	07/14/2022	07/15/2027	100.000	2.000	4.7100	70.18	0.134624	0.137762	0.137639	0.142439	0.141600	49.66	51.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PG94	06/22/2022	07/22/2027	100.000	0.000	5.0170	78.57	0.147053	0.150742	0.154523	0.158399	0.162373	54.79	57.57
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PG86	06/24/2022	06/26/2024	100.000	0.000	4.4500	69.17	0.132080					23.11	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291RYD8	08/31/2023	09/02/2027	100.000	3.000	5.4460	18.31	0.151280	0.155442	0.155162	0.160250	0.158306	55.83	57.10
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291LX34	03/14/2024	03/15/2027	100.000	1.000	4.1000			0.125861	0.127172	0.129206	0.131283	34.05	46.52
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P5W5	06/16/2022	06/16/2037	100.000	VARIES	5.3500	80.10	0.139414	0.139038	0.138402	0.137755	0.137113	50.11	49.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291LFL4	01/31/2024	02/03/2027	100.000	1.000	4.9200			0.138783	0.139211	0.141950	0.144767	45.42	51.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PYA2	08/11/2022	08/13/2025	100.000	0.000	4.4020	62.39	0.127751	0.130563	0.133436	0.136373		47.28	30.15
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YQ26	12/19/2022	12/19/2025	100.000	VARIES	5.2845	53.51	0.142673	0.145248	0.146059	0.146067		51.83	50.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJG7	05/31/2022	05/30/2025	100.000	0.000	4.0780	66.16	0.120349	0.122803	0.125307			43.92	18.67
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PKC8	06/13/2022	06/11/2027	100.000	0.000	4.4110	69.99	0.130784	0.133668	0.136616	0.139629	0.142709	47.72	49.85
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291RXV9	07/28/2023	07/28/2027	100.000	VARIES	5.3800	9.27	0.150449	0.154293	0.156156	0.155211	0.152419	55.45	55.50
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P6E1	06/08/2022	06/08/2027	100.000	0.000	4.3330	69.37	0.128355	0.131135	0.133977	0.136879	0.139845	46.84	48.89
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJJ1	06/01/2022	06/01/2027	100.000	0.000	4.1960	67.99	0.124047	0.126649	0.129306	0.132019	0.134789	45.28	47.20
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291REJ7	06/30/2023	07/01/2027	100.000	2.750	5.0370	25.19	0.143440	0.143244	0.146856	0.146856	0.146706	26.11	52.22
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FN64	06/01/2022	05/30/2025	100.000	0.000	4.0100	64.91	0.118211	0.120581	0.122999			43.13	18.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJ55	08/02/2022	08/02/2027	100.000	VARIES	3.3100	45.69	0.089719	0.090014	0.090199	0.090327	0.090504	32.41	32.54
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291R4C3	06/16/2023	06/16/2043	100.000	VARIES	5.2300	28.10	0.140442	0.136462	0.132377	0.128184	0.124747	49.72	46.77
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJX8	08/03/2022	08/03/2027	100.000	0.000	4.3040	61.97	0.124757	0.127441	0.130184	0.132985	0.135847	46.20	48.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YUV0	01/13/2023	01/13/2028	102.500	0.063	5.3230	53.56	0.160428	0.164539	0.168761	0.168761	0.173094	58.49	61.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YV98	12/16/2022	12/16/2042	100.000	VARIES	5.3756	54.58	0.140370	0.136677	0.133561	0.132409	0.131277	49.76	47.84
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FJB4	05/18/2022	06/16/2028	100.000	0.000	4.5780	76.11	0.136585	0.139712	0.142910	0.146181	0.149527	49.83	52.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJA8	08/03/2022	08/01/2025	100.000	0.000	4.1570	59.81	0.120295	0.122795	0.125348	0.127953		44.51	26.79
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YT23	11/30/2022	12/01/2042	100.000	VARIES	5.4700	57.89	0.143450	0.139764	0.135978	0.132088	0.128091	50.76	48.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FMD0	06/03/2022	06/05/2024	100.000	0.000	3.7250	59.98	0.109385					16.85	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330Y222	10/31/2022	10/31/2042	100.000	VARIES	6.3100	70.97	0.160923	0.154587	0.148049	0.141305	0.135842	56.03	51.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJC4	06/27/2022	06/25/2027	100.000	0.000	4.9590	76.84	0.148213	0.151888	0.155654	0.159513	0.163468	54.06	56.78
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FLQ2	05/19/2022	05/20/2027	100.000	0.000	4.3620	72.29	0.129284	0.132104	0.134985	0.137929	0.140937	47.28	49.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FLR0	06/03/2022	06/04/2027	100.000	0.000	4.1570	67.10	0.122837	0.125390	0.127996	0.130657	0.133373	44.82	46.70
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FMS7	05/18/2022	05/18/2027	100.000	0.000	4.2550	70.61	0.125900	0.128578	0.131314	0.134108	0.136961	46.04	48.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YCM0	11/17/2022	11/17/2042	100.000	VARIES	5.0700	62.29	0.148254	0.143750	0.139118	0.134352	0.129451	52.16	48.80
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FM73	05/25/2022	05/24/2029	100.000	0.000	4.5780	75.16	0.136084	0.139199	0.142385	0.145644	0.148978	49.78	52.09
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PJ34	07/29/2022	07/29/2027	100.000	0.000	4.5480	66.08	0.132144	0.135149	0.138223	0.141366	0.144580	49.04	51.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331HLT1	04/13/2023	04/15/2027	100.000	3.300	4.6260	33.25	0.131506	0.130306	0.133322	0.132161	0.135222	47.40	47.93
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330N310	08/03/2022	08/03/2029	100.000	0.000	4.3820	63.11	0.127115	0.129900	0.132746	0.135654	0.138626	47.10	49.18
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YTV2	11/17/2022	11/17/2042	100.000	VARIES	5.7100	59.71	0.134724	0.134239	0.133530	0.132164	0.130772	48.37	47.70
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PZB8	08/05/2022	08/07/2024	100.000	0.000	4.0780	58.42	0.117971	0.120376				25.91	

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PZD4	08/05/2022	08/07/2025	100.000	0.000	4.1370	59.28	0.119747	0.122224	0.124753	0.127333		44.28	27.41
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291TLA4	12/27/2023	12/27/2028	100.000	0.800	4.8800	0.14	0.141056	0.144667	0.148333	0.152111	0.155944	51.44	54.09
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331CMW4	02/27/2023	02/27/2030	100.000	VARIES	5.4650	49.38	0.150333	0.149119	0.147873	0.147023	0.147457	53.68	53.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PZK8	08/03/2022	08/03/2027	100.000	0.000	4.3040	61.97	0.124757	0.127441	0.130184	0.132985	0.135847	46.20	48.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F6D8	05/31/2022	05/31/2028	100.000	0.000	4.3620	70.87	0.129269	0.132088	0.134969	0.137913	0.140921	47.22	49.30
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P3F4	06/28/2022	06/27/2024	100.000	0.000	4.4210	68.19	0.131115					23.08	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FXN6	05/31/2022	11/29/2024	100.000	0.000	3.9710	64.38	0.116995	0.119317				38.79	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P3G2	06/23/2022	06/23/2025	100.000	0.000	4.6850	73.05	0.139500	0.142768	0.146112			50.86	25.13
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P3N7	06/10/2022	06/10/2027	100.000	0.000	4.4700	71.35	0.132680	0.135645	0.138677	0.141776	0.144945	48.42	50.61
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PDQ9	07/29/2022	01/31/2024	100.000	0.000	4.1470	60.14	0.120035					3.48	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291TQ50	02/02/2024	02/02/2029	100.000	0.800	4.9200			0.139678	0.139517	0.142400	0.145356	45.23	51.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RJV8	09/30/2022	09/30/2042	100.000	VARIES	5.8700	69.81	0.145201	0.137209	0.130973	0.130583	0.130155	49.37	47.01
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FXV8	06/01/2022	05/30/2025	100.000	0.000	4.0100	64.91	0.118211	0.120581	0.122999			43.13	18.33
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PTU3	06/23/2022	06/23/2027	100.000	0.000	4.9100	76.65	0.146683	0.150284	0.153973	0.157753	0.161626	53.51	56.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCT4	08/03/2022	08/03/2027	100.000	0.000	4.3040	61.97	0.124757	0.127441	0.130184	0.132985	0.135847	46.20	48.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F5U1	06/17/2022	06/17/2027	100.000	0.125	5.0200	79.18	0.149838	0.153494	0.157261	0.153494	0.157261	54.86	57.42
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PTT6	07/29/2022	07/29/2027	100.000	0.000	4.5480	66.08	0.132144	0.135149	0.138223	0.141366	0.144580	49.04	51.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F5Z0	06/01/2022	06/01/2027	100.000	0.000	4.1960	67.99	0.124047	0.126649	0.129306	0.132019	0.134789	45.28	47.20
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FXB2	06/30/2022	07/01/2027	100.000	0.000	4.7830	73.61	0.142642	0.142642	0.149546	0.149546	0.156784	51.96	54.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330YNW6	11/28/2022	11/29/2027	100.000	VARIES	5.4200	58.32	0.148567	0.149199	0.145925	0.148502	0.148816	53.51	53.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291QY81	10/31/2023	10/29/2027	100.000	3.250	5.9220	9.87	0.164500	0.169371	0.169040	0.174045	0.173852	60.37	62.04
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PDA4	06/30/2022	06/30/2027	100.000	0.000	4.8610	74.85	0.145115	0.148642	0.152254	0.155955	0.159745	52.88	55.49
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FXE6	05/23/2022	05/21/2027	100.000	0.000	4.4700	73.61	0.132647	0.135612	0.138643	0.141742	0.144909	48.53	50.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331C6Q5	01/09/2023	01/07/2027	100.000	3.500	5.3390	52.89	0.151140	0.155126	0.154124	0.152411	0.159072	55.11	56.20
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCB3	06/30/2022	06/30/2027	100.000	0.000	4.8610	74.85	0.145115	0.148642	0.152254	0.155955	0.159745	52.88	55.49
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCB7	07/20/2022	07/20/2027	100.000	VARIES	3.1700	44.90	0.085647	0.085803	0.086008	0.086196	0.086427	30.91	30.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17290AA34	12/07/2022	12/07/2029	100.000	VARIES	5.0000	52.35	0.134235	0.132451	0.131211	0.131793	0.132479	48.00	47.76
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FFH9	05/31/2022	05/31/2028	100.000	0.000	4.3620	70.87	0.129269	0.132088	0.134969	0.137913	0.140921	47.22	49.30
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331H5G7	03/22/2023	03/22/2028	100.000	0.250	5.2940	43.50	0.159339	0.163400	0.167569	0.171848	0.176243	59.07	61.94
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330F5H0	05/31/2022	05/28/2027	100.000	0.000	4.2940	69.75	0.127097	0.129826	0.132613	0.135460	0.138369	46.43	48.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FWM9	05/27/2022	05/27/2037	100.000	VARIES	2.8400	42.98	0.069389	0.067222	0.067167	0.067006	0.066795	24.14	24.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291TBX6	11/30/2023	11/30/2043	100.000	VARIES	5.5600	5.10	0.153587	0.150111	0.146537	0.142863	0.139696	54.43	51.85
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FX48	05/25/2022	05/23/2024	100.000	0.000	4.0290	65.94	0.118791					16.87	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCN7	06/23/2022	06/21/2024	100.000	0.000	4.4500	69.31	0.132015					22.44	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291LK95	02/29/2024	02/29/2044	100.000	VARIES	5.3400			0.146357	0.142852	0.139253	0.135557	43.97	49.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PSP5	07/06/2022	07/03/2025	100.000	0.000	4.6360	70.49	0.134766	0.137890	0.141086	0.144357		50.20	26.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PCJ1	06/24/2022	06/25/2026	100.000	0.000	4.7630	74.15	0.142003	0.145385	0.148848	0.152392	0.156022	51.77	54.27
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FW72	05/19/2022	05/20/2027	100.000	0.000	4.3620	72.29	0.129284	0.132104	0.134985	0.137929	0.140937	47.28	49.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PSU4	07/21/2022	07/21/2042	100.000	VARIES	5.1800	70.29	0.128742	0.127882	0.126876	0.124049	0.122654	45.90	44.97
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FT66	06/27/2022	06/26/2025	100.000	0.000	4.7340	73.27	0.141042	0.144381	0.147798			51.41	25.86
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PC49	07/01/2022	07/01/2027	100.000	0.000	4.8610	74.70	0.145115	0.145115	0.152254	0.152254	0.159745	52.88	55.48
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PC56	06/23/2022	06/23/2026	100.000	0.000	4.7930	74.78	0.142942	0.146368	0.149875	0.153467	0.157145	52.13	54.66
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FVX6	05/17/2022	05/17/2032	100.000	VARIES	2.7400	42.77	0.071722	0.071944	0.072167	0.072429	0.072660	25.89	26.05
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PSV2	08/03/2022	08/03/2027	100.000	0.000	4.3040	61.97	0.124757	0.127441	0.130184	0.132985	0.135847	46.20	48.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PBX6	06/17/2022	06/17/2042	100.000	VARIES	5.2600	75.98	0.125722	0.125444	0.124500	0.123576	0.122602	45.19	44.63
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PC98	06/03/2022	06/05/2025	100.000	0.000	3.9610	63.87	0.116721	0.119033	0.121390			42.56	18.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PC80	06/15/2022	06/13/2025	100.000	0.000	4.2450	67.05	0.125557	0.128221	0.130943			45.78	21.21

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331CGM3	01/25/2023	01/25/2027	100.000	3.300	4.7830	45.14	0.134906	0.138134	0.137033	0.137794	0.138772	49.10	49.87
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FWA5	05/24/2022	05/22/2025	100.000	0.000	4.3040	70.68	0.127412	0.130153	0.132954			46.58	18.75
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P5H8	06/09/2022	06/10/2027	100.000	0.000	4.3530	69.56	0.129000	0.131808	0.134677	0.137608	0.140603	47.06	49.14
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZQ7	06/03/2022	12/04/2028	100.000	0.000	4.3040	69.53	0.127456	0.130199	0.133001	0.135863	0.138787	46.53	48.55
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331CKC0	01/19/2023	01/23/2043	100.000	VARIES	5.4466	49.97	0.142329	0.138640	0.135462	0.135462	0.134044	50.74	48.60
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PWS4	08/08/2022	08/08/2024	100.000	0.000	4.2160	60.06	0.122101	0.124674				26.96	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PX61	08/05/2022	08/07/2028	100.000	0.000	4.2940	61.58	0.124484	0.127157	0.129887	0.132676	0.135524	46.07	48.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291QWE0	10/20/2023	10/20/2038	100.000	VARIES	4.4137	8.54	0.121934	0.114770	0.105043	0.103998	0.105185	39.95	37.60
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PWT2	07/29/2022	07/29/2027	100.000	0.000	4.4480	66.08	0.132144	0.135149	0.138223	0.141366	0.144580	49.04	51.29
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291QW55	10/18/2023	01/17/2025	100.000	6.000	5.8747	11.75	0.163187	0.167980	0.170993			60.17	2.91
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PWW7	08/18/2022	08/18/2042	100.000	VARIES	4.8100	63.63	0.125089	0.121411	0.118311	0.117158	0.115966	43.44	42.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZZ7	07/06/2022	07/06/2027	100.000	0.000	4.8320	73.54	0.140786	0.144188	0.147671	0.151239	0.154893	52.50	55.07
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZF1	06/03/2022	06/05/2025	100.000	0.000	3.9610	63.87	0.116721	0.119033	0.121390			42.56	18.69
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330RLFP0	09/20/2022	09/20/2032	100.000	VARIES	4.9200	20.26	0.042550	0.041308	0.040204	0.039547	0.038902	14.87	13.77
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291QWZ4	05/18/2022	05/18/2027	100.000	0.000	4.2550	70.61	0.125900	0.128578	0.131314	0.134108	0.136961	46.04	48.02
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P5C9	06/10/2022	06/12/2024	100.000	0.000	3.9020	62.09	0.114882					18.50	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PVG1	07/21/2022	07/22/2027	100.000	0.000	4.6950	69.36	0.136629	0.139836	0.143119	0.146479	0.149917	50.80	53.21
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P4C0	06/17/2022	06/12/2024	100.000	0.000	4.0000	62.87	0.117848					18.97	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FYN5	05/17/2022	05/17/2029	100.000	0.000	4.6170	76.91	0.137339	0.140509	0.143753	0.147071	0.150466	50.29	52.64
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291TQ84	01/31/2024	01/29/2044	100.000	VARIES	5.2000		0.142744	0.139231	0.135626	0.132533		46.88	48.44
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P4G1	06/21/2022	10/18/2024	100.000	0.000	9.9190	160.04	0.313320	0.328859				92.72	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PVM8	06/23/2022	06/23/2027	100.000	0.000	4.9100	76.65	0.146683	0.150284	0.153973	0.157753	0.161626	53.51	56.17
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291RJL7	07/19/2023	07/20/2043	100.000	VARIES	5.2000	23.03	0.142828	0.136281	0.131156	0.130726	0.130122	48.33	46.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FYQ8	05/25/2022	05/23/2025	100.000	0.000	4.2450	69.56	0.125557	0.128221	0.130943			45.88	18.59
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17331CUD0	01/31/2023	01/30/2043	100.000	VARIES	5.0900	45.67	0.133401	0.129703	0.126561	0.126561	0.125308	47.58	45.45
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FZ87	06/01/2022	06/01/2027	100.000	0.000	4.1960	67.99	0.124047	0.126649	0.129306	0.132019	0.134789	45.28	47.20
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PW62	08/10/2022	08/10/2027	100.000	0.000	4.3430	61.66	0.125935	0.128670	0.131464	0.134319	0.137235	46.61	48.65
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P4Q9	06/21/2022	06/21/2027	100.000	0.000	5.0850	79.75	0.152300	0.156172	0.160143	0.164215	0.168390	55.60	58.47
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PDS5	06/30/2022	01/02/2026	100.000	0.000	4.6170	71.01	0.134274	0.137374	0.140545	0.143790	0.147109	50.02	52.36
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PDT3	07/21/2022	07/21/2037	100.000	VARIES	5.1700	72.23	0.135153	0.132181	0.131343	0.130534	0.129743	47.50	46.88
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330PE39	06/30/2022	06/30/2042	100.000	VARIES	5.1900	74.53	0.127493	0.123192	0.122013	0.120838	0.119738	45.12	43.71
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330FY96	06/01/2022	05/29/2026	100.000	0.000	4.0980	66.37	0.120948	0.123426	0.125955	0.128536	0.131170	44.15	45.98
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P3W7	06/16/2022	06/16/2037	100.000	VARIES	2.9400	42.15	0.072283	0.072549	0.072819	0.073371	0.073653	26.17	26.37
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291RJC7	07/19/2023	07/20/2043	100.000	VARIES	5.2000	23.13	0.140066	0.136462	0.132764	0.132764	0.128969	49.91	47.26
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291LHJ7	02/09/2024	02/10/2025	100.000	5.080	5.0200			0.139333	0.142833	0.150000		45.22	5.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17330P3Z0	06/10/2022	06/12/2024	100.000	0.000	3.9020	62.09	0.114882					18.50	
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291TPE2	01/22/2024	01/22/2029	100.000	8.000	5.1300			0.140262	0.138877	0.138206	0.137945	47.20	49.72
CITIGROUP GLOBAL MARKETS HOLDINGS INC.	17291QG65	09/29/2023	09/03/2027	100.000	3.100	5.6110	14.34	0.155861	0.160236	0.159950	0.164433	0.164217	57.27	58.77
CITIGROUP GLOBAL MKT HLD INC	17331CUN5	04/05/2023	04/05/2028	100.000	0.000	4.8410	36.05	0.137727	0.141061	0.144475	0.147972	0.151554	50.76	53.25
CITIGROUP GLOBAL MKT HLD INC	17331CDP9	02/28/2023	02/28/2028	100.000	0.000	5.2510	44.67	0.149691	0.153621	0.157654	0.161793	0.166041	55.58	58.53
CITIGROUP GLOBAL MKT HLD INC	17291TEC8	11/30/2023	09/01/2026	100.000	0.000	5.3290	4.59	0.148028	0.150022	0.154019	0.158123	0.162336	54.37	57.18
CITIGROUP GLOBAL MKT HLD INC	17291T3K2	10/31/2023	01/31/2025	100.000	0.000	5.8616	9.93	0.162822	0.165208	0.170050			60.14	4.93
CITIGROUP GLOBAL MKT HLD INC	17291T3H9	10/25/2023	01/24/2025	100.000	0.000	5.9900	10.98	0.166389	0.168853	0.173910			61.52	4.00
CITIGROUP GLOBAL MKT HLD INC	17291T5D6	11/30/2023	05/30/2025	100.000	0.000	5.5330	4.76	0.153694	0.157946	0.162316			56.36	24.19
CITIGROUP GLOBAL MKT HLD INC	17291QMW1	10/30/2023	10/29/2026	100.000	0.000	5.7180	9.69	0.158833	0.163349	0.168019	0.172823	0.177764	58.56	61.96
CITIGROUP GLOBAL MKT HLD INC	17291T4W5	11/30/2023	12/03/2025	100.000	0.000	5.4070	4.66	0.150262	0.154324	0.158497	0.162782		55.06	53.39
CITIGROUP GLOBAL MKT HLD INC	17291TER5	11/30/2023	11/30/2028	100.000	0.000	5.4850	4.72	0.152361	0.156540	0.160833	0.165244	0.169775	55.86	58.97

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MKT HLD INC	17291TES3	11/16/2023	12/18/2024	100.000	0.000	5.3010	7.89	0.176008	0.181553				62.07	
CITIGROUP GLOBAL MKT HLD INC	17291T4N5	12/06/2023	03/05/2025	100.000	0.000	5.4360	3.78	0.151000	0.153029	0.157189			55.44	10.06
CITIGROUP GLOBAL MKT HLD INC	17291T4G0	11/01/2023	01/30/2025	100.000	0.000	5.9220	9.87	0.164500	0.166908	0.171851			60.76	4.98
CITIGROUP GLOBAL MKT HLD INC	17331CCJ4	02/28/2023	02/28/2030	100.000	0.000	5.3680	45.67	0.153113	0.157223	0.161443	0.165776	0.170225	56.89	59.98
CITIGROUP GLOBAL MKT HLD INC	17331CWR4	03/31/2023	03/31/2028	100.000	0.000	4.8320	36.67	0.137465	0.140786	0.144188	0.147671	0.151239	50.70	53.18
CITIGROUP GLOBAL MKT HLD INC	17331CGA9	02/28/2023	03/05/2026	100.000	0.000	5.0950	43.34	0.145277	0.148978	0.152773	0.156665	0.160656	53.84	56.61
CITIGROUP GLOBAL MKT HLD INC	17331CWB9	04/05/2023	04/03/2025	100.000	0.000	5.0850	37.89	0.144801	0.148483	0.152258			53.45	14.01
CITIGROUP GLOBAL MKT HLD INC	17291TBP2	12/04/2023	12/02/2027	100.000	0.000	5.1440	3.86	0.142889	0.146523	0.150292	0.154157	0.158122	52.31	55.03
CITIGROUP GLOBAL MKT HLD INC	17331HDD6	03/27/2023	12/27/2024	100.000	0.000	5.2510	40.33	0.151656	0.155637				54.71	
CITIGROUP GLOBAL MKT HLD INC	17331CFK8	03/03/2023	03/02/2028	100.000	0.000	5.2710	44.09	0.150254	0.154214	0.158278	0.162450	0.166731	55.76	58.74
CITIGROUP GLOBAL MKT HLD INC	17331CVR5	04/05/2023	04/03/2025	100.000	0.000	5.0850	37.89	0.144801	0.148483	0.152258			53.45	14.01
CITIGROUP GLOBAL MKT HLD INC	17331CVZ7	03/08/2023	03/06/2026	100.000	0.000	5.3680	44.14	0.153069	0.157177	0.161396	0.165728	0.170176	56.80	59.89
CITIGROUP GLOBAL MKT HLD INC	17331CF85	03/03/2023	03/05/2026	100.000	0.000	5.2220	43.68	0.148886	0.152774	0.156762	0.160856	0.165055	55.21	58.13
CITIGROUP GLOBAL MKT HLD INC	17291TCV8	12/05/2023	06/04/2026	100.000	0.000	5.2020	3.76	0.144500	0.148238	0.152093	0.156049	0.160108	52.90	55.68
CITIGROUP GLOBAL MKT HLD INC	17291TC55	12/05/2023	06/04/2025	100.000	0.000	5.2800	3.81	0.146667	0.150517	0.154491			53.70	23.64
CITIGROUP GLOBAL MKT HLD INC	17331HCW4	03/21/2023	03/21/2028	100.000	0.000	5.0660	39.76	0.144287	0.147941	0.151689	0.155531	0.159471	53.34	56.08
CITIGROUP GLOBAL MKT HLD INC	17331CVR0	04/05/2023	04/05/2028	100.000	0.000	4.8410	36.05	0.137727	0.141061	0.144475	0.147972	0.151554	50.76	53.25
CITIGROUP GLOBAL MKT HLD INC	17291TCK2	11/30/2023	03/04/2025	100.000	0.000	5.6600	4.87	0.157222	0.159546	0.164061			57.82	10.34
CITIGROUP GLOBAL MKT HLD INC	17331CVL8	04/05/2023	10/03/2024	100.000	0.000	5.1630	38.47	0.147078	0.150875				40.69	
CITIGROUP GLOBAL MKT HLD INC	17331CQG5	02/28/2023	02/28/2025	100.000	0.000	5.2710	44.84	0.150275	0.154236	0.158301			55.80	9.02
CITIGROUP GLOBAL MKT HLD INC	17331CPG6	03/03/2023	03/05/2026	100.000	0.000	5.2220	43.68	0.148886	0.152774	0.156762	0.160856	0.165055	55.21	58.13
CITIGROUP GLOBAL MKT HLD INC	17291TUL3	11/30/2023	06/01/2026	100.000	0.000	5.3100	4.57	0.147500	0.151438	0.155459	0.159586	0.163823	54.05	56.96
CITIGROUP GLOBAL MKT HLD INC	17331CPN1	02/24/2023	02/25/2028	100.000	0.000	5.0850	43.82	0.144861	0.148544	0.152321	0.156194	0.160165	53.75	56.52
CITIGROUP GLOBAL MKT HLD INC	17331CPR2	02/24/2023	08/26/2026	100.000	0.000	4.9590	42.73	0.141204	0.144706	0.148294	0.151970	0.155739	52.35	54.98
CITIGROUP GLOBAL MKT HLD INC	17331CP43	03/02/2023	03/04/2026	100.000	0.000	5.2410	43.99	0.149442	0.153358	0.157377	0.161501	0.165733	55.43	58.38
CITIGROUP GLOBAL MKT HLD INC	17331CBK2	02/23/2023	02/23/2029	100.000	0.000	5.1630	44.65	0.147119	0.150917	0.154813	0.158809	0.162909	54.63	57.49
CITIGROUP GLOBAL MKT HLD INC	17331CBM8	02/28/2023	02/26/2026	100.000	0.000	5.1240	43.58	0.145939	0.149678	0.153513	0.157446	0.161480	54.16	56.97
CITIGROUP GLOBAL MKT HLD INC	17331CSS7	03/01/2023	02/28/2030	100.000	0.000	5.3290	44.89	0.151906	0.155954	0.160109	0.164375	0.168755	56.42	59.47
CITIGROUP GLOBAL MKT HLD INC	17291T5Q7	11/15/2023	11/14/2025	100.000	0.000	5.6110	7.17	0.155861	0.160210	0.164704	0.169325		57.31	52.38
CITIGROUP GLOBAL MKT HLD INC	17331CLW5	02/15/2023	05/15/2024	100.000	0.000	5.2261	46.48	0.150909					20.22	
CITIGROUP GLOBAL MKT HLD INC	17331CM87	02/15/2023	02/13/2025	100.000	0.000	5.0170	44.52	0.142818	0.146401	0.150073			53.06	6.30
CITIGROUP GLOBAL MKT HLD INC	17291QW34	10/31/2023	04/30/2026	100.000	0.000	5.7860	9.80	0.160722	0.165374	0.170156	0.175079	0.180144	59.27	62.75
CITIGROUP GLOBAL MKT HLD INC	17291QVM3	11/03/2023	05/05/2025	100.000	0.000	5.7860	9.32	0.160774	0.165425	0.170211			59.24	21.11
CITIGROUP GLOBAL MKT HLD INC	17291QVD3	10/31/2023	10/30/2025	100.000	0.000	5.8060	9.84	0.161278	0.165960	0.170777	0.175735		59.48	51.95
CITIGROUP GLOBAL MKT HLD INC	17331CL54	02/14/2023	02/13/2025	100.000	0.000	5.0170	44.66	0.142838	0.146421	0.150094			53.07	6.30
CITIGROUP GLOBAL MKT HLD INC	17291QV84	10/31/2023	04/30/2026	100.000	0.000	5.7860	9.80	0.160722	0.165372	0.170156	0.175079	0.180144	59.27	62.75
CITIGROUP GLOBAL MKT HLD INC	17291QUX0	10/19/2023	10/21/2027	100.000	0.000	5.6600	11.32	0.157272	0.161722	0.166299	0.171005	0.175845	58.05	61.38
CITIGROUP GLOBAL MKT HLD INC	17291QDW1	10/12/2023	10/09/2025	100.000	0.000	5.7090	12.53	0.158583	0.163035	0.167688	0.172475		58.64	47.48
CITIGROUP GLOBAL MKT HLD INC	17331CNU7	03/01/2023	02/27/2026	100.000	0.000	5.1340	43.23	0.146191	0.149943	0.153792	0.157740	0.161789	54.25	57.07
CITIGROUP GLOBAL MKT HLD INC	17331CNL7	02/28/2023	02/27/2026	100.000	0.000	5.1340	43.66	0.146252	0.150006	0.153857	0.157806	0.161857	54.27	57.09
CITIGROUP GLOBAL MKT HLD INC	17291TLD8	11/27/2023	05/27/2025	100.000	0.000	5.5040	5.20	0.152889	0.157096	0.161420			56.09	23.57
CITIGROUP GLOBAL MKT HLD INC	17291QYW8	10/31/2023	01/30/2025	100.000	0.000	5.9710	10.12	0.165861	0.168337	0.173363			61.29	5.03
CITIGROUP GLOBAL MKT HLD INC	17291QZ98	11/03/2023	02/05/2025	100.000	0.000	5.9130	9.53	0.164250	0.166732	0.171661			60.66	5.84
CITIGROUP GLOBAL MKT HLD INC	17291QZ23	10/23/2023	10/23/2025	100.000	0.000	5.8060	10.97	0.161278	0.165960	0.170777	0.175735		59.55	50.76
CITIGROUP GLOBAL MKT HLD INC	17291QYM0	11/03/2023	11/05/2026	100.000	0.000	5.6990	9.18	0.158356	0.162868	0.167509	0.172282	0.177191	58.33	51.70
CITIGROUP GLOBAL MKT HLD INC	17331C7D3	02/15/2023	08/15/2024	100.000	0.000	5.1240	45.47	0.145980	0.149720				33.37	
CITIGROUP GLOBAL MKT HLD INC	17331CYK7	03/29/2023	03/27/2026	100.000	0.000	4.7930	36.51	0.136294	0.139560	0.142905	0.146330	0.149836	50.28	52.71

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MKT HLD INC	17331CYJ0	03/29/2023	03/29/2028	100.000	0.000	4.8220	36.73	0.137174	0.140481	0.143868	0.147337	0.150889	50.59	53.06
CITIGROUP GLOBAL MKT HLD INC	17331CYP6	03/20/2023	03/20/2028	100.000	0.000	5.3290	41.99	0.151972	0.156021	0.160178	0.164446	0.168828	56.27	59.31
CITIGROUP GLOBAL MKT HLD INC	17291QY99	10/31/2023	05/01/2025	100.000	0.000	5.8740	9.95	0.163167	0.167985	0.172919			60.19	20.75
CITIGROUP GLOBAL MKT HLD INC	17331CGT8	02/28/2023	02/26/2026	100.000	0.000	5.1240	43.58	0.145939	0.149678	0.153513	0.157446	0.161480	54.16	56.97
CITIGROUP GLOBAL MKT HLD INC	17331H5A0	03/22/2023	03/22/2027	100.000	0.000	5.1050	39.92	0.145425	0.149137	0.152944	0.156848	0.160851	53.77	56.55
CITIGROUP GLOBAL MKT HLD INC	17291QZY3	10/12/2023	10/09/2026	100.000	0.000	5.7180	12.55	0.158833	0.163299	0.167967	0.172770	0.177709	58.73	62.13
CITIGROUP GLOBAL MKT HLD INC	17331CGV3	03/03/2023	03/02/2028	100.000	0.000	5.2710	44.09	0.150254	0.154214	0.158278	0.162450	0.166731	55.76	58.74
CITIGROUP GLOBAL MKT HLD INC	17331CY76	03/28/2023	03/26/2026	100.000	0.000	4.8510	37.09	0.137982	0.141329	0.144757	0.148268	0.151864	50.92	53.42
CITIGROUP GLOBAL MKT HLD INC	17331C6V4	02/23/2023	02/23/2028	100.000	0.000	5.1150	44.23	0.145717	0.149444	0.153266	0.157186	0.161206	54.10	56.90
CITIGROUP GLOBAL MKT HLD INC	17331CXY8	04/05/2023	05/03/2024	100.000	0.000	5.8540	43.71	0.168133					20.51	
CITIGROUP GLOBAL MKT HLD INC	17291TAU2	11/15/2023	05/15/2025	100.000	0.000	5.6700	7.25	0.157500	0.161965	0.166557			57.92	22.32
CITIGROUP GLOBAL MKT HLD INC	17291QZL1	10/31/2023	05/01/2025	100.000	0.000	5.8740	9.95	0.163167	0.167985	0.172919			60.19	20.75
CITIGROUP GLOBAL MKT HLD INC	17291TAM0	11/01/2023	04/30/2026	100.000	0.000	5.7090	9.52	0.158583	0.163085	0.167740	0.172528	0.177453	58.46	61.84
CITIGROUP GLOBAL MKT HLD INC	17331CGH4	03/03/2023	03/05/2026	100.000	0.000	5.2220	43.68	0.148886	0.152774	0.156762	0.160856	0.165055	55.21	58.13
CITIGROUP GLOBAL MKT HLD INC	17331CGN1	03/03/2023	03/03/2025	100.000	0.000	5.2710	44.09	0.150275	0.154236	0.158301	0.162473		55.76	39.06
CITIGROUP GLOBAL MKT HLD INC	17291QX33	10/31/2023	10/31/2030	100.000	0.000	6.2330	10.56	0.173139	0.178535	0.184099	0.189836	0.195752	63.97	68.02
CITIGROUP GLOBAL MKT HLD INC	17291QX41	10/18/2023	11/18/2024	100.000	0.000	5.8932	11.98	0.164504	0.169351				53.02	
CITIGROUP GLOBAL MKT HLD INC	17291QX58	11/03/2023	11/05/2025	100.000	0.000	5.7180	9.22	0.158884	0.163426	0.168099	0.172905		58.53	51.97
CITIGROUP GLOBAL MKT HLD INC	17291QWT7	10/31/2023	10/31/2028	100.000	0.000	6.0970	10.33	0.169361	0.174524	0.179844	0.185327	0.190977	62.54	66.41
CITIGROUP GLOBAL MKT HLD INC	17291QWH3	11/03/2023	05/05/2026	100.000	0.000	5.6890	9.17	0.158078	0.162574	0.167195	0.171955	0.176846	58.23	61.59
CITIGROUP GLOBAL MKT HLD INC	17291QXR0	10/31/2023	07/30/2026	100.000	0.000	5.8250	9.87	0.161806	0.164162	0.168943	0.173864	0.178927	59.75	63.21
CITIGROUP GLOBAL MKT HLD INC	17331H7M2	03/29/2023	03/27/2025	100.000	0.000	4.4500	33.88	0.126331	0.129142	0.132015			46.52	11.35
CITIGROUP GLOBAL MKT HLD INC	17331CZM2	03/22/2023	03/25/2024	100.000	0.000	5.2610	41.16	0.150049					12.60	
CITIGROUP GLOBAL MKT HLD INC	17331CZQ3	03/29/2023	03/29/2029	100.000	0.000	4.8900	37.25	0.139154	0.142557	0.146042	0.149613	0.153271	51.34	53.88
CITIGROUP GLOBAL MKT HLD INC	17291QWX8	10/12/2023	03/11/2025	100.000	0.000	5.8640	12.87	0.162889	0.166842	0.171734			60.32	12.02
CITIGROUP GLOBAL MKT HLDS	17330RWM3	09/21/2022	09/19/2025	100.000	0.000	5.0560	65.97	0.147595	0.151326	0.155151	0.159074		54.58	40.74
CITIGROUP GLOBAL MKT HLDS	17330RFJ9	09/27/2022	09/25/2026	100.000	0.000	5.2020	67.00	0.152072	0.156027	0.160085	0.164249	0.168521	56.23	59.19
CITIGROUP GLOBAL MKT HLDS	17330RWL5	09/28/2022	03/26/2026	100.000	0.000	5.3970	69.41	0.158071	0.162336	0.166717	0.171216	0.175836	58.49	61.69
CITIGROUP GLOBAL MKT HLDS	17330R4T9	09/02/2022	09/02/2027	100.000	0.000	4.6460	63.08	0.135121	0.138260	0.141472	0.144758	0.148121	49.96	52.31
CITIGROUP GLOBAL MKT HLDS	17330REL5	09/21/2022	09/21/2027	100.000	0.000	5.2020	67.91	0.152115	0.156071	0.160131	0.164296	0.168569	56.28	59.24
CITIGROUP GLOBAL MKT HLDS	17330RDL6	09/28/2022	03/26/2026	100.000	0.000	5.3970	69.41	0.158071	0.162336	0.166717	0.171216	0.175836	58.49	61.69
CITIGROUP GLOBAL MKT HLDS	17330RUU7	09/22/2022	09/24/2025	100.000	0.000	5.0560	65.82	0.147677	0.151410	0.155237	0.159162		54.57	41.53
CITIGROUP GLOBAL MKT HLDS	17330RUY9	09/28/2022	03/27/2025	100.000	0.000	5.3000	68.13	0.155106	0.159216	0.163436			57.36	14.06
CITIGROUP GLOBAL MKT HLDS	17330RHM0	09/21/2022	09/21/2027	100.000	0.000	5.2020	67.91	0.152115	0.156071	0.160131	0.164296	0.168569	56.28	59.24
CITIGROUP GLOBAL MKT HLDS	17330R6F7	09/02/2022	09/03/2026	100.000	0.000	4.5580	61.86	0.132464	0.135483	0.138571	0.141729	0.144959	48.95	51.21
CITIGROUP GLOBAL MKT HLDS	17330RAK1	09/02/2022	09/03/2026	100.000	0.000	4.5580	61.86	0.132464	0.135483	0.138571	0.141729	0.144959	48.95	51.21
CITIGROUP GLOBAL MKT HLDS	17330RAQ8	09/28/2022	03/29/2027	100.000	0.000	5.5920	71.96	0.164166	0.168756	0.173474	0.178325	0.183311	60.78	64.23
CITIGROUP GLOBAL MKT HLDS	17330RAT2	08/18/2022	08/20/2024	100.000	0.000	4.0980	57.17	0.118573	0.121003				27.59	
CITIGROUP GLOBAL MKT HLDS	17330RCW3	08/17/2022	08/17/2027	100.000	0.000	4.4110	61.75	0.127992	0.130815	0.133700	0.136649	0.139663	47.35	49.46
CITIGROUP GLOBAL MKT HLDS	17330FY37	09/02/2022	09/02/2027	100.000	0.000	5.6460	76.99	0.165813	0.170494	0.175307	0.180256	0.185345	61.67	65.20
CITIGROUP GLOBAL MKT HLDS	17330RPT6	09/28/2022	09/28/2027	100.000	0.000	5.5330	71.19	0.162316	0.166806	0.171421	0.176164	0.181037	60.09	63.46
CITIGROUP GLOBAL MKT HLDS	17330PZR3	09/01/2022	09/02/2027	100.000	0.000	4.5780	62.27	0.133072	0.136118	0.139233	0.142420	0.145680	49.19	51.46
CITIGROUP GLOBAL MKT HLDS	17330RHW8	09/23/2022	09/24/2026	100.000	0.000	5.1730	67.22	0.151245	0.155157	0.159170	0.163287	0.167511	55.92	58.85
CITIGROUP GLOBAL MKT HLDS	17330RLH6	09/02/2022	03/31/2025	100.000	0.000	5.4260	73.98	0.159682	0.164015	0.168464			59.06	14.99
CITIGROUP GLOBAL MKT HLDS	17330RLZ9	09/23/2022	09/23/2027	100.000	0.000	5.2710	68.52	0.154236	0.158301	0.162473	0.166755	0.171150	57.06	60.11
CITIGROUP GLOBAL MKT HLDS INC	17331CE45	03/03/2023	09/03/2025	100.000	0.000	5.2710	44.09	0.150275	0.154236	0.158301	0.162473		55.76	39.06
CITIGROUP GLOBAL MKT HLDS INC	17330R5M3	08/24/2022	08/22/2025	100.000	0.000	4.2650	58.80	0.123550	0.126185	0.128876	0.131624		45.64	30.27

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MKT HLDS INC	17330R4M4	08/24/2022	08/24/2026	100.000	0.000	4.3330	59.75	0.125633	0.128355	0.131135	0.133977	0.136879	46.42	48.45
CITIGROUP GLOBAL MKT HLDS INC	17330REP6	08/24/2022	08/24/2027	100.000	0.000	4.4410	61.27	0.128900	0.131763	0.134688	0.137679	0.140736	47.65	49.79
CITIGROUP GLOBAL MKT HLDS INC	17331CDJ3	02/21/2023	02/20/2026	100.000	0.000	4.9680	43.23	0.141409	0.144921	0.148521	0.152211	0.155992	52.47	55.11
CITIGROUP GLOBAL MKT HLDS INC	17331CDL8	02/28/2023	02/26/2027	100.000	0.000	5.1440	43.75	0.146523	0.150292	0.154157	0.158122	0.162189	54.38	57.21
CITIGROUP GLOBAL MKT HLDS INC	17330X631	02/01/2023	01/30/2026	100.000	0.000	4.8320	44.78	0.137447	0.140768	0.144169	0.147652	0.151219	51.09	53.59
CITIGROUP GLOBAL MKT HLDS INC	17331C2S5	02/03/2023	02/03/2028	100.000	0.000	4.8610	44.77	0.138310	0.141671	0.145115	0.148642	0.152254	51.40	53.93
CITIGROUP GLOBAL MKT HLDS INC	17331C2R7	01/31/2023	01/31/2028	100.000	0.000	4.7930	44.55	0.136330	0.139597	0.142942	0.146368	0.149875	50.67	53.12
CITIGROUP GLOBAL MKT HLDS INC	17330RVK8	09/29/2022	10/01/2024	100.000	0.000	5.3680	68.87	0.157270	0.161491				43.22	
CITIGROUP GLOBAL MKT HLDS INC	17331C2X4	02/03/2023	02/05/2026	100.000	0.000	4.8710	44.87	0.138638	0.142015	0.145474	0.149017	0.152646	51.52	54.06
CITIGROUP GLOBAL MKT HLDS INC	17330RUQ6	09/28/2022	09/26/2025	100.000	0.000	5.3680	69.03	0.157177	0.161396	0.165728	0.170176		58.16	44.72
CITIGROUP GLOBAL MKT HLDS INC	17331C2D8	02/03/2023	08/05/2025	100.000	0.000	4.9190	45.32	0.140038	0.143482	0.147011	0.150627		52.05	32.11
CITIGROUP GLOBAL MKT HLDS INC	17331CCH8	03/03/2023	03/05/2025	100.000	0.000	5.3580	44.83	0.152866	0.156961	0.161166			56.73	10.31
CITIGROUP GLOBAL MKT HLDS INC	17330R3Z6	08/15/2022	08/13/2027	100.000	0.000	4.4900	63.14	0.130353	0.133280	0.136272	0.139331	0.142459	48.27	50.46
CITIGROUP GLOBAL MKT HLDS INC	17331C2H9	02/03/2023	08/05/2025	100.000	0.000	4.9190	45.32	0.140038	0.143482	0.147011	0.150627		52.05	32.11
CITIGROUP GLOBAL MKT HLDS INC	17331C5P8	01/23/2023	01/23/2026	100.000	0.000	4.9880	47.38	0.142011	0.145553	0.149183	0.152904	0.156717	52.89	55.57
CITIGROUP GLOBAL MKT HLDS INC	17331CG50	02/28/2023	11/28/2025	100.000	0.000	5.2120	44.40	0.150486	0.154408	0.158432	0.162561		55.14	52.55
CITIGROUP GLOBAL MKT HLDS INC	17331CFE2	02/28/2023	03/28/2024	100.000	0.000	5.9710	50.94	0.171663					14.93	
CITIGROUP GLOBAL MKT HLDS INC	17331C4N4	02/03/2023	02/05/2025	100.000	0.000	5.0270	46.33	0.143189	0.146788	0.150477			53.26	5.12
CITIGROUP GLOBAL MKT HLDS INC	17330R6E0	08/24/2022	08/22/2025	100.000	0.000	4.2650	58.80	0.123550	0.126185	0.128876	0.131624		45.64	30.27
CITIGROUP GLOBAL MKT HLDS INC	17331CEW3	02/08/2023	02/08/2027	100.000	0.000	4.4880	41.22	0.129206	0.132144	0.135149	0.138223	0.141366	47.89	50.10
CITIGROUP GLOBAL MKT HLDS INC	17331CEZ6	01/31/2023	01/30/2026	100.000	0.000	4.8220	44.82	0.137174	0.140481	0.143868	0.147337	0.150889	50.99	53.48
CITIGROUP GLOBAL MKT HLDS INC	17331C4X2	02/02/2023	02/03/2028	100.000	0.000	4.8510	44.82	0.138037	0.141385	0.144814	0.148326	0.151924	51.30	53.82
CITIGROUP GLOBAL MKT HLDS INC	17331CEK9	01/24/2023	01/24/2025	100.000	0.000	4.9880	47.24	0.142011	0.145553	0.149183			52.89	3.43
CITIGROUP GLOBAL MKT HLDS INC	17330RRW7	10/03/2022	10/03/2024	100.000	0.000	5.5140	70.13	0.161729	0.166188				44.79	
CITIGROUP GLOBAL MKT HLDS INC	17330RA96	09/02/2022	01/04/2028	100.000	0.000	4.8120	65.38	0.139115	0.142462	0.145890	0.149400	0.152994	51.88	54.41
CITIGROUP GLOBAL MKT HLDS INC	17331CBB9	01/27/2023	02/29/2024	100.000	0.000	5.8060	54.69	0.166816					9.68	
CITIGROUP GLOBAL MKT HLDS INC	17330R2M6	08/15/2022	08/13/2027	100.000	0.000	4.4900	63.14	0.130353	0.133280	0.136272	0.139331	0.142459	48.27	50.46
CITIGROUP GLOBAL MKT HLDS INC	17330RCU7	09/01/2022	09/04/2024	100.000	0.000	4.2840	58.20	0.124197	0.126857				30.66	
CITIGROUP GLOBAL MKT HLDS INC	17331CAJ6	01/31/2023	01/30/2026	100.000	0.000	4.8220	44.82	0.137174	0.140481	0.143868	0.147337	0.150889	50.99	53.48
CITIGROUP GLOBAL MKT HLDS INC	17330R2C8	10/03/2022	10/01/2027	100.000	0.000	5.9130	75.33	0.174050	0.179196	0.184494	0.189948	0.195564	64.52	68.40
CITIGROUP GLOBAL MKT HLDS INC	17331CAT4	01/31/2023	01/29/2026	100.000	0.000	4.8220	44.82	0.137156	0.140463	0.143849	0.147317	0.150869	50.99	53.48
CITIGROUP GLOBAL MKT HLDS INC	17331CKP1	02/03/2023	05/03/2024	100.000	0.000	5.2610	48.62	0.151956					18.54	
CITIGROUP GLOBAL MKT HLDS INC	17330YUW8	02/03/2023	02/03/2028	100.000	0.000	4.8610	44.77	0.138310	0.141671	0.145115	0.148642	0.152254	51.40	53.93
CITIGROUP GLOBAL MKT HLDS INC	17331CEA1	02/28/2023	08/28/2025	100.000	0.000	5.1730	44.00	0.147411	0.151224	0.155135	0.159148		54.70	37.49
CITIGROUP GLOBAL MKT HLDS INC	17331C7H4	02/01/2023	02/01/2028	100.000	0.000	4.8120	44.59	0.136883	0.140176	0.143549	0.147003	0.150539	50.87	53.35
CITIGROUP GLOBAL MKT HLDS INC	17331CGR2	02/28/2023	08/28/2024	100.000	0.000	5.3780	45.76	0.153406	0.157531				37.10	
CITIGROUP GLOBAL MKT HLDS INC	17330PW21	08/24/2022	08/24/2026	100.000	0.000	4.3330	59.75	0.125633	0.128355	0.131135	0.133977	0.136879	46.42	48.45
CITIGROUP GLOBAL MKT HLDS INC	17330RL60	09/27/2022	03/27/2024	100.000	0.000	5.0070	64.43	0.146134					12.57	
CITIGROUP GLOBAL MKT HLDS INC	17331HCE4	05/02/2023	02/02/2026	100.000	0.000	4.6360	31.00	0.130270	0.133290	0.136380	0.139541	0.142775	48.35	50.62
CITIGROUP GLOBAL MKT HLDS INC	17331C3W5	02/03/2023	08/25/2024	100.000	0.000	5.1050	47.11	0.145879	0.149602				34.81	
CITIGROUP GLOBAL MKT HLDS INC	17291RP97	07/31/2023	01/29/2026	100.000	0.000	5.3290	22.35	0.148028	0.151950	0.155999	0.160155	0.164423	55.21	58.19
CITIGROUP GLOBAL MKT HLDS INC	17331C3V7	02/03/2023	03/05/2024	100.000	0.000	5.7090	52.78	0.163938					10.49	
CITIGROUP GLOBAL MKT HLDS INC	17331CEB6	02/28/2023	02/27/2025	100.000	0.000	5.2710	44.84	0.150254	0.154214	0.158278			55.80	8.86
CITIGROUP GLOBAL MKT HLDS INC	17331HSR8	05/10/2023	05/08/2026	100.000	0.000	4.4210	28.51	0.125490	0.128264	0.131099	0.133997	0.136959	45.97	48.03
CITIGROUP GLOBAL MKT HLDS INC	17331C3D7	02/03/2023	02/03/2028	100.000	0.000	4.8610	44.77	0.138310	0.141671	0.145115	0.148642	0.152254	51.40	53.93
CITIGROUP GLOBAL MKT HLDS INC	17331HSX5	04/19/2023	04/17/2025	100.000	0.000	4.8000	33.83	0.136498	0.139774	0.143128			50.22	15.17
CITIGROUP GLOBAL MKT HLDS INC	17331CCM7	03/03/2023	04/03/2024	100.000	0.000	6.0190	50.49	0.173090					15.92	

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MKT HLDS INC.	17291RQE5	07/31/2023	07/30/2026	100.000	0.000	5.2610	22.07	0.146139	0.149983	0.153928	0.157977	0.162133	54.48	57.38
CITIGROUP GLOBAL MKT HLDS INC.	17331HSA5	05/31/2023	05/28/2027	100.000	0.000	4.9100	28.89	0.139700	0.143130	0.146644	0.150244	0.153932	51.14	53.68
CITIGROUP GLOBAL MKT HLDS INC.	17291RPH9	07/31/2023	04/30/2026	100.000	0.000	5.3480	22.55	0.150542	0.154567	0.158700	0.162944	0.167301	55.42	58.42
CITIGROUP GLOBAL MKT HLDS INC.	17331C2E6	02/03/2023	02/05/2026	100.000	0.000	4.8710	44.87	0.138638	0.142015	0.145474	0.149017	0.152646	51.52	54.06
CITIGROUP GLOBAL MKT HLDS INC.	17331HRX6	06/05/2023	12/05/2024	100.000	0.000	5.2410	30.09	0.149398	0.153313				50.60	
CITIGROUP GLOBAL MKT HLDS INC.	17291RNN9	08/03/2023	02/05/2025	100.000	0.000	5.5420	22.79	0.153992	0.158259	0.162644			57.47	5.53
CITIGROUP GLOBAL MKT HLDS INC.	17291RMY5	07/20/2023	07/22/2025	100.000	0.000	5.2900	23.66	0.146988	0.150875	0.154866	0.158962		54.87	31.87
CITIGROUP GLOBAL MKT HLDS INC.	17291RMN9	07/31/2023	01/29/2026	100.000	0.000	5.3290	22.35	0.148028	0.151950	0.155999	0.160155	0.164423	55.21	58.19
CITIGROUP GLOBAL MKT HLDS INC.	17331HHD2	04/13/2023	04/15/2026	100.000	0.000	4.5390	32.76	0.128977	0.131904	0.134898	0.137960	0.141091	47.41	49.58
CITIGROUP GLOBAL MKT HLDS INC.	17331HTZ9	05/31/2023	11/29/2024	100.000	0.000	5.2020	30.61	0.148238	0.152093				49.32	
CITIGROUP GLOBAL MKT HLDS INC.	17291RBZ4	06/22/2023	09/19/2024	100.000	0.000	5.6210	29.73	0.158260	0.162708				41.63	
CITIGROUP GLOBAL MKT HLDS INC.	17291RST0	07/31/2023	07/29/2027	100.000	0.000	5.1930	21.78	0.144250	0.147795	0.151817	0.155759	0.159803	53.75	56.58
CITIGROUP GLOBAL MKT HLDS INC.	17291RUD2	08/07/2023	08/07/2025	100.000	0.000	5.3970	21.59	0.149917	0.153962	0.158117	0.162384		55.88	34.92
CITIGROUP GLOBAL MKT HLDS INC.	17291R2U5	06/06/2023	06/04/2027	100.000	0.000	4.8510	27.71	0.137982	0.141329	0.144757	0.148268	0.151864	50.46	52.94
CITIGROUP GLOBAL MKT HLDS INC.	17291RD41	06/09/2023	06/11/2025	100.000	0.000	5.0270	28.29	0.143189	0.146788	0.150477			52.34	24.08
CITIGROUP GLOBAL MKT HLDS INC.	17291RU67	08/03/2023	02/04/2027	100.000	0.000	5.1730	21.27	0.143694	0.147432	0.151245	0.155157	0.159170	53.51	56.32
CITIGROUP GLOBAL MKT HLDS INC.	17331HNN2	05/31/2023	08/29/2024	100.000	0.000	5.3870	31.82	0.151632	0.155716				36.82	
CITIGROUP GLOBAL MKT HLDS INC.	17330YVG2	01/31/2023	01/29/2027	100.000	0.000	4.7830	44.46	0.136021	0.139274	0.142605	0.146015	0.149507	50.55	53.00
CITIGROUP GLOBAL MKT HLDS INC.	17331HR99	06/05/2023	06/04/2026	100.000	0.000	4.9100	28.19	0.139719	0.143149	0.146663	0.150264	0.153953	51.10	53.64
CITIGROUP GLOBAL MKT HLDS INC.	17291RRF1	08/03/2023	08/05/2025	100.000	0.000	5.7800	23.77	0.160607	0.165249	0.170024	0.174938		60.03	37.27
CITIGROUP GLOBAL MKT HLDS INC.	17291RAA0	07/31/2023	07/31/2028	100.000	0.000	5.1540	21.62	0.143167	0.146856	0.150641	0.154523	0.158505	53.33	56.12
CITIGROUP GLOBAL MKT HLDS INC.	17331CSU2	03/01/2023	08/28/2025	100.000	0.000	5.1730	43.56	0.147349	0.151160	0.155070	0.159081		54.68	37.47
CITIGROUP GLOBAL MKT HLDS INC.	17331HRF5	05/31/2023	05/31/2030	100.000	0.000	5.0460	29.68	0.143703	0.147329	0.151046	0.154857	0.158764	52.61	55.30
CITIGROUP GLOBAL MKT HLDS INC.	17291RQL9	08/03/2023	11/05/2026	100.000	0.000	5.2710	21.78	0.148389	0.152300	0.156314	0.160433	0.164661	54.57	57.48
CITIGROUP GLOBAL MKT HLDS INC.	17331HQ82	05/31/2023	12/01/2025	100.000	0.000	4.9290	28.99	0.140310	0.143768	0.147311	0.150941		51.34	49.27
CITIGROUP GLOBAL MKT HLDS INC.	17331HPV2	06/05/2023	09/06/2024	100.000	0.000	5.4260	31.29	0.152789	0.156935				38.18	
CITIGROUP GLOBAL MKT HLDS INC.	17331HQC3	05/31/2023	12/01/2025	100.000	0.000	4.9290	28.99	0.140310	0.143768	0.147311	0.150941		51.34	49.27
CITIGROUP GLOBAL MKT HLDS INC.	17331HPJ9	06/05/2023	06/05/2025	100.000	0.000	5.0370	28.91	0.143440	0.147053	0.150757			52.48	23.22
CITIGROUP GLOBAL MKT HLDS INC.	17291RRH7	08/03/2023	11/05/2024	100.000	0.000	5.6600	23.40	0.159496	0.164010				49.30	
CITIGROUP GLOBAL MKT HLDS INC.	17331HPU4	05/31/2023	08/28/2026	100.000	0.000	4.9490	29.21	0.139135	0.142578	0.146106	0.149722	0.153427	51.57	54.15
CITIGROUP GLOBAL MKT HLDS INC.	17331HKN5	05/03/2023	05/01/2025	100.000	0.000	5.8410	38.90	0.166936	0.171811	0.176829			61.57	21.22
CITIGROUP GLOBAL MKT HLDS INC.	17192RD23	06/09/2023	06/11/2030	100.000	0.000	3.5310	19.85	0.099835	0.101597	0.103391	0.105216	0.107074	36.33	37.62
CITIGROUP GLOBAL MKT HLDS INC.	17291RG48	07/31/2023	01/30/2025	100.000	0.000	5.5720	23.37	0.154778	0.159090	0.163522			57.82	4.74
CITIGROUP GLOBAL MKT HLDS INC.	17331HRK6	05/31/2023	05/31/2028	100.000	0.000	5.0270	29.57	0.143149	0.146747	0.150435	0.154216	0.158093	52.41	55.07
CITIGROUP GLOBAL MKT HLDS INC.	17291RHK1	08/03/2023	02/05/2025	100.000	0.000	5.5240	22.72	0.153492	0.157731	0.162088			57.28	5.51
CITIGROUP GLOBAL MKT HLDS INC.	17331CLF2	03/01/2023	02/29/2028	100.000	0.000	5.2220	43.97	0.148801	0.152686	0.156673	0.160741	0.164961	55.23	58.15
CITIGROUP GLOBAL MKT HLDS INC.	17331HK54	05/31/2023	05/31/2028	100.000	0.000	5.0270	29.57	0.143149	0.146747	0.150435	0.154216	0.158093	52.41	55.07
CITIGROUP GLOBAL MKT HLDS INC.	17331HJA5	06/05/2023	06/05/2028	100.000	0.000	5.0170	28.80	0.142857	0.146441	0.150114	0.153880	0.157740	52.26	54.92
CITIGROUP GLOBAL MKT HLDS INC.	17291RH62	08/03/2023	08/05/2026	100.000	0.000	5.2320	21.52	0.145376	0.149179	0.153081	0.157086	0.161195	54.14	57.01
CITIGROUP GLOBAL MKT HLDS INC.	17331HNN5	05/02/2023	04/30/2026	100.000	0.000	4.5680	30.50	0.129755	0.132718	0.135750	0.138850	0.142022	47.61	49.81
CITIGROUP GLOBAL MKT HLDS INC.	17331HNN3	05/22/2023	05/22/2025	100.000	0.000	4.8610	29.70	0.138310	0.141671	0.145115			50.66	20.46
CITIGROUP GLOBAL MKT HLDS INC.	17331HMM6	06/05/2023	06/05/2025	100.000	0.000	5.0370	28.91	0.143440	0.147053	0.150757			52.48	23.22
CITIGROUP GLOBAL MKT HLDS INC.	17291RDY5	06/06/2023	08/06/2024	100.000	0.000	5.4360	31.15	0.152368	0.156509				33.50	
CITIGROUP GLOBAL MKT HLDS INC.	17291R3M2	06/06/2023	06/04/2026	100.000	0.000	4.8320	27.60	0.137429	0.140749	0.144150	0.147632	0.151199	50.25	52.71
CITIGROUP GLOBAL MKT HLDS INC.	17331HMM37	05/22/2023	05/22/2025	100.000	0.000	4.8610	29.70	0.138310	0.141671	0.145115			50.66	20.46
CITIGROUP GLOBAL MKT HLDS INC.	17291RFU6	07/31/2023	07/31/2025	100.000	0.000	5.4170	22.72	0.150472	0.154548	0.158734	0.163033		56.15	33.95
CITIGROUP GLOBAL MKT HLDS INC.	17331HLV6	05/31/2023	03/02/2026	100.000	0.000	4.9590	29.27	0.139496	0.142955	0.146499	0.150132	0.153854	51.67	54.27

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MKT HLDS INC.	17291RF80	07/31/2023	07/31/2030	100.000	0.000	5.1340	21.53	0.142611	0.146272	0.150027	0.153878	0.157828	53.12	55.88
CITIGROUP GLOBAL MKT HLDS INC.	17291RL75	07/31/2023	10/31/2024	100.000	0.000	5.7090	24.08	0.160847	0.165438				48.92	
CITIGROUP GLOBAL MKT HLDS INC.	17331HXN1	06/05/2023	09/06/2024	100.000	0.000	5.4260	31.29	0.152789	0.156935				38.18	
CITIGROUP GLOBAL MKT HLDS INC.	17331HGQ3	05/31/2023	05/30/2025	100.000	0.000	4.9980	29.40	0.142303	0.145859	0.149504			52.09	22.28
CITIGROUP GLOBAL MKT HLDS INC.	17331HY34	06/07/2023	09/06/2024	100.000	0.000	5.3000	30.26	0.149151	0.153104				37.25	
CITIGROUP GLOBAL MKT HLDS INC.	17331CHN0	03/03/2023	09/03/2024	100.000	0.000	5.4560	45.65	0.155690	0.159937				38.44	
CITIGROUP GLOBAL MKT HLDS INC.	17291RM66	08/03/2023	08/03/2028	100.000	0.000	5.1050	20.99	0.141806	0.145425	0.149137	0.152944	0.156848	52.79	55.52
CITIGROUP GLOBAL MKT HLDS INC.	17331CGW1	02/03/2023	02/05/2025	100.000	0.000	5.0270	46.33	0.143189	0.146788	0.150477			53.26	5.12
CITIGROUP GLOBAL MKT HLDS INC.	17331C7B7	02/28/2023	08/28/2025	100.000	0.000	5.1730	44.00	0.147411	0.151224	0.155135	0.159148		54.70	37.49
CITIGROUP GLOBAL MKT HLDS INC.	17331CHD2	01/31/2023	01/29/2026	100.000	0.000	4.8220	44.82	0.137156	0.140463	0.143849	0.147317	0.150869	50.99	53.48
CITIGROUP GLOBAL MKT HLDS INC.	17291RLH3	07/21/2023	01/24/2025	100.000	0.000	5.4460	24.22	0.151346	0.155468	0.159701			56.54	3.67
CITIGROUP GLOBAL MKT HLDS INC.	17331HF27	06/05/2023	12/04/2025	100.000	0.000	4.9490	28.41	0.140855	0.144341	0.147912	0.151572		51.53	49.91
CITIGROUP GLOBAL MKT HLDS INC.	17331C6A0	02/28/2023	08/28/2024	100.000	0.000	5.3780	45.76	0.153406	0.157531				37.10	
CITIGROUP GLOBAL MKT HLDS INC.	17331HW51	06/05/2023	06/05/2025	100.000	0.000	5.0370	28.91	0.143440	0.147053	0.150757			52.48	23.22
CITIGROUP GLOBAL MKT HLDS INC.	17331HVV5	06/05/2023	12/05/2024	100.000	0.000	5.2410	30.09	0.149398	0.153313				50.60	
CITIGROUP GLOBAL MKT HLDS INC.	17291RLG5	08/03/2023	02/05/2026	100.000	0.000	5.2900	21.75	0.146988	0.150875	0.154866	0.158962	0.163167	54.77	57.70
CITIGROUP GLOBAL MKT HLDS INC.	17331C6J1	02/08/2023	08/10/2026	100.000	0.000	4.5390	41.14	0.128977	0.131904	0.134898	0.137960	0.141091	47.79	49.99
CITIGROUP GLOBAL MKT HLDS INC.	17291RZM5	08/02/2023	07/31/2025	100.000	0.000	5.4600	22.60	0.151667	0.155761	0.160013	0.164382		56.60	34.23
CITIGROUP GLOBAL MKT HLDS INC.	17291RZJ4	08/09/2023	08/05/2025	100.000	0.000	5.3780	21.21	0.149389	0.153317	0.157439	0.161673		55.66	34.45
CITIGROUP GLOBAL MKT HLDS INC.	17331HYI6	06/02/2023	03/04/2027	100.000	0.000	5.1240	29.97	0.144197	0.147891	0.151680	0.155567	0.159552	53.45	56.23
CITIGROUP GLOBAL MKT HLDS INC.	17291RYW6	08/02/2023	09/03/2025	100.000	0.000	5.7470	23.88	0.160429	0.165039	0.169781	0.174660		59.69	41.97
CITIGROUP GLOBAL MKT HLDS INC.	17291RHW5	07/14/2023	07/14/2028	100.000	0.000	5.2610	24.41	0.146139	0.149983	0.153928	0.157977	0.162133	54.60	57.51
CITIGROUP GLOBAL MKT HLDS INC.	17291RK68	07/26/2023	01/24/2025	100.000	0.000	5.5530	23.91	0.154250	0.158485	0.162886			57.65	3.75
CITIGROUP GLOBAL MKT HLDS INC.	17291RJ70	07/14/2023	01/16/2025	100.000	0.000	5.6600	26.26	0.157272	0.161722	0.166299			58.91	2.49
CITIGROUP GLOBAL MKT HLDS INC.	17331HGZ3	05/31/2023	08/29/2024	100.000	0.000	5.3870	31.82	0.151632	0.155716				36.82	
CITIGROUP GLOBAL MKT HOLDING	17330RW92	09/19/2022	03/19/2024	100.000	0.000	4.7140	61.69	0.137190					10.70	
CITIGROUP GLOBAL MKT HOLDING	17330RAF9	10/05/2022	10/05/2027	100.000	0.000	5.7180	72.45	0.168045	0.172850	0.177791	0.182874	0.188103	62.20	65.81
CITIGROUP GLOBAL MKT HOLDING	17330R3N3	10/05/2022	10/05/2027	100.000	0.000	5.7180	72.45	0.168045	0.172850	0.177791	0.182874	0.188103	62.20	65.81
CITIGROUP GLOBAL MKT HOLDING	17330RV51	10/05/2022	10/03/2025	100.000	0.000	5.5530	70.32	0.162886	0.167408	0.172056	0.176833		60.26	47.66
CITIGROUP GLOBAL MKT HOLDING	17330RV93	10/05/2022	10/05/2027	100.000	0.000	5.7180	72.45	0.168045	0.172850	0.177791	0.182874	0.188103	62.20	65.81
CITIGROUP GLOBAL MKT HOLDING	17330R7A7	10/05/2022	10/05/2027	100.000	0.000	5.7180	72.45	0.168045	0.172850	0.177791	0.182874	0.188103	62.20	65.81
CITIGROUP GLOBAL MKT HOLDING	17330RGJ8	10/05/2022	10/03/2024	100.000	0.000	5.3870	68.17	0.157763	0.162012				43.68	
CITIGROUP GLOBAL MKT HOLDING	17330R6L4	10/05/2022	04/03/2025	100.000	0.000	5.4560	69.06	0.159890	0.164252	0.168733			59.12	15.52
CITIGROUP GLOBAL MKT HOLDING	17330RFQ3	10/05/2022	10/03/2025	100.000	0.000	5.5530	70.32	0.162886	0.167408	0.172056	0.176833		60.26	47.66
CITIGROUP GLOBAL MKT HOLDING	17330RFR1	10/05/2022	10/05/2027	100.000	0.000	5.7180	72.45	0.168045	0.172850	0.177791	0.182874	0.188103	62.20	65.81
CITIGROUP GLOBAL MKT HOLDING	17330RS97	09/16/2022	09/18/2025	100.000	0.000	4.7540	62.64	0.138445	0.141735	0.145105	0.148554		51.12	37.91
CITIGROUP GLOBAL MKT HOLDING	17330RAZ8	10/05/2022	10/05/2027	100.000	0.000	5.7180	72.45	0.168045	0.172850	0.177791	0.182874	0.188103	62.20	65.81
CITIGROUP GLOBAL MKT HOLDING	17330RA54	10/05/2022	10/03/2025	100.000	0.000	5.5530	70.32	0.162886	0.167408	0.172056	0.176833		60.26	47.66
CITIGROUP GLOBAL MKT HOLDING	17330RDE2	09/13/2022	09/11/2026	100.000	0.000	4.7540	63.06	0.138372	0.141661	0.145029	0.148476	0.152005	51.14	53.60
CITIGROUP GLOBAL MKT HOLDING	17330RCV5	10/05/2022	10/03/2024	100.000	0.000	5.3870	68.17	0.157763	0.162012				43.68	
CITIGROUP GLOBAL MKT HOLDING	17330N773	09/06/2022	09/06/2028	100.000	0.000	4.7440	63.88	0.138103	0.141379	0.144733	0.148166	0.151680	51.07	53.52
CITIGROUP GLOBAL MKT HOLDING	17330RSK2	10/05/2022	10/05/2027	100.000	0.000	5.7180	72.45	0.168045	0.172850	0.177791	0.182874	0.188103	62.20	65.81
CITIGROUP GLOBAL MKT HOLDING	17330RBP9	10/05/2022	04/03/2025	100.000	0.000	5.4560	69.06	0.159890	0.164252	0.168733			59.12	15.52
CITIGROUP GLOBAL MKT HOLDING	17330RSW6	10/05/2022	04/03/2025	100.000	0.000	5.4560	69.06	0.159890	0.164252	0.168733			59.12	15.52
CITIGROUP GLOBAL MKT HOLDING	17330PMP1	09/06/2022	09/03/2027	100.000	0.000	4.6850	63.08	0.136255	0.139447	0.142714	0.146057	0.149478	50.39	52.78
CITIGROUP GLOBAL MKT HOLDING	17330PHY8	09/06/2022	09/03/2027	100.000	0.000	4.6850	63.08	0.136255	0.139447	0.142714	0.146057	0.149478	50.39	52.78
CITIGROUP GLOBAL MKT HOLDING	17330PXM6	09/06/2022	03/05/2025	100.000	0.000	4.4700	60.13	0.129763	0.132663	0.135628			47.92	8.68

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MKT HOLDING	17330RMD4	10/05/2022	10/03/2025	100.000	0.000	5.5530	70.32	0.162886	0.167408	0.172056	0.176833		60.26	47.66
CITIGROUP GLOBAL MKT HOLDING	17330PXD6	09/06/2022	09/05/2025	100.000	0.000	4.5680	61.47	0.132735	0.135767	0.138867	0.142039		49.04	34.45
CITIGROUP GLOBAL MKT HOLDING	17330RQ99	10/05/2022	10/03/2025	100.000	0.000	5.5530	70.32	0.162886	0.167408	0.172056	0.176833		60.26	47.66
CITIGROUP GLOBAL MKT HOLDING	17330RQA6	10/05/2022	10/05/2027	100.000	0.000	5.7180	72.45	0.168045	0.172850	0.177791	0.182874	0.188103	62.20	65.81
CITIGROUP GLOBAL MKT HOLDING	17330PUM9	09/06/2022	09/06/2024	100.000	0.000	4.4020	59.19	0.127720	0.130531				31.80	
CITIGROUP GLOBAL MKT HOLDING	17330PCQ0	09/06/2022	09/03/2027	100.000	0.000	4.6850	63.08	0.136255	0.139447	0.142714	0.146057	0.149478	50.39	52.78
CITIGROUP GLOBAL MKT HOLDING	17330PD63	09/06/2022	03/05/2025	100.000	0.000	4.4700	60.13	0.129763	0.132663	0.135628			47.92	8.68
CITIGROUP GLOBAL MKT HOLDING	17330RJ55	10/07/2022	10/09/2024	100.000	0.000	5.2900	66.61	0.154866	0.158962				43.79	
CITIGROUP GLOBAL MKT HOLDING	17330RLK9	10/05/2022	10/05/2027	100.000	0.000	5.7180	72.45	0.168045	0.172850	0.177791	0.182874	0.188103	62.20	65.81
CITIGROUP GLOBAL MKTS HLD INC.	17331HTL0	04/28/2023	10/30/2024	100.000	0.000	4.9290	33.49	0.140329	0.143788				42.58	
CITIGROUP GLOBAL MKTS HLD INC.	17331HRZ1	05/03/2023	05/01/2025	100.000	0.000	4.8410	32.20	0.137691	0.141024	0.144437			50.57	17.33
CITIGROUP GLOBAL MKTS HLD INC.	17331HB47	05/03/2023	10/31/2024	100.000	0.000	4.9100	32.66	0.139681	0.143111				42.38	
CITIGROUP GLOBAL MKTS HLD INC.	17331HS72	05/03/2023	05/31/2024	100.000	0.000	5.6700	37.77	0.162654					24.24	
CITIGROUP GLOBAL MKTS HLD INC.	17331HUW4	04/28/2023	04/30/2025	100.000	0.000	4.8510	32.95	0.138056	0.141404	0.144834			50.72	17.24
CITIGROUP GLOBAL MKTS HLD INC.	17331HU20	04/28/2023	04/28/2028	100.000	0.000	4.6560	31.62	0.132344	0.135425	0.138578	0.141804	0.145105	48.59	50.88
CITIGROUP GLOBAL MKTS HLD INC.	17331HCX2	04/28/2023	04/29/2024	100.000	0.000	4.6260	31.41	0.131489					15.52	
CITIGROUP GLOBAL MKTS HLD INC.	17331HPC4	04/28/2023	04/30/2026	100.000	0.000	4.6850	31.82	0.133222	0.136343	0.139537	0.142805	0.146150	48.91	51.22
CITIGROUP GLOBAL MKTS HLD INC.	17331HQH2	05/03/2023	10/31/2025	100.000	0.000	4.7730	31.74	0.135695	0.138933	0.142249	0.145643		49.83	43.14
CITIGROUP GLOBAL MKTS HLD INC.	17331HQJ8	04/28/2023	05/31/2024	100.000	0.000	5.6400	38.37	0.161892					24.12	
CITIGROUP GLOBAL MKTS HLD INC.	17331HQN9	05/03/2023	05/01/2026	100.000	0.000	4.7240	31.41	0.134287	0.137459	0.140706	0.144029	0.147431	49.30	51.66
CITIGROUP GLOBAL MKTS HLD INC.	17331HQJ3	04/28/2023	04/28/2028	100.000	0.000	4.6560	31.62	0.132344	0.135425	0.138578	0.141804	0.145105	48.59	50.88
CITIGROUP GLOBAL MKTS HLD INC.	17331HMF0	04/28/2023	01/29/2026	100.000	0.000	4.8000	32.65	0.134951	0.138190	0.141506	0.144903	0.148380	50.16	52.60
CITIGROUP GLOBAL MKTS HLD INC.	17331HGS9	05/03/2023	10/31/2024	100.000	0.000	4.9100	32.66	0.139681	0.143111				42.38	
CITIGROUP GLOBAL MKTS HLD INC.	17331HGX1	04/28/2023	10/30/2025	100.000	0.000	4.8000	32.60	0.136570	0.139847	0.143204	0.146641		50.16	43.44
CITIGROUP GLOBAL MKTS HLD INC.	17331HGB6	04/28/2023	04/30/2030	100.000	0.000	4.1100	27.89	0.116539	0.118934	0.121378	0.123873	0.126418	42.68	44.45
CITIGROUP GLOBAL MKTS HLD INC.	17331HFH4	04/28/2023	04/28/2028	100.000	0.000	4.6560	31.62	0.132344	0.135425	0.138578	0.141804	0.145105	48.59	50.88
CITIGROUP GLOBAL MKTS HLD INC.	17331HW69	04/28/2023	10/30/2025	100.000	0.000	4.8000	32.60	0.136570	0.139847	0.143204	0.146641		50.16	43.44
CITIGROUP GLOBAL MKTS HLD INC.	17331HW85	05/03/2023	10/31/2025	100.000	0.000	4.7730	31.74	0.135695	0.138933	0.142249	0.145643		49.83	43.14
CITIGROUP GLOBAL MKTS HLD INC.	17331HEY8	05/01/2023	04/28/2025	100.000	0.000	4.8900	32.81	0.139099	0.142500	0.145984			51.12	17.08
CITIGROUP GLOBAL MKTS HLD INC.	17331CY43	03/31/2023	07/03/2024	100.000	0.000	5.2510	39.88	0.147840	0.151721				27.61	
CITIGROUP GLOBAL MKTS HLD INC.	17331HHQ2	05/03/2023	05/03/2028	100.000	0.000	4.7140	31.34	0.134031	0.137190	0.140423	0.143733	0.147121	49.19	51.54
CITIGROUP GLOBAL MKTS HLD INC.	17331HHR0	05/02/2023	10/31/2024	100.000	0.000	4.8020	32.07	0.136556	0.139835				41.42	
CITIGROUP GLOBAL MKTS HLD INC.	17331HHU3	05/03/2023	05/01/2026	100.000	0.000	4.7240	31.41	0.134287	0.137459	0.140706	0.144029	0.147431	49.30	51.66
CITIGROUP GLOBAL MKTS HLD INC.	17331H6W1	03/27/2023	09/25/2025	100.000	0.000	5.0370	38.67	0.143401	0.147013	0.150715	0.154511		52.98	40.47
CITIGROUP GLOBAL MKTS HLDG INC	17331CU08	04/05/2023	04/06/2026	100.000	0.000	4.8900	36.42	0.139173	0.142576	0.146062	0.149633	0.153291	51.30	53.84
CITIGROUP GLOBAL MKTS HLDG INC	17331CUU9	03/31/2023	10/02/2025	100.000	0.000	4.9780	37.79	0.141759	0.145287	0.148903	0.152609		52.30	41.02
CITIGROUP GLOBAL MKTS HLDG INC	17331CV95	03/31/2023	10/03/2024	100.000	0.000	5.0950	38.69	0.145195	0.148894				40.16	
CITIGROUP GLOBAL MKTS HLDG INC	17331CUA3	03/31/2023	01/02/2026	100.000	0.000	4.9980	37.94	0.140607	0.144120	0.147722	0.151414	0.155197	52.52	55.18
CITIGROUP GLOBAL MKTS HLDG INC	17331CUE5	03/31/2023	04/02/2026	100.000	0.000	4.9390	37.49	0.140621	0.144094	0.147652	0.151298	0.155035	51.87	54.47
CITIGROUP GLOBAL MKTS HLDG INC	17331CUG0	04/05/2023	10/03/2025	100.000	0.000	4.9780	37.08	0.141681	0.145208	0.148822	0.152526		52.27	41.15
CITIGROUP GLOBAL MKTS HLDG INC	17331CUH8	03/31/2023	10/02/2025	100.000	0.000	4.9780	37.79	0.141759	0.145287	0.148903	0.152609		52.30	41.02
CITIGROUP GLOBAL MKTS HLDG INC	17331CUJ4	03/31/2023	05/02/2024	100.000	0.000	5.8350	44.41	0.167677					20.29	
CITIGROUP GLOBAL MKTS HLDG INC	17331CTR8	03/31/2023	10/03/2024	100.000	0.000	5.0950	38.69	0.145195	0.148894				40.16	
CITIGROUP GLOBAL MKTS HLDG INC	17331CTY3	03/20/2023	03/20/2028	100.000	0.000	5.3290	41.99	0.151972	0.156021	0.160178	0.164446	0.168828	56.27	59.31
CITIGROUP GLOBAL MKTS HLDG INC	17331CWC7	04/05/2023	04/06/2026	100.000	0.000	4.8900	36.42	0.139173	0.142576	0.146062	0.149633	0.153291	51.30	53.84
CITIGROUP GLOBAL MKTS HLDG INC	17331CVT1	03/31/2023	03/31/2028	100.000	0.000	4.8320	36.67	0.137465	0.140786	0.144188	0.147671	0.151239	50.70	53.18
CITIGROUP GLOBAL MKTS HLDG INC	17331CW52	04/05/2023	10/03/2025	100.000	0.000	4.9780	37.08	0.141681	0.145208	0.148822	0.152526		52.27	41.15

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBAL MKTS HLDG INC	17331CVW4	03/31/2023	04/01/2027	100.000	0.000	4.8410	36.74	0.137745	0.141079	0.144494	0.147992	0.151574	50.80	53.28
CITIGROUP GLOBAL MKTS HLDG INC	17331CVA2	03/31/2023	04/02/2030	100.000	0.000	4.9780	37.79	0.141759	0.145287	0.148903	0.152609	0.156408	52.30	54.94
CITIGROUP GLOBAL MKTS HLDG INC	17331CVC8	03/31/2023	04/02/2025	100.000	0.000	5.0460	38.31	0.143743	0.147370	0.151088			53.05	13.75
CITIGROUP GLOBAL MKTS HLDG INC	17331CVG9	04/05/2023	10/03/2024	100.000	0.000	5.1630	38.47	0.147078	0.150875				40.69	
CITIGROUP GLOBAL MKTS HLDG INC	17331CVM6	04/05/2023	05/03/2024	100.000	0.000	5.8540	43.71	0.168133					20.51	
CITIGROUP GLOBAL MKTS HLDG INC	17331CZB6	04/05/2023	05/03/2024	100.000	0.000	5.8540	43.71	0.168133					20.51	
CITIGROUP GLOBAL MKTS HLDG INC	17331CYP8	03/29/2023	03/27/2026	100.000	0.000	4.7930	36.51	0.136294	0.139560	0.142905	0.146330	0.149836	50.28	52.71
CITIGROUP GLOBAL MKTS HLDG INC	17331CYS0	04/05/2023	10/03/2025	100.000	0.000	4.9780	37.08	0.141681	0.145208	0.148822	0.152526		52.27	41.15
CITIGROUP GLOBAL MKTS HLDG INC	17331CZX8	04/03/2023	04/03/2028	100.000	0.000	4.8800	36.62	0.138863	0.142251	0.145722	0.149278	0.152920	51.20	53.73
CITIGROUP GLOBAL MKTS HLDG INC	17331CZS9	03/15/2023	03/15/2028	100.000	0.000	5.3580	42.99	0.152821	0.156915	0.161118	0.165435	0.169867	56.63	59.71
CITIGROUP GLOBAL MKTS HLDNG INC	17291R2F8	07/06/2023	01/05/2026	100.000	0.000	5.3870	26.19	0.149639	0.153647	0.157786	0.162035	0.166400	56.03	59.08
CITIGROUP GLOBAL MKTS HLDNG INC	17291RTA0	06/30/2023	05/03/2027	100.000	0.000	5.2510	26.55	0.148478	0.152376	0.156377	0.160483	0.164696	54.61	57.52
CITIGROUP GLOBAL MKTS HLDNG INC	17291R2Q4	07/06/2023	01/03/2025	100.000	0.000	5.7570	27.99	0.159917	0.164443	0.169177			60.03	0.34
CITIGROUP GLOBAL MKTS HLDNG INC	17291RCN0	07/05/2023	07/05/2028	100.000	0.000	4.9880	24.39	0.138556	0.142011	0.145553	0.149183	0.152904	51.73	54.35
CITIGROUP GLOBAL MKTS HLDNG INC	17291RBD3	06/29/2023	07/01/2026	100.000	0.000	5.1150	25.87	0.145759	0.145759	0.153309	0.153309	0.161251	53.14	55.90
CITIGROUP GLOBAL MKTS HLDNG INC	17291RGP1	06/29/2023	12/31/2024	100.000	0.000	5.5530	28.08	0.158557	0.162959				57.71	
CITIGROUP GLOBAL MKTS HLDNG INC	17291R6B3	07/06/2023	07/06/2028	100.000	0.000	5.1340	24.96	0.142611	0.146272	0.150027	0.153878	0.157828	53.30	56.07
CITIGROUP GLOBAL MKTS HLDNG INC	17291R5U2	07/06/2023	07/03/2025	100.000	0.000	5.5330	26.90	0.153694	0.157876	0.162243	0.166732		57.60	30.34
CITIGROUP GLOBAL MKTS HLDNG INC	17291R6R8	07/06/2023	07/06/2028	100.000	0.000	5.1340	24.96	0.142611	0.146272	0.150027	0.153878	0.157828	53.30	56.07
CITIGROUP GLOBAL MKTS HLDNG INC	17291RDQ2	06/26/2023	06/27/2024	100.000	0.000	5.6990	29.30	0.162842					28.66	
CITIGROUP GLOBAL MKTS HLDNG INC	17291RFM9	06/30/2023	07/01/2027	100.000	0.000	5.0370	25.32	0.143460	0.143460	0.150777	0.150777	0.158467	52.30	54.96
CITIGROUP GLOBAL MKTS HLDNG INC	17291R4T6	07/06/2023	07/03/2025	100.000	0.000	5.5330	26.90	0.153694	0.157876	0.162243	0.166732		57.60	30.34
CITIGROUP GLOBAL MKTS HLDNG INC	17291R4N9	07/06/2023	07/06/2026	100.000	0.000	5.2800	25.67	0.146667	0.150539	0.154513	0.158592	0.162779	54.87	57.81
CITIGROUP GLOBAL MKTS HLDNG INC	17331HXQ4	07/06/2023	10/03/2024	100.000	0.000	5.8930	28.85	0.166026	0.170918				46.04	
CITIGROUP GLOBAL MKTS HLDNG INC	17331HWT9	06/30/2023	07/03/2030	100.000	0.000	5.0660	25.48	0.140782	0.144348	0.148004	0.151753	0.155597	52.61	55.31
CITIGROUP GLOBAL MKTS HLDNG INC	17331HWE2	06/30/2023	04/01/2026	100.000	0.000	5.1930	26.28	0.146144	0.149938	0.153831	0.157826	0.161923	53.99	56.83
CITIGROUP GLOBAL MKTS HLDNG INC	17331HWL6	06/30/2023	10/02/2024	100.000	0.000	5.7280	29.01	0.161440	0.166064				44.58	
CITIGROUP GLOBAL MKTS HLDNG INC	17331HZR0	06/30/2023	01/02/2025	100.000	0.000	5.5720	28.02	0.154826	0.159139	0.163573			58.08	0.16
CITIGROUP GLOBAL MKTS HLDNG INC	17291RJR4	07/03/2023	08/01/2024	100.000	0.000	6.3880	31.72	0.178326	0.184022				38.47	
CITIGROUP GLOBAL MKTS HLDNG INC	17331HYU4	06/30/2023	01/02/2026	100.000	0.000	5.2020	26.16	0.144542	0.148301	0.152159	0.156116	0.160177	54.08	56.92
CITIGROUP GLOBAL MKTS HLDNG INC	17331HYV2	06/30/2023	06/30/2028	100.000	0.000	5.0370	25.33	0.143440	0.147053	0.150757	0.154553	0.158446	52.30	54.96
CITIGROUP GLOBAL MKTS HLDNG INC	17331HY75	06/30/2023	07/02/2025	100.000	0.000	5.3390	26.85	0.148350	0.152310	0.156376	0.160550		55.56	29.06
CITIGROUP GLOBAL MKTS HLDNG INC	17331HYD2	06/30/2023	01/02/2026	100.000	0.000	5.2020	26.16	0.144542	0.148301	0.152159	0.156116	0.160177	54.08	56.92
CITIGROUP GLOBAL MKTS HLDNG INC	17331HYF7	07/06/2023	01/03/2025	100.000	0.000	5.7470	27.94	0.159639	0.164150	0.168866			59.92	0.34
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PPS2	06/22/2022	06/22/2027	100.000	0.000	5.0170	78.51	0.150114	0.153880	0.157740	0.161697	0.165753	54.79	57.57
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PPY9	06/23/2022	06/23/2025	100.000	0.000	4.6850	73.05	0.139500	0.142768	0.146112			50.86	25.13
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330FSB8	06/30/2022	07/02/2025	100.000	0.000	4.5970	70.69	0.133666	0.136738	0.139881	0.143097		49.79	25.90
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330AXE7	05/04/2022	05/04/2027	100.000	0.000	4.3130	73.38	0.127725	0.130479	0.133293	0.136167	0.139104	46.79	48.83
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330FUP4	06/30/2022	06/30/2028	100.000	0.000	4.8410	74.53	0.144475	0.147972	0.151554	0.155222	0.158979	52.65	55.23
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PKU2	06/29/2022	06/29/2027	100.000	0.000	4.7630	73.44	0.141985	0.145366	0.148828	0.152373	0.156001	51.74	54.23
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PKB4	06/30/2022	06/30/2027	100.000	0.000	4.7830	73.62	0.142623	0.146034	0.149526	0.153102	0.156764	51.97	54.48
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PJ72	07/06/2022	07/05/2024	100.000	0.000	4.4310	67.31	0.128582	0.131431				24.17	
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330P7E3	06/30/2022	01/02/2025	100.000	0.000	4.4800	68.85	0.130114	0.133029	0.136009			48.42	0.14
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PK32	07/06/2022	07/06/2027	100.000	0.000	4.8320	73.54	0.140786	0.144188	0.147671	0.151239	0.154893	52.50	55.07
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PJW0	07/15/2022	01/16/2025	100.000	0.000	4.4110	65.84	0.128007	0.130831	0.133716			47.53	2.01
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330FMN8	06/30/2022	07/02/2029	100.000	0.000	4.8900	75.31	0.142596	0.146082	0.149654	0.153313	0.157061	53.23	55.86
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PJ42	06/29/2022	06/29/2027	100.000	0.000	4.7630	73.44	0.141985	0.145366	0.148828	0.152373	0.156001	51.74	54.23

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PDG1	06/28/2022	06/27/2024	100.000	0.000	4.4210	68.19	0.131115					23.08	
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PU49	07/15/2022	01/18/2024	100.000	0.000	4.2160	62.88	0.122143					2.08	
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PD22	06/30/2022	07/02/2025	100.000	0.000	4.5970	70.69	0.133666	0.136738	0.139881	0.143097		49.79	25.90
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330AYK2	05/04/2022	05/04/2027	100.000	0.000	4.3130	73.38	0.127725	0.130479	0.133293	0.136167	0.139104	46.79	48.83
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330FWP2	06/30/2022	07/01/2027	100.000	0.000	4.7830	73.61	0.142642	0.142642	0.149546	0.149546	0.156784	51.96	54.48
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PTQ2	06/23/2022	06/23/2026	100.000	0.000	4.7930	74.78	0.142942	0.146368	0.149875	0.153467	0.157145	52.13	54.66
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330FZS3	06/30/2022	01/02/2025	100.000	0.000	4.4800	68.85	0.130114	0.133029	0.136009			48.42	0.14
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330P5M7	06/30/2022	06/30/2025	100.000	0.000	4.5970	70.69	0.136704	0.139846	0.143060			49.79	25.61
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330FZ61	06/30/2022	07/02/2025	100.000	0.000	4.8900	75.31	0.142596	0.146082	0.149654	0.153313	0.157061	53.23	55.86
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330P4N6	06/30/2022	07/02/2026	100.000	0.000	4.6750	71.92	0.136038	0.139218	0.142473	0.145803	0.149211	50.70	53.10
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330FHR5	05/03/2022	11/03/2028	100.000	0.000	4.4800	76.43	0.132996	0.135975	0.139021	0.142135	0.145319	48.76	50.97
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PVP1	07/08/2022	01/10/2024	100.000	0.000	4.1180	62.22	0.119175					1.07	
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PF46	06/23/2022	06/21/2024	100.000	0.000	4.4500	69.31	0.132015					22.44	
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PVB9	07/12/2022	07/10/2025	100.000	0.000	4.3820	65.78	0.127084	0.129869	0.132714	0.135622		47.21	25.61
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330PVC0	06/29/2022	06/29/2025	100.000	0.000	4.5780	70.53	0.136067	0.139181	0.143367			49.57	25.06
CITIGROUP GLOBALMARKETS HOLDINGS, INC	17330AZX3	05/04/2022	05/04/2027	100.000	0.000	4.3130	73.38	0.127725	0.130479	0.133293	0.136167	0.139104	46.79	48.83
CITIGROUP INC	17290AFJ4	09/22/2022	09/22/2037	42.926	0.000	5.7120	32.00	0.072054	0.074112	0.076229	0.078406	0.080645	26.72	28.27
CLEVELAND-CLIFFS INC	185899AE1	03/16/2020	03/15/2027	81.330	7.000	10.8801	84.09	0.074388	0.078435	0.082702	0.087201	0.091945	28.39	31.56
CLEVELAND-CLIFFS INC	U1852LAD9	03/16/2020	03/15/2027	81.330	7.000	10.8801	84.09	0.074388	0.078435	0.082702	0.087201	0.091945	28.39	31.56
CLINT TEX INDPT SCH DIST	187270G31	09/29/2020	02/15/2024	97.067	0.000	0.8832	28.26	0.024426					1.07	
CLINT TEX INDPT SCH DIST	187270G64	09/29/2020	02/15/2027	91.776	0.000	1.3501	41.10	0.035777	0.036018	0.036261	0.036506	0.036753	12.99	13.16
CLINT TEX INDPT SCH DIST	187270G72	09/29/2020	02/15/2028	88.641	0.000	1.6409	48.45	0.042349	0.042697	0.043047	0.043400	0.043756	15.40	15.66
CLINT TEX INDPT SCH DIST	187270G49	09/29/2020	02/15/2025	95.506	0.000	1.0530	33.23	0.028794	0.028945	0.029098			10.43	1.28
CLINT TEX INDPT SCH DIST	187270G56	09/29/2020	02/15/2026	93.518	0.000	1.2500	38.73	0.033657	0.033867	0.034079	0.034292	0.034506	12.21	12.36
CLINT TEX INDPT SCH DIST	187270G80	09/29/2020	02/15/2029	86.482	0.000	1.7410	50.22	0.043964	0.044346	0.044732	0.045122	0.045515	16.00	16.28
CLINT TEX INDPT SCH DIST	187270G98	09/29/2020	02/15/2030	84.210	0.000	1.8409	51.78	0.045395	0.045813	0.046234	0.046660	0.047089	16.53	16.84
CLINT TEX INDPT SCH DIST	187270H48	09/29/2020	02/15/2033	76.828	0.000	2.1408	55.17	0.048576	0.049096	0.049621	0.050152	0.050689	17.72	18.10
CLINT TEX INDPT SCH DIST	187270H55	09/29/2020	02/15/2034	74.122	0.000	2.2509	56.05	0.049428	0.049984	0.050547	0.051116	0.051691	18.05	18.46
CLINT TEX INDPT SCH DIST	187270H22	09/29/2020	02/15/2031	81.919	0.000	1.9309	52.90	0.046437	0.046885	0.047338	0.047795	0.048256	16.92	17.25
CLINT TEX INDPT SCH DIST	187270H30	09/29/2020	02/15/2032	79.370	0.000	2.0409	54.26	0.047704	0.048190	0.048682	0.049179	0.049681	17.39	17.75
CLINTON CNTY ILL SCH DIS	18739CAP8	08/24/2021	12/01/2024	100.000	1.000	0.9984	23.54	0.027734	0.027734				9.15	
CLINTON CNTY ILL SCH DIS	18739CAQ6	08/24/2021	12/01/2025	100.000	1.150	1.1484	27.09	0.031900	0.031900	0.031900	0.031899		11.48	10.53
CLINTON CNTY ILL SCH DIS	18739CAR4	08/24/2021	12/01/2026	100.000	1.300	1.2983	30.63	0.036066	0.036065	0.036065	0.036065	0.036064	12.98	12.98
CLINTON CNTY ILL SCH DIS	18739CAS2	08/24/2021	12/01/2027	100.000	1.500	1.4981	35.36	0.041616	0.041616	0.041616	0.041615	0.041615	14.98	14.98
COLUMBUS-FRANKLIN CNTY O	19909PAK2	03/18/2021	06/15/2025	93.000	8.750	10.8515	42.41	0.049817	0.052520	0.055370			18.51	9.08
COLUMBUS-FRANKLIN CNTY O	19909PAG1	03/11/2021	06/15/2027	93.000	8.750	10.2938	26.06	0.030179	0.031732	0.033365	0.035083	0.036888	11.19	12.38
COOK CNTY ILL SCH DIST N	214183KP9	06/15/2010	06/01/2030	25.818	0.000	6.8998	388.96	0.123323	0.127578	0.131979	0.136532	0.141242	45.42	48.61
COOK CNTY ILL SCH DIST N	214183KR5	06/15/2010	12/01/2026	33.796	0.000	6.6998	487.24	0.152721	0.157837	0.163124	0.168589	0.174236	56.21	60.04
COOK CNTY ILL SCH DIST N	214183KS3	06/15/2010	12/01/2027	31.375	0.000	6.7498	457.37	0.143771	0.148623	0.153639	0.158824	0.164185	52.93	56.56
COOK CNTY ILL SCH DIST N	214183KT1	06/15/2010	12/01/2028	29.098	0.000	6.7998	428.89	0.135206	0.139803	0.144556	0.149471	0.154552	49.78	53.22
COOK CNTY ILL SCH DIST N	214183KU8	06/15/2010	12/01/2029	26.961	0.000	6.8498	401.77	0.127021	0.131372	0.135871	0.140524	0.145337	46.78	50.04
COPELL TEX INDPT SCH DI	217490CN9	10/22/2020	08/15/2024	97.081	0.000	0.7782	24.37	0.021450	0.021533				4.82	
COPELL TEX INDPT SCH DI	217490CP4	10/22/2020	08/15/2025	95.732	0.000	0.9081	28.09	0.024772	0.024884	0.024997	0.025111		8.97	5.62
COPELL TEX INDPT SCH DI	217490EP4	04/22/2021	08/15/2025	95.194	0.000	1.1449	29.71	0.031085	0.031263	0.031442	0.031622		11.27	7.08
COPELL TEX INDPT SCH DI	217490EG2	04/22/2021	08/15/2026	93.222	0.000	1.3251	33.74	0.035378	0.035612	0.035848	0.036086	0.036325	12.84	13.01
COPELL TEX INDPT SCH DI	217490EE7	04/22/2021	08/15/2024	97.594	0.000	0.7362	19.50	0.020301	0.020375				4.56	
CORONADO FINANCE PTY LTD	Q2874LAA2	05/12/2021	05/15/2026	98.122	10.750	11.2507	8.61	0.010579	0.011174	0.011802	0.012466	0.013167	3.97	4.43

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CORONADO FINANCE PTY LTD	21979LAA4	05/12/2021	05/15/2026	98.122	10.750	11.2507	8.61	0.010579	0.011174	0.011802	0.012466	0.013167	3.97	4.43
CORSICANA TEX INDPT SCH	220435SA0	07/21/2020	02/15/2025	93.644	0.000	1.4431	47.56	0.039232	0.039515	0.039800			14.25	1.75
CORSICANA TEX INDPT SCH	220435SB8	07/21/2020	02/15/2026	91.047	0.000	1.6920	54.41	0.045061	0.045442	0.045826	0.046214	0.046605	16.39	16.67
CORSICANA TEX INDPT SCH	220435RZ6	07/21/2020	02/15/2024	95.338	0.000	1.3430	44.99	0.037056					1.63	
CREDIT AGRICOLE	22533AN60	03/06/2024	03/05/2026	100.000	0.000	5.1049			0.141803	0.145402	0.149113	0.152919	42.25	53.88
CREDIT AGRICOLE	22533AND5	03/13/2024	03/12/2026	100.000	0.000	5.1049			0.141803	0.145402	0.149113	0.152919	41.23	53.83
CREDIT AGRICOLE CORP & INVEST BNK	22533AK63	06/21/2023	06/20/2028	100.000	0.000	4.1100	21.72	0.116500	0.118894	0.121337	0.123831	0.126375	42.42	44.19
CREDIT AGRICOLE CORPORAT	22533AES2	10/20/2021	10/20/2031	100.000	VARIES	1.8471	40.03	0.050313	0.050371	0.050430	0.050489	0.050549	18.13	18.17
CREDIT AGRICOLE CORPORAT	22533ADU8	05/26/2021	05/26/2036	100.000	VARIES	2.1485	55.80	0.059679	0.059679	0.059679	0.059679	0.059679	21.48	21.48
CREDIT AGRICOLE CORPORAT	22533AE29	06/11/2021	06/11/2036	100.000	VARIES	2.0640	52.75	0.057332	0.057332	0.057332	0.057332	0.057332	20.64	20.64
CREDIT SUISSE AG LONDON	22551N4R4	11/07/2019	11/07/2029	100.000	0.000	2.4600	106.81	0.075354	0.076280	0.077219	0.078168	0.079130	27.39	28.07
CREDIT SUISSE AG LONDON	22553PP26	03/30/2022	03/30/2026	100.000	0.000	3.4399	61.64	0.100568	0.102298	0.104058	0.105847	0.107668	36.83	38.11
CREDIT SUISSE AG LONDON	22551NWN2	04/07/2020	04/07/2025	100.000	0.000	2.4500	95.19	0.074111	0.075019	0.075938			27.00	7.29
CREDIT SUISSE AG LONDON	22553PR43	04/07/2022	04/09/2025	100.000	0.000	3.4699	61.48	0.101508	0.103270	0.105061			37.15	10.30
CREDIT SUISSE AG LONDON	22553PR76	04/07/2022	04/09/2025	100.000	0.000	3.4699	61.48	0.101508	0.103270	0.105061			37.15	10.30
CREDIT SUISSE AG LONDON	22552XNX7	07/01/2021	07/03/2028	100.000	0.000	1.8775	47.83	0.054144	0.054652	0.055165	0.055683	0.056206	19.77	20.14
CREDIT SUISSE AG LONDON	22551NY67	04/21/2020	04/21/2025	100.000	0.000	2.6886	103.72	0.082001	0.083103	0.084220			29.87	9.26
CREDIT SUISSE AG LONDON	22551NH58	01/31/2020	05/02/2024	100.000	0.000	1.8197	73.60	0.054107					6.55	
CREDIT SUISSE AG LONDON	22551NXV3	04/24/2020	10/22/2025	100.000	0.000	1.8700	71.03	0.055435	0.055953	0.056476	0.057004		20.12	16.53
CREDIT SUISSE AG LONDON	22553PRR2	05/04/2022	05/02/2025	100.000	0.000	4.0400	68.63	0.119135	0.121542	0.123997			43.61	15.00
CREDIT SUISSE AG LONDON	22553PRE6	04/28/2022	04/29/2027	100.000	0.000	3.9900	68.46	0.117612	0.119958	0.122351	0.124792	0.127282	43.06	44.79
CREDIT SUISSE AG LONDON	22551NHA7	01/31/2020	07/31/2025	100.000	0.000	2.0500	83.23	0.061158	0.061785	0.062418	0.063058		22.32	13.16
CREDIT SUISSE AG LONDON	22551NHB5	01/31/2020	01/31/2024	100.000	0.000	1.7401	70.27	0.051357					1.49	
CREDIT SUISSE AG LONDON	22552WLX1	09/24/2020	09/24/2027	100.000	0.000	1.2420	41.32	0.035806	0.036029	0.036252	0.036478	0.036704	12.97	13.14
CREDIT SUISSE AG LONDON	22550V521	03/31/2020	03/31/2025	100.000	0.000	3.1499	124.48	0.097612	0.099149	0.100711			35.70	8.96
CREDIT SUISSE AG LONDON	22551NAX4	12/02/2019	12/01/2026	100.000	0.000	2.2800	96.93	0.069341	0.070131	0.070931	0.071740	0.072557	25.15	25.73
CREDIT SUISSE AG LONDON	22551NCB4	12/30/2019	06/27/2025	100.000	0.000	2.3800	99.34	0.072659	0.073524	0.074399			26.32	13.09
CREDIT SUISSE AG LONDON	22552FY97	10/25/2019	04/28/2025	100.000	0.000	2.1699	94.50	0.065723	0.066436	0.067157			23.88	7.86
CREDIT SUISSE AG LONDON	22551N4H6	11/29/2019	05/29/2025	100.000	0.000	2.2500	95.81	0.068351	0.069120	0.069897			24.79	10.34
CREDIT SUISSE AG LONDON	22552J336	03/21/2022	04/04/2029	100.000	0.000	3.5998	65.54	0.105630	0.107531	0.109467	0.111437	0.113443	38.70	40.11
CREDIT SUISSE AG LONDON	22551NNC6	02/28/2020	08/29/2024	100.000	0.000	1.7501	69.24	0.051673	0.052125				12.38	
CREDIT SUISSE AG LONDON	22549JY95	08/14/2019	03/25/2024	100.000	0.125	2.2368	102.13	0.067754					5.69	
CREDIT SUISSE AG LONDON	22552W3S2	05/27/2020	11/26/2025	100.000	0.000	1.5600	57.45	0.045754	0.046111	0.046471	0.046833		16.56	15.17
CREDIT SUISSE AG LONDON	22552XDE0	03/02/2021	03/02/2028	100.000	0.000	1.6030	46.24	0.046342	0.046713	0.047088	0.047465	0.047846	16.84	17.11
CREDIT SUISSE AG LONDON	22551NMV5	02/28/2020	03/02/2026	100.000	0.000	1.7500	69.24	0.051678	0.052130	0.052587	0.053047	0.053511	18.79	19.12
CREDIT SUISSE AG LONDON	22551NMX1	02/28/2020	02/28/2024	100.000	0.000	1.5699	61.92	0.046063					2.63	
CREDIT SUISSE AG LONDON BRANCH	22553PYE3	05/26/2022	05/27/2025	100.000	0.000	4.0300	65.83	0.118862	0.121257	0.123700			43.39	18.06
CREDIT SUISSE AG LONDON BRANCH	22553QNV5	12/05/2022	06/04/2024	100.000	0.000	8.2700	90.90	0.249058					38.11	
CREDIT SUISSE AG LONDON BRANCH	22553PV89	05/18/2022	05/18/2027	100.000	0.000	4.3100	71.54	0.127630	0.130381	0.133190	0.136061	0.138993	46.68	48.71
CREDIT SUISSE AG LONDON BRANCH	22553PKR5	05/18/2022	05/17/2029	100.000	0.000	4.4700	74.27	0.132663	0.135628	0.138660	0.141759	0.144927	48.56	50.75
CREDIT SUISSE AG NASSAU	22549K2A4	06/23/2017	06/24/2024	100.000	0.500	1.9627	133.87	0.060028					10.38	
CREDIT SUISSE AG, LON BRCH	22553Q2R7	06/03/2022	06/03/2026	100.000	0.000	4.1000	66.16	0.121038	0.123519	0.126051	0.128635	0.131272	44.16	45.99
CREDIT SUISSE AG, LON BRCH	22553Q3X3	06/30/2022	07/01/2027	100.000	0.000	4.9800	76.72	0.148946	0.148946	0.156456	0.156456	0.164345	54.29	57.03
CREDIT SUISSE AG, LON BRCH	22553Q5J2	06/15/2022	06/13/2025	100.000	0.000	4.4100	69.72	0.130752	0.133635	0.136582			47.69	22.13
CREDIT SUISSE AG, LON BRCH	22553PZM4	06/13/2022	06/13/2024	100.000	0.000	3.8900	61.55	0.114484					18.55	
CREDIT SUISSE AG, LON BRCH	22552J856	06/29/2022	06/29/2027	100.000	0.000	4.7600	73.40	0.141889	0.145266	0.148724	0.152263	0.155887	51.70	54.19
CREDIT SUISSE AG, LON BRCH	22553PVE6	05/31/2022	05/28/2027	100.000	0.000	4.2800	69.52	0.126657	0.129367	0.132135	0.134963	0.137851	46.27	48.27

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
CREDIT SUISSE AG, LON BRCH	22553PVE3	06/03/2022	06/04/2025	100.000	0.000	3.7100	59.74	0.108909	0.110929	0.112987			39.68	17.29
CREDIT SUISSE AG, LONDON BR	22553QBX4	08/03/2022	08/01/2025	100.000	0.000	4.1800	60.15	0.120988	0.123516	0.126098	0.128733		44.78	26.95
CREDIT SUISSE AG, LONDON BR	22553QCG0	08/04/2022	08/05/2027	100.000	0.000	4.9500	71.34	0.144410	0.147984	0.151647	0.155400	0.159246	53.69	56.38
CREDIT SUISSE AG, LONDON BR	22553QDE4	08/03/2022	08/01/2025	100.000	0.000	4.6000	66.32	0.133690	0.136765	0.139910	0.143128		49.61	29.96
CREDIT SUISSE AG, LONDON BR	22553QDQ7	08/04/2022	02/04/2026	100.000	0.000	4.3500	62.52	0.126147	0.128890	0.131694	0.134558	0.137485	46.72	48.78
CREDIT SUISSE AG, LONDON BR	22553QEE3	08/03/2022	08/01/2025	100.000	0.000	4.6000	66.32	0.133690	0.136765	0.139910	0.143128		49.61	29.96
CREDIT SUISSE AG, LONDON BR	22553QEE6	08/03/2022	08/03/2027	100.000	0.000	4.7200	68.09	0.137373	0.140615	0.143933	0.147330	0.150807	51.01	53.44
CREDIT SUISSE AG, LONDON BR	22553QAL1	08/02/2022	08/02/2027	100.000	0.000	4.4300	63.95	0.128567	0.131415	0.134326	0.137301	0.140342	47.65	49.79
CREDIT SUISSE AG, LONDON BR	22553QAW7	07/06/2022	07/06/2026	100.000	0.000	4.4800	68.07	0.130082	0.132996	0.135975	0.139021	0.142135	48.39	50.58
CREDIT SUISSE AG, LONDON BR	22553QFL6	08/17/2022	02/18/2025	100.000	0.000	4.3800	61.30	0.127069	0.129852	0.132696			46.99	6.24
CREDIT SUISSE AG, LONDON BR	22553QGH4	08/18/2022	08/20/2026	100.000	0.000	4.3700	61.04	0.126782	0.129553	0.132383	0.135276	0.138232	46.87	48.94
CREDIT SUISSE AG, LONDON BR	22553QGG6	08/18/2022	08/20/2025	100.000	0.000	4.3800	61.18	0.127085	0.129868	0.132712	0.135619		46.99	30.91
CREDIT SUISSE AG, LONDON BR	22553QGJ0	08/18/2022	08/19/2027	100.000	0.000	4.3800	61.18	0.127069	0.129852	0.132696	0.135602	0.138571	46.99	49.07
CREDIT SUISSE AG, LONDON BR	22553QGR2	08/31/2022	08/29/2025	100.000	0.000	5.1800	70.80	0.151418	0.155339	0.159363	0.163467		56.19	38.67
CREDIT SUISSE AG, LONDON BRANCH	22553QK6	02/14/2023	02/14/2028	100.000	VARIES	6.4337	7.28	0.019099	0.019728	0.020377	0.020500	0.021500	7.13	7.50
CREDIT SUISSE AG, LONDON BRANCH	22553QR66	03/03/2023	03/03/2025	100.000	0.000	7.3800	61.98	0.212565	0.220408	0.228541			79.82	14.17
CREDIT SUISSE AG, LONDON BRANCH	22553QR58	03/03/2023	06/03/2024	100.000	0.000	7.3500	61.84	0.215559					32.77	
CREDIT SUISSE AG, LONDON BRANCH	22553QRD1	03/03/2023	06/03/2024	100.000	0.000	7.3500	61.84	0.215559					32.77	
CREDIT SUISSE AG, LONDON BRANCH	22553QRR0	03/09/2023	06/13/2024	100.000	0.000	7.7000	63.46	0.226590					36.71	
CREDIT SUISSE AG, LONDON BRANCH	22553QNT0	11/28/2022	05/28/2026	100.000	0.000	7.2500	80.95	0.216254	0.224093	0.232217	0.240635	0.249358	79.79	85.68
CREDIT SUISSE AG, LONDON BRANCH	22553QEW2	08/17/2022	08/17/2027	100.000	0.125	4.4400	66.96	0.139024	0.142033	0.145109	0.148253	0.151468	51.40	53.65
CREDIT SUISSE AG, LONDON BRANCH	22553QEW3	09/02/2022	06/02/2027	100.000	0.000	4.9800	67.76	0.147117	0.150780	0.154535	0.158383	0.162326	53.84	56.55
CREDIT SUISSE AG, LONDON BRANCH	22553QFJ1	08/31/2022	08/29/2025	100.000	0.000	5.1800	70.80	0.151418	0.155339	0.159363	0.163467		56.19	38.67
CREDIT SUISSE AG, LONDON BRANCH	22553QPB7	01/05/2023	10/03/2025	100.000	0.000	7.8500	79.52	0.230963	0.240028	0.249449	0.259240		86.41	69.61
CREDIT SUISSE AG, LONDON BRANCH	22553QPD3	01/05/2023	07/03/2024	100.000	0.000	7.9600	80.26	0.229814	0.238960				43.47	
CREDIT SUISSE AG, LONDON BRANCH	22553QPC5	01/05/2023	01/05/2026	100.000	0.000	7.3900	74.41	0.212863	0.220728	0.228884	0.237341	0.246111	80.87	86.95
CREDIT SUISSE AG, LONDON BRANCH	22553QG84	09/07/2022	10/06/2027	100.000	0.000	5.2700	71.03	0.154860	0.158940	0.163129	0.167427	0.171839	57.19	60.24
CREDIT SUISSE AG, LONDON BRANCH	22553QFU6	08/31/2022	08/31/2027	100.000	0.000	5.3000	72.47	0.155128	0.159216	0.163459	0.167743	0.172237	57.59	60.69
CREDIT SUISSE AG, LONDON BRANCH	22553QGC5	08/12/2022	08/14/2024	100.000	0.000	4.5500	64.40	0.132238	0.135247				30.03	
CREDIT SUISSE AG, LONDON BRANCH	22553QGM3	08/19/2022	08/20/2026	100.000	0.000	4.6300	64.61	0.134652	0.137769	0.140958	0.144221	0.147560	49.86	52.20
CREDIT SUISSE AG, LONDON BRANCH	22553QGL5	08/19/2022	08/21/2025	100.000	0.000	4.6000	64.18	0.133757	0.136834	0.139981	0.143200		49.52	32.78
CREDIT SUISSE AG, LONDON BRANCH	22553QH26	08/19/2022	08/17/2027	100.000	0.000	4.5200	63.04	0.131263	0.134229	0.137263	0.140365	0.143537	48.59	50.81
CREDIT SUISSE AG, LONDON BRANCH	22553QHK6	09/06/2022	09/05/2024	100.000	0.000	4.9600	66.86	0.144677	0.148265				35.95	
CREDIT SUISSE AG, LONDON BRANCH	22553QHJ3	08/23/2022	08/23/2027	100.000	0.000	4.7700	66.05	0.138896	0.142208	0.145600	0.149073	0.152628	51.46	53.94
CREDIT SUISSE AG, LONDON BR	22553QKQ9	10/06/2022	10/08/2026	100.000	0.000	6.7400	85.55	0.200129	0.206873	0.213844	0.221051	0.228500	74.40	79.50
CROSBY TEX INDPT SCH DIS	227381VA5	12/17/2020	02/15/2029	85.602	0.000	1.9139	51.03	0.047876	0.048334	0.048796	0.049263	0.049735	17.44	17.78
CROSBY TEX INDPT SCH DIS	227381VB3	12/17/2020	02/15/2030	83.152	0.000	2.0240	52.49	0.049324	0.049823	0.050327	0.050837	0.051351	17.98	18.35
CROSBY TEX INDPT SCH DIS	227381UV0	12/17/2020	02/15/2024	96.792	0.000	1.0340	30.82	0.028576					1.26	
CROSBY TEX INDPT SCH DIS	227381UW8	12/17/2020	02/15/2025	95.206	0.000	1.1840	34.78	0.032312	0.032504	0.032696			11.72	1.44
CROSBY TEX INDPT SCH DIS	227381UX6	12/17/2020	02/15/2026	92.947	0.000	1.4221	40.91	0.038127	0.038398	0.038671	0.038946	0.039223	13.85	14.05
CROSBY TEX INDPT SCH DIS	227381UY4	12/17/2020	02/15/2027	90.747	0.000	1.5820	44.53	0.041588	0.041916	0.042248	0.042582	0.042919	15.12	15.36
CROSBY TEX INDPT SCH DIS	227381UZ1	12/17/2020	02/15/2028	87.931	0.000	1.8040	49.34	0.046221	0.046638	0.047059	0.047483	0.047912	16.83	17.13
CROWLEY TEX INDPT SCH DI	228130HN3	10/22/2020	08/01/2024	97.246	0.000	0.7411	23.24	0.020434	0.020510				4.30	
CROWLEY TEX INDPT SCH DI	228130HQ6	10/22/2020	08/01/2026	93.899	0.000	1.0930	33.25	0.029383	0.029544	0.029705	0.029868	0.030031	10.66	10.77
CROWLEY TEX INDPT SCH DI	228130HP8	10/22/2020	08/01/2025	95.934	0.000	0.8712	26.99	0.023782	0.023885	0.023985	0.024094		8.61	5.06
Canadian Imperial Bank of Commerce	13607Y238	10/27/2023	10/30/2026	100.000	0.000	6.0679	10.79	0.168638	0.173754	0.179026	0.184458	0.190054	62.26	66.10
Canadian Imperial Bank of Commerce	13607Y295	09/29/2023	09/25/2026	100.000	0.000	5.6307	14.39	0.156408	0.160714	0.165239	0.169891	0.174674	57.93	61.23

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Canadian Imperial Bank of Commerce	13607Y261	09/29/2023	09/25/2026	100.000	0.000	5.6307	14.39	0.156408	0.160714	0.165239	0.169891	0.174674	57.93	61.23
Canadian Imperial Bank of Commerce	13607Y352	08/24/2023	08/28/2026	100.000	0.000	5.5140	19.46	0.153261	0.157486	0.161828	0.166289	0.170874	56.99	60.17
Canadian Imperial Bank of Commerce	13607Y469	07/20/2023	08/31/2026	100.000	0.000	5.3500	24.03	0.149495	0.153471	0.157599	0.161768	0.166144	55.52	58.53
Canadian Imperial Bank of Commerce	13607Y493	06/30/2023	06/26/2026	100.000	0.000	5.2700	26.52	0.150161	0.154117	0.158178	0.162346	0.166624	54.81	57.74
Canadian Imperial Bank of Commerce	13607Y592	05/18/2023	05/29/2026	100.000	0.000	4.6265	28.79	0.131673	0.134719	0.137835	0.141023	0.144286	48.15	50.40
Canadian Imperial Bank of Commerce	13607XLK1	08/06/2023	09/05/2029	100.000	0.000	5.4848	22.17	0.153029	0.157225	0.161537	0.165967	0.170519	56.83	59.99
Canadian Imperial Bank of Commerce	13607XM87	08/16/2023	08/16/2028	100.000	VARIES	6.4714	2.19	0.016226	0.016752	0.016701	0.016647	0.016593	6.00	5.99
Canadian Imperial Bank of Commerce	13607XLX3	08/02/2023	08/02/2027	100.000	0.000	5.3193	22.02	0.147758	0.151688	0.155723	0.159864	0.164116	55.09	58.06
Canadian Imperial Bank of Commerce	13607XMK0	08/31/2023	09/02/2025	100.000	VARIES	6.2586	1.00	0.008211	0.008468	0.008386	0.008301	0.008200	3.02	2.00
Canadian Imperial Bank of Commerce	13607XN60	09/15/2023	09/15/2028	100.000	VARIES	6.4657	1.07	0.010076	0.010046	0.010013	0.009973	0.009938	3.62	3.59
Canadian Imperial Bank of Commerce	13607XN78	09/18/2023	09/18/2026	100.000	VARIES	6.5807	1.14	0.011048	0.010388	0.009707	0.010026	0.010356	3.72	3.62
Canadian Imperial Bank of Commerce	13607Y105	02/02/2023	01/26/2029	100.000	0.000	4.5776	42.27	0.129969	0.132944	0.135986	0.139099	0.142283	48.26	50.49
Canadian Imperial Bank of Commerce	13607W513	08/04/2022	07/28/2028	100.000	0.000	4.0510	58.14	0.117055	0.119426	0.121845	0.124313	0.126831	43.30	45.07
Canadian Imperial Bank of Commerce	13608M324	09/19/2023	09/19/2028	100.000	0.000	5.6016	15.87	0.155600	0.159958	0.164438	0.169044	0.173778	57.70	60.98
Canadian Imperial Bank of Commerce	13607XK22	06/27/2023	06/27/2026	100.000	VARIES	6.2300	1.63	0.007414	0.005397	0.005564	0.005771	0.005953	2.30	2.05
Canadian Imperial Bank of Commerce	13607XKF3	08/02/2023	05/04/2026	100.000	0.000	5.3193	22.13	0.149767	0.153750	0.157839	0.162037	0.166347	55.09	58.06
Canadian Imperial Bank of Commerce	13607XKG1	08/02/2023	08/02/2029	100.000	0.000	5.3059	21.96	0.147386	0.151296	0.155310	0.159430	0.163660	54.94	57.90
Canadian Imperial Bank of Commerce	13608J537	10/27/2023	10/27/2028	100.000	0.000	6.2717	11.15	0.174214	0.179677	0.185311	0.191122	0.197116	64.41	68.51
Canadian Imperial Bank of Commerce	13607Y774	03/23/2023	03/27/2026	100.000	0.000	5.0268	39.17	0.143223	0.146823	0.150513	0.154296	0.158174	52.89	55.59
Canadian Imperial Bank of Commerce	13607Y873	03/09/2023	02/23/2029	100.000	0.000	5.1633	42.31	0.146799	0.150588	0.154476	0.158464	0.162555	54.51	57.36
Canadian Imperial Bank of Commerce	13607Y808	02/16/2023	02/27/2026	100.000	0.000	4.7340	41.87	0.134807	0.137998	0.141265	0.144608	0.148031	49.91	52.30
Canadian Imperial Bank of Commerce	13607XF85	02/01/2023	08/06/2024	100.000	0.000	4.8707	45.16	0.138686	0.142063				30.43	
Canadian Imperial Bank of Commerce	13607XFC6	03/02/2023	03/02/2027	100.000	0.000	5.1926	43.57	0.147984	0.151826	0.155768	0.159812	0.163961	54.89	57.78
Canadian Imperial Bank of Commerce	13607W349	11/03/2022	10/27/2028	100.000	0.000	5.6745	67.24	0.166543	0.171268	0.176128	0.181125	0.186264	61.42	64.95
Canadian Imperial Bank of Commerce	13607XGX9	05/02/2023	05/03/2027	100.000	0.000	4.6265	30.89	0.131503	0.134545	0.137658	0.140842	0.144100	48.25	50.50
Canadian Pacific Railway Company	13648TAD9	04/19/2023	05/15/2043	86.549	4.300	5.4100	2.67	0.010833	0.011167	0.011444	0.011778	0.012111	3.99	4.21
Canadian Pacific Railway Company	13648TAC1	04/19/2023	11/15/2029	89.925	4.670	2.8750	9.34	0.037833	0.038722	0.039667	0.040556	0.041500	13.87	14.53
Canadian Pacific Railway Company	13648TAB3	04/19/2023	06/01/2026	95.979	4.520	3.1250	8.55	0.034722	0.035500	0.036333	0.037111	0.038000	12.69	13.27
Canadian Pacific Railway Company	13648TAH0	04/19/2023	11/15/2069	79.755	4.200	5.3900	0.70	0.002889	0.002944	0.003000	0.003167	0.003278	1.05	1.11
Canadian Pacific Railway Company	13648TAG2	04/19/2023	05/01/2050	74.921	3.500	5.2500	3.03	0.012278	0.012611	0.012944	0.013278	0.013667	4.52	4.77
Canadian Pacific Railway Company	13648TAF4	04/19/2023	05/01/2048	90.782	4.700	5.3700	1.26	0.005111	0.005222	0.005389	0.005556	0.005667	1.88	1.98
Canadian Pacific Railway Company	13648TAE7	04/19/2023	08/15/2045	93.689	4.950	5.4400	1.04	0.004167	0.004333	0.004444	0.004556	0.004667	1.56	1.65
Carol Stream, IL	143735T21	12/30/2011	11/01/2025	42.963	0.000	6.1994	464.57	0.152411	0.157135	0.162006	0.167028		56.29	49.51
Carol Stream, IL	143735TY4	12/30/2011	11/01/2024	46.530	0.000	6.0492	486.34	0.158313	0.163101				48.36	
Carol Stream, IL	143735UC0	12/30/2011	11/01/2028	33.512	0.000	6.5994	395.61	0.132499	0.136871	0.141388	0.146053	0.150872	49.02	52.31
Carol Stream, IL	143735UB2	12/30/2011	11/01/2027	36.593	0.000	6.4493	418.18	0.138978	0.143459	0.148085	0.152860	0.157790	51.39	54.75
Carol Stream, IL	143735UA4	12/30/2011	11/01/2026	39.556	0.000	6.3493	442.23	0.146213	0.150854	0.155644	0.160585	0.165683	54.04	57.52
Carol Stream, IL	143735UP3	12/30/2011	11/01/2031	26.288	0.000	6.8495	327.24	0.111011	0.114813	0.118745	0.122812	0.127018	41.11	43.98
Carol Stream, IL	143735UE6	12/30/2011	11/01/2030	28.377	0.000	6.7995	349.55	0.118277	0.122298	0.126456	0.130755	0.135201	43.79	46.82
Carol Stream, IL	143735UD8	12/30/2011	11/01/2029	30.868	0.000	6.6994	372.27	0.125320	0.129518	0.133857	0.138340	0.142974	46.38	49.54
Centerpoint Energy, Inc.	15189T206	09/21/1999	09/15/2029	100.000	VARIES	9.9395	7885.48	2.234945	2.342829	2.456074	2.574948	2.699729	847.44	931.41
Champaign County, IL	158199BB4	11/04/2015	12/01/2026	98.267	VARIES	4.1631	331.52	0.111436	0.111269	0.111099	0.111768	0.112450	40.08	40.16
CitiGroup Global Markets Holdings Inc.	17291QJS4	09/13/2023	03/13/2025	100.000	0.000	5.6400	16.92	0.156667	0.161085	0.165627			58.16	11.93
CitiGroup Global Markets Holdings Inc.	17330PSN0	07/29/2022	01/30/2025	100.000	0.000	4.3620	63.32	0.126525	0.129284	0.132104			46.89	3.83
CitiGroup Global Markets Holdings Inc.	17291QJD7	08/30/2023	09/03/2024	100.000	0.000	5.6998	19.17	0.158403	0.162917				39.15	
CitiGroup Global Markets Holdings Inc.	17330PAF6	07/05/2022	01/02/2026	100.000	0.000	4.7240	72.00	0.137441	0.140688	0.144011	0.147412	0.150894	51.24	53.69
CitiGroup Global Markets Holdings Inc.	17330PLN7	07/25/2022	01/24/2025	100.000	0.000	4.5580	66.76	0.132431	0.135450	0.138536			49.18	3.19

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
CitiGroup Global Markets Holdings Inc.	17291RUJ9	08/31/2023	03/05/2026	100.000	0.000	5.5330	18.61	0.153813	0.158068	0.162441	0.166935	0.171553	57.14	60.34
CitiGroup Global Markets Holdings Inc.	17330PL49	07/29/2022	07/31/2024	100.000	0.000	4.3130	62.60	0.125043	0.127740				26.62	
CitiGroup Global Markets Holdings Inc.	17331AJC6	07/20/2023	08/20/2024	100.000	0.000	5.8504	26.27	0.163303	0.168080				38.26	
CitiGroup Global Markets Holdings Inc.	17291QAD6	08/18/2023	08/18/2028	100.000	0.000	5.3780	19.87	0.149389	0.153406	0.157531	0.161767	0.166117	55.59	58.62
CitiGroup Global Markets Holdings Inc.	17330N542	07/29/2022	07/31/2024	100.000	0.000	4.3130	62.60	0.125043	0.127740				26.62	
CitiGroup Global Markets Holdings Inc.	17330PKE8	07/29/2022	07/31/2025	100.000	0.000	4.4110	64.05	0.128008	0.130831	0.133716	0.136666		47.45	28.48
CitiGroup Global Markets Holdings Inc.	17330PKF5	07/27/2022	07/25/2025	100.000	0.000	4.4700	65.19	0.129747	0.132647	0.135612	0.138643		48.15	28.21
CitiGroup Global Markets Holdings Inc.	17330PKH1	07/29/2022	07/31/2028	100.000	0.000	4.5870	66.66	0.133345	0.136404	0.139532	0.142732	0.146006	49.49	51.79
CitiGroup Global Markets Holdings Inc.	17330PMR7	07/27/2022	07/27/2026	100.000	0.000	4.6090	65.77	0.130961	0.133914	0.136933	0.140020	0.143177	48.60	50.81
CitiGroup Global Markets Holdings Inc.	17291RRK0	07/31/2023	10/31/2024	100.000	0.000	5.6781	23.95	0.159964	0.164505				48.65	
CitiGroup Global Markets Holdings Inc.	17291RXP2	08/31/2023	08/31/2028	100.000	0.000	5.4560	18.34	0.151556	0.155667	0.159937	0.164252	0.168782	56.32	59.43
CitiGroup Global Markets Holdings Inc.	17291Q3K8	08/23/2023	11/21/2024	100.000	0.000	5.7380	20.49	0.161625	0.166262				52.55	
CitiGroup Global Markets Holdings Inc.	17291RGJ5	06/30/2023	07/03/2024	100.000	0.000	5.5648	27.99	0.154649	0.158952				28.92	
CitiGroup Global Markets Holdings Inc.	17291RXH0	09/06/2023	03/05/2025	100.000	0.000	5.5920	17.86	0.155333	0.159652	0.164116			57.72	10.50
CitiGroup Global Markets Holdings Inc.	17291RX31	09/06/2023	12/05/2024	100.000	0.000	5.7380	18.39	0.161650	0.166288				54.83	
CitiGroup Global Markets Holdings Inc.	17291Q2L7	08/31/2023	08/31/2028	100.000	0.000	5.4560	18.34	0.151556	0.155667	0.159937	0.164252	0.168782	56.32	59.43
CitiGroup Global Markets Holdings Inc.	17291RWT5	08/31/2023	09/03/2025	100.000	0.000	5.6020	18.84	0.155684	0.160044	0.164527	0.169136		57.87	40.65
CitiGroup Global Markets Holdings Inc.	17291RYU0	09/01/2023	09/03/2026	100.000	0.000	5.4850	18.29	0.152408	0.156587	0.160882	0.165294	0.169827	56.62	59.77
CitiGroup Global Markets Holdings Inc.	17330PH77	07/29/2022	07/29/2027	100.000	0.000	4.5480	66.08	0.132144	0.135149	0.138223	0.141366	0.144580	49.04	51.29
CitiGroup Global Markets Holdings Inc.	17330P5U9	07/06/2022	07/06/2026	100.000	0.000	4.7140	71.70	0.137190	0.140423	0.143733	0.147121	0.150589	51.12	53.55
CitiGroup Global Markets Holdings Inc.	17330PJ99	07/29/2022	07/31/2025	100.000	0.000	4.4110	64.05	0.128008	0.130831	0.133716	0.136666		47.45	28.48
CitiGroup Global Markets Holdings Inc.	17330PK99	08/01/2022	07/30/2027	100.000	0.000	4.5090	65.24	0.130945	0.133897	0.136916	0.140003	0.143159	48.57	50.79
CitiGroup Global Markets Holdings Inc.	17291QB45	08/15/2023	09/13/2024	100.000	0.000	6.1360	23.27	0.171258	0.176512				44.10	
CitiGroup Global Markets Holdings Inc.	17291RUX8	08/08/2023	11/08/2024	100.000	0.000	5.6310	22.48	0.158619	0.163085				49.50	
CitiGroup Global Markets Holdings Inc.	17291RV33	09/06/2023	03/05/2026	100.000	0.000	5.3870	17.21	0.149639	0.153647	0.157786	0.162035	0.166400	55.54	58.57
CitiGroup Global Markets Holdings Inc.	17291RUR1	09/06/2023	09/05/2025	100.000	0.000	5.4560	17.43	0.151556	0.155667	0.159914	0.164276		56.27	39.80
CitiGroup Global Markets Holdings Inc.	17330PUH3	07/26/2022	07/24/2025	100.000	0.000	4.6560	68.09	0.135391	0.138543	0.141768	0.145068		50.31	29.37
CitiGroup Global Markets Holdings Inc.	17291RWK4	08/31/2023	03/05/2025	100.000	0.000	5.7380	19.30	0.159516	0.164092	0.168800			59.33	10.80
CitiGroup Global Markets Holdings Inc.	17291RVT6	08/31/2023	09/03/2030	100.000	0.000	5.4170	18.22	0.150540	0.154618	0.158805	0.163107	0.167524	55.90	58.97
CitiGroup Global Markets Holdings Inc.	17291QBL7	08/31/2023	03/05/2025	100.000	0.000	5.7380	19.30	0.159516	0.164092	0.168800			59.33	10.80
CitiGroup Global Markets Holdings Inc.	17291RW40	08/16/2023	09/16/2024	100.000	0.000	5.6597	21.30	0.157955	0.162425				41.08	
CitiGroup Global Markets Holdings Inc.	17330P3K3	07/06/2022	07/03/2025	100.000	0.000	4.6360	70.49	0.134766	0.137890	0.141086	0.144357		50.20	26.27
CitiGroup Global Markets Holdings Inc.	17330PD55	07/29/2022	01/30/2025	100.000	0.000	4.3620	63.32	0.126525	0.129284	0.132104			46.89	3.83
CitiGroup Global Markets Holdings Inc.	17291Q7A6	08/23/2023	02/21/2025	100.000	0.000	5.6020	19.92	0.155611	0.159921	0.164401			57.94	8.22
CitiGroup Global Markets Holdings Inc.	17291Q6X7	08/23/2023	08/23/2028	100.000	0.000	5.5240	19.64	0.153444	0.157683	0.162038	0.166513	0.171112	57.10	60.30
CitiGroup Global Markets Holdings Inc.	17291Q6U3	08/22/2023	08/20/2026	100.000	0.000	5.4850	19.65	0.152361	0.156493	0.160785	0.165195	0.169725	56.70	59.85
CitiGroup Global Markets Holdings Inc.	17330PCA5	07/28/2022	07/30/2024	100.000	0.000	4.2350	61.57	0.122703	0.125301				26.11	
CitiGroup Global Markets Holdings Inc.	17330PCM9	08/02/2022	07/31/2025	100.000	0.000	4.3040	62.09	0.124727	0.127412	0.130153	0.132954		46.20	27.71
CitiGroup Global Markets Holdings Inc.	17291RZL9	08/31/2023	12/04/2024	100.000	0.000	5.8640	19.78	0.165383	0.170232				55.95	
CitiGroup Global Markets Holdings Inc.	17291QFA7	09/13/2023	09/11/2025	100.000	0.000	5.5040	16.51	0.152889	0.157050	0.161372	0.165813		56.72	41.14
CitiGroup Global Markets Holdings Inc.	17291RZG0	08/31/2023	03/05/2026	100.000	0.000	5.5330	18.61	0.153813	0.158068	0.162441	0.166935	0.171553	57.14	60.34
CitiGroup Global Markets Holdings Inc.	17291RYZ9	08/31/2023	09/03/2026	100.000	0.000	5.4950	18.48	0.152709	0.156904	0.161215	0.165645	0.170196	56.73	59.89
CitiGroup Global Markets Holdings Inc.	17291RYV8	08/31/2023	06/02/2026	100.000	0.000	5.5530	18.73	0.156439	0.160782	0.165247	0.169835	0.174550	57.36	60.58
CitiGroup Global Markets Holdings Inc.	17330PES4	07/29/2022	01/30/2025	100.000	0.000	4.3620	63.32	0.126525	0.129284	0.132104			46.89	3.83
CitiGroup Global Markets Holdings Inc.	17330PV63	07/29/2022	01/30/2025	100.000	0.000	4.3620	63.32	0.126525	0.129284	0.132104			46.89	3.83
Citigroup Funding, Inc.	1730T0AK5	05/15/2006	05/15/2036	11.570	0.000	7.3200	295.23	0.082781	0.085810	0.088951	0.092207	0.095581	30.63	32.91
Citigroup Funding, Inc.	1730T0TK5	05/30/2013	05/30/2033	100.000	VARIES	4.1925	393.09	0.111412	0.113201	0.114567	0.115961	0.117384	40.53	41.58

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Funding, Inc.	1730T0BT5	02/14/2007	02/14/2037	100.000	VARIES	5.8404	954.41	0.158037	0.158141	0.158249	0.158359	0.158473	56.94	57.02
Citigroup Funding, Inc.	1730T03J6	12/29/2014	12/29/2034	100.000	VARIES	4.3208	369.80	0.118117	0.118856	0.119612	0.120383	0.121172	42.66	43.20
Citigroup Funding, Inc.	1730T0KZ1	11/09/2010	11/09/2030	100.000	VARIES	5.5699	627.59	0.139760	0.141056	0.142389	0.143477	0.144596	50.68	51.57
Citigroup Funding, Inc.	1730T0KV0	11/19/2010	11/19/2030	100.000	VARIES	5.1246	623.28	0.135153	0.135587	0.136032	0.136488	0.136956	48.77	49.09
Citigroup Funding, Inc.	1730T0HN2	04/29/2010	04/29/2030	100.000	VARIES	5.9942	712.76	0.150892	0.152123	0.153391	0.154696	0.155837	54.70	55.61
Citigroup Funding, Inc.	1730T0GY9	04/28/2009	04/28/2024	100.000	VARIES	8.1832	1110.02	0.225268					26.36	
Citigroup Global Markets	1732T7Z82	01/31/2020	02/02/2027	100.000	0.000	2.6047	106.77	0.079222	0.080254	0.081299	0.082358	0.083430	29.02	29.78
Citigroup Global Markets	17324CH22	04/28/2017	04/28/2027	100.000	VARIES	2.7213	19.48	0.008422	0.008537	0.008653	0.008771	0.008890	3.07	3.15
Citigroup Global Markets	17330AE24	02/23/2022	02/22/2027	100.000	0.000	2.8508	53.95	0.082618	0.083796	0.084990	0.086202	0.087430	30.26	31.13
Citigroup Global Markets	17328VYS3	07/06/2020	07/05/2024	100.000	0.000	1.2060	42.81	0.034730	0.034940				6.43	
Citigroup Global Markets	17330AE57	02/28/2022	02/26/2027	100.000	0.000	2.8999	54.48	0.084094	0.085313	0.086550	0.087805	0.089079	30.80	31.70
Citigroup Global Markets	17329QCY4	08/04/2021	08/03/2028	100.000	0.000	1.8322	44.91	0.052782	0.053265	0.053753	0.054246	0.054743	19.23	19.59
Citigroup Global Markets	17328VYQ7	07/31/2020	08/02/2027	100.000	0.000	1.5241	53.29	0.044313	0.044651	0.044991	0.045334	0.045679	16.11	16.36
Citigroup Global Markets	17329QCW8	08/31/2021	08/31/2028	100.000	0.000	1.9013	45.21	0.054851	0.055369	0.055898	0.056424	0.056966	19.97	20.35
Citigroup Global Markets	17330L454	04/05/2022	04/05/2029	100.000	0.000	3.6383	64.75	0.106680	0.108621	0.110597	0.112609	0.114657	39.09	40.53
Citigroup Global Markets	17329FCW2	05/26/2021	05/27/2026	100.000	0.000	1.4552	38.38	0.041915	0.042220	0.042527	0.042836	0.043148	15.16	15.39
Citigroup Global Markets	17328YQV9	02/19/2021	02/19/2041	100.000	VARIES	2.8472	80.02	0.075965	0.075481	0.075059	0.074690	0.074373	27.14	26.86
Citigroup Global Markets	17330F2B6	04/11/2022	08/09/2024	100.000	0.000	3.6974	65.20	0.107830	0.109823				23.87	
Citigroup Global Markets	17328VHM5	03/31/2020	07/01/2024	100.000	0.000	3.2340	127.98	0.101331	0.101331				18.24	
Citigroup Global Markets	17329QD72	08/31/2021	08/31/2028	100.000	0.000	1.9013	45.21	0.054851	0.055369	0.055898	0.056424	0.056966	19.97	20.35
Citigroup Global Markets	17329FTY0	08/04/2021	08/04/2026	100.000	0.000	1.4752	36.03	0.042199	0.042824	0.043510	0.044140	0.044358	15.34	15.57
Citigroup Global Markets	17328YRG1	03/31/2021	03/30/2028	100.000	0.000	2.0694	58.32	0.060519	0.061145	0.061778	0.062417	0.063063	22.01	22.47
Citigroup Global Markets	17328YRC0	04/06/2021	04/06/2026	100.000	0.000	1.6533	46.09	0.047856	0.048252	0.048651	0.049053	0.049458	17.37	17.66
Citigroup Global Markets	17327THY5	11/01/2019	11/01/2024	100.000	0.000	2.5315	110.53	0.077763	0.078748				23.51	
Citigroup Global Markets	17329FUE2	07/01/2021	12/31/2026	100.000	0.000	1.7520	44.57	0.050833	0.051279	0.051728	0.052181	0.052638	18.38	18.70
Citigroup Global Markets	17328VYX2	06/30/2020	06/30/2027	100.000	0.000	1.7917	64.47	0.052975	0.053450	0.053928	0.054412	0.054899	19.16	19.50
Citigroup Global Markets	17329B848	04/21/2021	05/07/2026	100.000	0.000	1.5037	41.20	0.043392	0.043718	0.044047	0.044378	0.044712	15.72	15.95
Citigroup Global Markets	17328YRL0	04/06/2021	04/06/2026	100.000	0.000	1.6533	46.09	0.047856	0.048252	0.048651	0.049053	0.049458	17.37	17.66
Citigroup Global Markets	17329UPX3	02/03/2022	02/04/2027	100.000	0.000	2.4354	47.36	0.070158	0.071012	0.071877	0.072752	0.073638	25.66	26.29
Citigroup Global Markets	17329F3J1	04/28/2021	10/28/2026	100.000	0.000	1.7233	46.98	0.049968	0.050399	0.050833	0.051271	0.051713	18.12	18.43
Citigroup Global Markets	17330FC25	04/22/2022	04/23/2026	100.000	2.600	4.0001	68.63	0.114983	0.114394	0.116681	0.116126	0.118449	41.40	42.03
Citigroup Global Markets	17330A3B6	03/02/2022	03/02/2029	100.000	0.000	3.0668	57.32	0.089167	0.090534	0.091922	0.093332	0.094763	32.67	33.68
Citigroup Global Markets	17330FSR3	05/11/2022	05/11/2027	100.000	0.000	4.4129	74.21	0.130876	0.133764	0.136715	0.139732	0.142815	47.93	50.07
Citigroup Global Markets	17330A3D2	02/25/2022	02/25/2027	100.000	0.000	2.8609	53.98	0.082928	0.084114	0.085317	0.086538	0.087775	30.37	31.24
Citigroup Global Markets	17328WLC0	09/30/2020	09/30/2027	100.000	0.000	1.5842	52.68	0.046139	0.046505	0.046873	0.047245	0.047619	16.74	17.01
Citigroup Global Markets	17329F3G7	05/05/2021	05/05/2026	100.000	0.000	1.5643	42.25	0.045178	0.045531	0.045887	0.046246	0.046608	16.37	16.62
Citigroup Global Markets	17324CJ64	04/28/2017	04/28/2027	100.000	VARIES	2.8252	31.91	0.013526	0.013717	0.013911	0.014108	0.014307	4.93	5.07
Citigroup Global Markets	17329QEB9	09/02/2021	03/04/2027	100.000	0.000	1.6633	39.37	0.047763	0.048160	0.048561	0.048964	0.049372	17.36	17.65
Citigroup Global Markets	17328YAT1	01/12/2021	01/10/2025	100.000	0.000	0.8580	25.75	0.024349	0.024453	0.024558			8.82	0.22
Citigroup Global Markets	17328YB37	01/06/2021	01/08/2029	100.000	0.000	1.5840	48.24	0.045775	0.046138	0.046503	0.046871	0.047243	16.67	16.94
Citigroup Global Markets	17329FE42	06/30/2021	06/29/2028	100.000	0.000	1.9800	50.55	0.057774	0.058346	0.058923	0.059507	0.060096	20.90	21.32
Citigroup Global Markets	17329F3P7	04/30/2021	05/02/2028	100.000	0.000	2.0793	56.79	0.060832	0.061464	0.062103	0.062749	0.063401	22.09	22.55
Citigroup Global Markets	17329FE26	06/30/2021	06/30/2027	100.000	0.000	1.7920	45.66	0.052048	0.052514	0.052985	0.053460	0.053939	18.82	19.16
Citigroup Global Markets	17328WU76	08/12/2020	08/12/2025	100.000	0.000	1.0971	37.75	0.031492	0.031665	0.031838	0.032013		11.42	7.07
Citigroup Global Markets	17330AU34	03/31/2022	04/03/2029	100.000	0.000	3.8243	68.70	0.112476	0.114627	0.116819	0.119052	0.121329	41.26	42.85
Citigroup Global Markets	17327TXT8	09/10/2019	09/10/2024	100.000	0.250	2.3208	104.05	0.070030	0.070762				17.57	
Citigroup Global Markets	17330ACR1	02/25/2022	02/25/2032	100.000	VARIES	2.3569	43.00	0.064411	0.064795	0.064913	0.064867	0.064732	23.32	23.34

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets	17328VXW5	07/06/2020	07/06/2028	100.000	0.000	1.8910	67.82	0.055580	0.056106	0.056636	0.057172	0.057712	20.29	20.67
Citigroup Global Markets	17328VY79	08/05/2020	08/05/2025	100.000	0.000	1.2061	41.80	0.034734	0.034943	0.035154	0.035366		12.60	7.56
Citigroup Global Markets	17329Q2K5	07/20/2021	07/19/2029	100.000	0.000	2.0691	51.67	0.059888	0.060507	0.061133	0.061766	0.062405	21.87	22.33
Citigroup Global Markets	17328VYC8	06/30/2020	06/30/2027	100.000	0.000	1.7917	64.47	0.052975	0.053450	0.053928	0.054412	0.054899	19.16	19.50
Citigroup Global Markets	17330FAM3	04/29/2022	04/29/2037	100.000	VARIES	2.3669	37.74	0.059194	0.059401	0.059611	0.059824	0.060039	21.37	21.52
Citigroup Global Markets	17328WKC1	09/21/2020	09/21/2027	100.000	0.000	1.4782	49.47	0.042916	0.043233	0.043553	0.043875	0.044199	15.57	15.80
Citigroup Global Markets	17326YLW4	12/11/2018	12/11/2025	100.000	VARIES	3.4423	24.87	0.014097	0.014340	0.014587	0.014838		5.13	5.00
Citigroup Global Markets	17328YQH0	02/26/2021	02/28/2028	100.000	0.000	1.7232	50.08	0.049970	0.050401	0.050835	0.051273	0.051715	18.17	18.49
Citigroup Global Markets	17329FCP9	04/30/2021	10/30/2026	100.000	0.000	1.7623	47.96	0.051148	0.051599	0.052054	0.052513	0.052975	18.55	18.88
Citigroup Global Markets	17329FCV4	06/30/2021	06/29/2028	100.000	0.000	1.9800	50.55	0.057774	0.058346	0.058923	0.059507	0.060096	20.90	21.32
Citigroup Global Markets	17325E804	04/12/2017	12/12/2024	100.000	0.000	3.3138	247.18	0.114601	0.116500				39.42	
Citigroup Global Markets	17329FTW4	08/04/2021	08/04/2026	100.000	0.000	1.4752	36.03	0.042199	0.042510	0.042824	0.043140	0.043458	15.34	15.57
Citigroup Global Markets	17329FD68	05/28/2021	12/01/2026	100.000	0.000	1.6332	43.06	0.047255	0.047640	0.048029	0.048422	0.048817	17.10	17.38
Citigroup Global Markets	17329QU65	10/05/2021	10/05/2026	100.000	0.000	1.6533	37.56	0.047464	0.047856	0.048252	0.048651	0.049053	17.23	17.51
Citigroup Global Markets	17329FD43	06/30/2021	06/29/2028	100.000	0.000	1.9800	50.55	0.057774	0.058346	0.058923	0.059507	0.060096	20.90	21.32
Citigroup Global Markets	17330ATK8	04/01/2022	04/01/2027	100.000	0.000	3.6877	66.08	0.108207	0.110203	0.112235	0.114304	0.116412	39.68	41.15
Citigroup Global Markets	17328YQP2	03/03/2021	03/05/2029	100.000	0.000	2.0693	59.96	0.060523	0.061149	0.061782	0.062421	0.063067	22.05	22.51
Citigroup Global Markets	17330FAM1	04/26/2022	04/26/2032	100.000	VARIES	2.6165	42.79	0.069286	0.069466	0.069648	0.069832	0.070019	25.00	25.13
Citigroup Global Markets	17324CHQ2	05/03/2017	05/03/2027	100.000	VARIES	2.7384	25.81	0.011071	0.011223	0.011376	0.011532	0.011690	4.03	4.14
Citigroup Global Markets	17330ATL6	03/18/2022	03/18/2037	100.000	VARIES	4.0501	72.26	0.112316	0.112310	0.112306	0.112308	0.112317	40.43	40.43
Citigroup Global Markets	17328YQN7	01/29/2021	01/31/2028	100.000	0.000	1.4841	44.16	0.042779	0.043097	0.043417	0.043739	0.044063	15.55	15.79
Citigroup Global Markets	17330AFT4	02/15/2022	02/15/2037	100.000	VARIES	2.0896	38.39	0.056346	0.056821	0.057058	0.057135	0.057112	20.47	20.56
Citigroup Global Markets	17330AWT5	03/08/2022	03/08/2029	100.000	0.000	3.0178	55.86	0.087679	0.089002	0.090345	0.091708	0.093092	32.10	33.08
Citigroup Global Markets	17328VJW1	06/30/2020	06/30/2027	100.000	0.000	1.8120	65.22	0.053613	0.054099	0.054589	0.055084	0.055583	19.39	19.74
Citigroup Global Markets	17324CKB1	07/06/2017	07/06/2027	100.000	VARIES	2.8475	33.69	0.014499	0.014705	0.014915	0.015127	0.015342	5.33	5.48
Citigroup Global Markets	17330F4C2	04/21/2022	04/22/2027	100.000	0.000	4.0709	70.73	0.120142	0.122587	0.125082	0.127628	0.130226	44.03	45.84
Citigroup Global Markets	17329QWA4	10/04/2021	04/03/2025	100.000	0.000	1.2163	27.56	0.034614	0.034824	0.035036			12.54	3.22
Citigroup Global Markets	17328VK58	05/19/2020	11/18/2027	100.000	0.000	2.4153	90.73	0.072969	0.073851	0.074742	0.075645	0.076559	26.50	27.15
Citigroup Global Markets	17330AWY4	03/23/2022	03/23/2027	100.000	0.000	3.3824	61.28	0.098804	0.100475	0.102174	0.103902	0.105660	36.20	37.44
Citigroup Global Markets	17330F4G3	05/06/2022	05/08/2024	100.000	0.000	3.9750	67.26	0.117157					14.88	
Citigroup Global Markets	17329F4Z4	04/28/2021	10/28/2026	100.000	0.000	1.7233	46.98	0.049968	0.050399	0.050833	0.051271	0.051713	18.12	18.43
Citigroup Global Markets	17329QFJ4	09/30/2021	04/01/2027	100.000	0.000	1.7523	40.10	0.050407	0.050849	0.051295	0.051744	0.052197	18.31	18.63
Citigroup Global Markets	17328WND6	11/04/2020	11/04/2025	100.000	0.000	1.2962	41.65	0.037428	0.037670	0.037915	0.038160		13.55	11.53
Citigroup Global Markets	17330F4L2	04/29/2022	04/30/2026	100.000	2.200	4.1669	70.84	0.120562	0.120527	0.123038	0.123055	0.125619	43.54	44.45
Citigroup Global Markets	17328Y2P0	12/28/2020	12/26/2025	100.000	0.000	1.1170	34.08	0.032080	0.032260	0.032440	0.032621		11.58	11.55
Citigroup Global Markets	17330FEL1	04/28/2022	04/30/2024	100.000	0.000	3.8571	66.13	0.113484					13.50	
Citigroup Global Markets	17329FFH2	04/19/2021	04/20/2028	100.000	0.000	2.1036	58.14	0.061574	0.062222	0.062876	0.063538	0.064206	22.38	22.85
Citigroup Global Markets	17328Y2D5	11/24/2020	11/24/2027	100.000	0.000	1.5489	49.04	0.045065	0.045414	0.045765	0.046120	0.046477	16.31	16.57
Citigroup Global Markets	17328YTF1	03/01/2021	02/27/2026	100.000	0.000	1.1861	34.08	0.033933	0.034134	0.034336	0.034540	0.034745	12.30	12.45
Citigroup Global Markets	17330AGB2	03/01/2022	08/27/2027	100.000	0.000	3.0769	57.61	0.089445	0.090821	0.092219	0.093637	0.095078	32.79	33.81
Citigroup Global Markets	17328YCP7	01/29/2021	01/30/2031	100.000	0.000	2.0301	60.81	0.059317	0.059919	0.060527	0.061142	0.061762	21.65	22.09
Citigroup Global Markets	17328YTG7	03/23/2021	09/23/2024	100.000	0.000	1.0472	29.38	0.029859	0.030015				7.85	
Citigroup Global Markets	17328YCM4	01/29/2021	01/30/2031	100.000	0.000	2.0301	60.81	0.059317	0.059919	0.060527	0.061142	0.061762	21.65	22.09
Citigroup Global Markets	17329F5L4	04/30/2021	04/30/2027	100.000	0.000	1.8423	50.18	0.053576	0.054070	0.054568	0.055071	0.055578	19.44	19.80
Citigroup Global Markets	17328Y2W3	12/28/2020	12/26/2025	100.000	0.000	1.1170	34.08	0.032080	0.032260	0.032440	0.032621		11.58	11.55
Citigroup Global Markets	17329FFZ2	05/28/2021	05/31/2028	100.000	0.000	1.9802	52.40	0.057789	0.058361	0.058939	0.059523	0.060112	20.94	21.36
Citigroup Global Markets	17328WNR5	12/03/2020	12/04/2025	100.000	0.000	1.1771	36.78	0.033869	0.034069	0.034269	0.034471		12.24	11.45

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets	17330F3Y5	04/22/2022	04/22/2037	100.000	VARIES	4.9654	80.70	0.128406	0.128714	0.128420	0.128119	0.127682	46.28	46.13
Citigroup Global Markets	17328Y2T0	12/24/2020	12/27/2027	100.000	0.000	1.4840	45.66	0.043098	0.043417	0.043739	0.044064	0.044391	15.58	15.81
Citigroup Global Markets	17328Y2S2	12/24/2020	12/27/2027	100.000	0.000	1.4840	45.66	0.043098	0.043417	0.043739	0.044064	0.044391	15.58	15.81
Citigroup Global Markets	17329F5V2	04/30/2021	05/02/2028	100.000	0.000	2.0793	56.79	0.060832	0.061464	0.062103	0.062749	0.063401	22.09	22.55
Citigroup Global Markets	17329QE44	09/30/2021	10/02/2028	100.000	0.000	1.9703	45.17	0.056927	0.057488	0.058054	0.058626	0.059203	20.69	21.10
Citigroup Global Markets	17328VZX1	07/06/2020	07/05/2024	100.000	0.000	1.2060	42.81	0.034730	0.034940				6.43	
Citigroup Global Markets	17330FDA6	04/13/2022	04/11/2025	100.000	0.000	3.7088	65.16	0.108837	0.110855	0.112911			39.87	11.29
Citigroup Global Markets	17330AF56	02/28/2022	02/28/2029	100.000	0.000	3.0477	57.31	0.088589	0.089938	0.091309	0.092700	0.094113	32.47	33.47
Citigroup Global Markets	17330AVU3	03/29/2022	09/27/2024	100.000	0.000	3.3938	60.90	0.099136	0.100818				26.67	
Citigroup Global Markets	17328WLU0	10/05/2020	10/03/2025	100.000	0.000	1.2962	42.74	0.037426	0.037669	0.037913	0.038158		13.56	10.36
Citigroup Global Markets	17328VZR4	07/31/2020	08/02/2027	100.000	0.000	1.5241	53.29	0.044313	0.044651	0.044991	0.045334	0.045679	16.11	16.36
Citigroup Global Markets	17329FVK7	06/16/2021	06/16/2031	100.000	VARIES	2.0752	51.70	0.055231	0.055207	0.055295	0.055460	0.055632	19.88	19.94
Citigroup Global Markets	17329UQT1	01/31/2022	01/29/2027	100.000	0.000	2.3464	45.80	0.067494	0.068286	0.069087	0.069897	0.070717	24.68	25.26
Citigroup Global Markets	17326YNT9	03/29/2019	04/01/2024	100.000	0.000	3.2016	163.09	0.102615					9.24	
Citigroup Global Markets	17329FEG5	06/09/2021	06/09/2033	100.000	VARIES	2.0633	50.37	0.050056	0.048861	0.048438	0.048633	0.049135	17.77	17.49
Citigroup Global Markets	17326YNS1	03/29/2019	04/01/2024	100.000	0.500	3.2003	161.53	0.100674					9.06	
Citigroup Global Markets	17329FED2	06/02/2021	06/01/2026	100.000	0.000	1.4151	37.06	0.040718	0.041006	0.041297	0.041589	0.041883	14.73	14.94
Citigroup Global Markets	17329F4C5	04/15/2021	04/17/2031	100.000	0.000	2.6134	72.95	0.077474	0.078487	0.079512	0.080551	0.081604	28.22	28.97
Citigroup Global Markets	17328YBB9	02/03/2021	02/03/2026	100.000	0.000	1.0671	31.47	0.030441	0.030603	0.030766	0.030931	0.031096	11.04	11.15
Citigroup Global Markets	17328VZZ6	08/05/2020	08/05/2025	100.000	0.000	1.2061	41.80	0.034734	0.034943	0.035154	0.035366		12.60	7.56
Citigroup Global Markets	17330F2N0	03/31/2022	03/31/2037	100.000	VARIES	2.2180	37.06	0.055880	0.056499	0.057126	0.057665	0.057756	20.34	20.72
Citigroup Global Markets	17328YBM5	12/21/2020	12/21/2040	100.000	VARIES	2.5695	74.86	0.066857	0.066581	0.066339	0.066141	0.065976	24.01	23.84
Citigroup Global Markets	17329FVL5	07/30/2021	07/31/2031	100.000	0.000	2.2282	55.08	0.064698	0.065419	0.066148	0.066885	0.067630	23.64	24.17
Citigroup Global Markets	17330FTV3	05/17/2022	05/15/2025	100.000	0.000	4.1696	69.28	0.123190	0.125759	0.128381			45.05	17.20
Citigroup Global Markets	17328WMMR6	11/30/2020	11/30/2027	100.000	0.000	1.4941	47.01	0.043398	0.043723	0.044049	0.044378	0.044710	15.70	15.94
Citigroup Global Markets	17328YSW5	02/22/2021	02/22/2041	100.000	VARIES	2.8536	78.97	0.074604	0.074604	0.073566	0.073166	0.072835	26.62	26.32
Citigroup Global Markets	17329QVX5	09/15/2021	09/15/2033	100.000	VARIES	1.7790	39.75	0.046975	0.046748	0.046602	0.046520	0.046497	16.83	16.75
Citigroup Global Markets	17330F2Z3	04/25/2022	10/24/2024	100.000	0.000	3.8764	66.81	0.114050	0.116261				33.81	
Citigroup Global Markets	17328YSU9	02/26/2021	02/26/2041	100.000	VARIES	2.9720	80.29	0.073412	0.071582	0.070832	0.070071	0.069742	25.78	25.23
Citigroup Global Markets	17329FF74	05/26/2021	05/26/2027	100.000	0.000	1.7422	46.09	0.050539	0.050979	0.051423	0.051871	0.052323	18.30	18.62
Citigroup Global Markets	17329F4R2	04/28/2021	04/27/2028	100.000	0.000	2.0693	56.63	0.060514	0.061140	0.061773	0.062412	0.063058	21.98	22.44
Citigroup Global Markets	17329F4Q4	05/05/2021	05/05/2026	100.000	0.000	1.5643	42.25	0.045178	0.045531	0.045887	0.046246	0.046608	16.37	16.62
Citigroup Global Markets	17328WML9	11/30/2020	11/30/2027	100.000	0.000	1.4941	47.01	0.043398	0.043723	0.044049	0.044378	0.044710	15.70	15.94
Citigroup Global Markets	17328YTF8	02/26/2021	02/26/2031	100.000	VARIES	1.6111	44.53	0.041553	0.041155	0.040950	0.040916	0.041038	14.81	14.75
Citigroup Global Markets	17328V3K4	04/14/2020	04/11/2025	100.000	1.000	2.6920	103.02	0.079786	0.080112	0.081191			28.89	8.12
Citigroup Global Markets	17328W6M5	07/22/2020	07/22/2024	100.000	0.000	1.1071	38.73	0.031788	0.031964				6.42	
Citigroup Global Markets	17329FO56	06/09/2021	06/09/2031	100.000	0.000	2.5442	66.90	0.075282	0.076240	0.077210	0.078192	0.079186	27.32	28.02
Citigroup Global Markets	17329QPS3	09/29/2021	09/29/2033	100.000	VARIES	1.7595	38.64	0.046375	0.046174	0.046069	0.046030	0.046040	16.63	16.58
Citigroup Global Markets	17328YN26	02/24/2021	08/22/2024	100.000	0.000	0.6991	20.11	0.019760	0.019829				4.58	
Citigroup Global Markets	17326W282	03/05/2019	03/04/2026	100.000	0.000	3.7445	195.95	0.122901	0.125202	0.127546	0.129934	0.132366	45.20	46.91
Citigroup Global Markets	17328VUJ7	05/19/2020	05/19/2025	100.000	0.000	1.9503	72.73	0.057984	0.058549	0.059120			21.02	8.16
Citigroup Global Markets	17328WXX9	11/02/2020	02/02/2026	100.000	0.000	1.3450	43.33	0.038766	0.039026	0.039289	0.039553	0.039819	14.08	14.27
Citigroup Global Markets	17328WXL7	12/03/2020	12/04/2025	100.000	0.000	1.1771	36.78	0.033869	0.034069	0.034269	0.034471		12.24	11.45
Citigroup Global Markets	17327TV86	12/20/2019	12/23/2026	100.000	0.170	2.6310	110.78	0.080635	0.081634	0.082645	0.083670	0.084709	29.22	29.95
Citigroup Global Markets	17328V3S7	03/31/2020	10/01/2025	100.000	0.000	3.3432	132.54	0.104305	0.106049	0.107821	0.109624		38.18	29.44
Citigroup Global Markets	17327TUT1	11/29/2019	05/30/2025	100.000	0.000	2.5704	110.09	0.079086	0.080102	0.081132			28.72	12.09
Citigroup Global Markets	17324CDY9	01/31/2017	01/31/2024	100.000	0.000	3.3783	260.90	0.116670					3.38	

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets	17328WYB8	10/26/2020	04/25/2024	100.000	0.000	0.8781	28.26	0.025041					2.85	
Citigroup Global Markets	17324CED4	02/16/2017	02/16/2027	100.000	VARIES	2.9107	32.86	0.013524	0.013721	0.013920	0.014123	0.014328	4.96	5.10
Citigroup Global Markets	17329ULR0	10/29/2021	10/29/2041	98.000	VARIES	2.9484	58.76	0.071672	0.071334	0.071012	0.070733	0.070470	25.70	25.48
Citigroup Global Markets	17329ULQ2	12/23/2021	12/26/2028	100.000	0.000	2.1480	44.16	0.062284	0.062953	0.063629	0.064312	0.065003	22.55	23.04
Citigroup Global Markets	17328YND2	03/02/2021	05/29/2026	100.000	0.000	1.3451	38.68	0.038762	0.039022	0.039285	0.039549	0.039815	14.02	14.21
Citigroup Global Markets	17328VUY4	04/30/2020	05/01/2025	100.000	0.000	2.2185	84.34	0.066578	0.067316	0.068063			24.19	8.17
Citigroup Global Markets	17328W6Y9	08/21/2020	02/23/2024	100.000	0.000	0.8681	29.54	0.024750					1.29	
Citigroup Global Markets	17330AQB1	03/28/2022	03/29/2027	100.000	0.000	3.5696	64.23	0.104570	0.106436	0.108336	0.110269	0.112237	38.33	39.71
Citigroup Global Markets	17329FQL1	05/28/2021	05/28/2027	100.000	0.000	1.7232	45.48	0.049964	0.050395	0.050829	0.051267	0.051708	18.09	18.41
Citigroup Global Markets	17328WFB8	09/03/2020	09/05/2025	100.000	0.000	1.1571	39.15	0.033277	0.033470	0.033663	0.033858		12.06	8.25
Citigroup Global Markets	17328WFL7	08/31/2020	08/31/2027	100.000	0.000	1.4942	50.92	0.043400	0.043723	0.044051	0.044377	0.044712	15.76	16.00
Citigroup Global Markets	17328WFH6	09/11/2020	03/13/2024	100.000	0.000	0.8181	27.36	0.023289					1.68	
Citigroup Global Markets	17329UJX0	11/29/2021	05/27/2027	100.000	0.000	2.0993	44.60	0.060794	0.061432	0.062077	0.062728	0.063387	22.04	22.51
Citigroup Global Markets	17328YLL6	02/26/2021	02/28/2028	100.000	0.000	1.7232	50.08	0.049970	0.050401	0.050835	0.051273	0.051715	18.17	18.49
Citigroup Global Markets	17328WYX60	10/30/2020	11/01/2027	100.000	0.000	1.5642	50.63	0.045531	0.045887	0.046246	0.046608	0.046972	16.50	16.76
Citigroup Global Markets	17326YH3	05/31/2019	12/04/2024	100.000	0.000	3.1681	155.08	0.101409	0.103015				34.06	
Citigroup Global Markets	17330APT3	03/31/2022	04/03/2029	100.000	0.000	3.8243	68.70	0.112476	0.114627	0.116819	0.119052	0.121329	41.26	42.85
Citigroup Global Markets	17328VCM0	03/31/2020	04/01/2027	100.000	0.000	3.4611	137.48	0.108420	0.110296	0.112205	0.114146	0.116122	39.71	41.10
Citigroup Global Markets	17324CCV6	12/13/2016	12/13/2046	100.000	VARIES	0.8469	33.55	0.013401	0.013391	0.013381	0.013371	0.013360	4.82	4.81
Citigroup Global Markets	17328YME1	03/03/2021	03/03/2026	100.000	0.000	1.3652	39.23	0.039235	0.039502	0.039772	0.040044	0.040317	14.24	14.43
Citigroup Global Markets	17328VTY6	05/20/2020	05/20/2027	100.000	0.000	2.2283	83.39	0.066889	0.067635	0.068388	0.069150	0.069920	24.28	24.82
Citigroup Global Markets	17329FPFC2	05/28/2021	12/01/2026	100.000	0.000	1.6332	43.06	0.047255	0.047640	0.048029	0.048422	0.048817	17.10	17.38
Citigroup Global Markets	17329FPB4	06/02/2021	06/01/2026	100.000	0.000	1.4151	37.06	0.040718	0.041006	0.041297	0.041589	0.041883	14.73	14.94
Citigroup Global Markets	17328VD64	04/15/2020	03/31/2025	100.000	0.000	2.4947	96.40	0.075500	0.076442	0.077395			27.52	6.89
Citigroup Global Markets	17329UKJ9	12/15/2021	06/15/2027	100.000	0.000	2.0491	42.57	0.059290	0.059897	0.060511	0.061131	0.061757	21.47	21.92
Citigroup Global Markets	17328WFX3	09/30/2020	06/30/2026	100.000	0.000	1.4250	47.28	0.041453	0.041749	0.042046	0.042346	0.042647	14.98	15.19
Citigroup Global Markets	17328WXE3	10/23/2020	10/25/2027	100.000	0.000	1.5742	51.28	0.045838	0.046199	0.046562	0.046929	0.047298	16.61	16.88
Citigroup Global Markets	17330FNN7	05/11/2022	05/11/2027	100.000	0.000	4.4129	74.21	0.130876	0.133764	0.136715	0.139732	0.142815	47.93	50.07
Citigroup Global Markets	17330FNO0	05/12/2022	05/12/2037	100.000	VARIES	5.1635	82.82	0.136065	0.133482	0.132648	0.131793	0.131087	48.35	47.52
Citigroup Global Markets	17329UNE7	02/01/2022	07/30/2027	100.000	0.000	2.4554	47.90	0.070743	0.071611	0.072491	0.073381	0.074281	25.89	26.53
Citigroup Global Markets	17328WZR2	10/30/2020	11/01/2027	100.000	0.000	1.5642	50.63	0.045531	0.045887	0.046246	0.046608	0.046972	16.50	16.76
Citigroup Global Markets	17329QS84	09/30/2021	10/02/2028	100.000	0.000	1.9703	45.17	0.056927	0.057488	0.058054	0.058626	0.059203	20.69	21.10
Citigroup Global Markets	17329FSS96	06/30/2021	06/30/2033	100.000	VARIES	2.0721	49.80	0.050636	0.049172	0.048644	0.048807	0.049313	17.96	17.54
Citigroup Global Markets	17330L223	04/05/2022	04/04/2029	100.000	0.000	3.6386	64.75	0.106679	0.108620	0.110596	0.112608	0.114657	39.09	40.53
Citigroup Global Markets	17327TXH4	02/04/2020	02/04/2025	100.000	0.000	2.4251	98.80	0.073295	0.074183	0.075083			26.81	2.48
Citigroup Global Markets	17328VWV8	05/05/2020	05/05/2025	100.000	0.000	1.9904	75.10	0.059258	0.059848	0.060443			21.51	7.49
Citigroup Global Markets	17327TFW1	09/30/2019	09/30/2025	100.000	0.000	2.5748	114.96	0.079227	0.080247	0.081281	0.082327		28.89	22.05
Citigroup Global Markets	17330FAP8	04/27/2022	04/28/2025	100.000	0.000	4.1792	71.91	0.123535	0.126117	0.128752			45.27	15.06
Citigroup Global Markets	17328WJ58	09/30/2020	12/31/2026	100.000	0.000	1.5240	50.63	0.044475	0.044814	0.045155	0.045499	0.045846	16.07	16.32
Citigroup Global Markets	17326X819	01/04/2019	01/05/2026	100.000	0.000	4.1130	225.35	0.137237	0.140059	0.142940	0.145879	0.148879	50.92	53.03
Citigroup Global Markets	17329QT42	10/01/2021	04/01/2027	100.000	0.000	1.7824	40.74	0.051299	0.051756	0.052217	0.052682	0.053152	18.63	18.97
Citigroup Global Markets	17330ABP8	02/28/2022	02/28/2029	100.000	0.000	3.0477	57.31	0.088589	0.089938	0.091309	0.092700	0.094113	32.47	33.47
Citigroup Global Markets	17330FA68	04/08/2022	04/10/2025	100.000	0.000	3.5215	62.31	0.103098	0.104913	0.106761			37.74	10.57
Citigroup Global Markets	17327TXH4	10/02/2019	10/02/2024	100.000	0.000	2.4893	110.81	0.076340	0.077290				20.86	
Citigroup Global Markets	17329FSP0	07/30/2021	02/01/2027	100.000	0.000	1.6132	39.64	0.046275	0.046649	0.047025	0.047404	0.047787	16.84	17.11
Citigroup Global Markets	17328VXE5	07/01/2020	07/01/2025	100.000	0.000	1.4940	53.48	0.043719	0.043719	0.044375	0.044375		15.80	7.99
Citigroup Global Markets	17330ASK9	03/31/2022	04/03/2029	100.000	0.000	3.8243	68.70	0.112476	0.114627	0.116819	0.119052	0.121329	41.26	42.85

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets	17328WJG4	09/21/2020	09/21/2027	100.000	0.000	1.4782	49.47	0.042916	0.043233	0.043553	0.043875	0.044199	15.57	15.80
Citigroup Global Markets	17328WHP6	09/30/2020	03/31/2028	100.000	0.000	1.7012	56.66	0.049721	0.050143	0.050570	0.051000	0.051434	18.05	18.36
Citigroup Global Markets	17330ARL8	03/25/2022	09/25/2025	100.000	0.000	3.5212	63.65	0.103069	0.104884	0.106730	0.108609		37.78	28.51
Citigroup Global Markets	17328WHM3	08/31/2020	05/29/2026	100.000	0.000	1.3060	44.39	0.037846	0.038093	0.038342	0.038592	0.038844	13.68	13.86
Citigroup Global Markets	17328WYN2	11/30/2020	11/30/2027	100.000	0.000	1.4941	47.01	0.043398	0.043723	0.044049	0.044378	0.044710	15.70	15.94
Citigroup Global Markets	17329QQS2	09/29/2021	09/29/2033	100.000	VARIES	1.7344	38.30	0.045836	0.045398	0.045216	0.045229	0.045460	16.36	16.30
Citigroup Global Markets	17329QR36	10/29/2021	10/31/2028	100.000	0.000	2.2084	48.88	0.064103	0.064810	0.065526	0.066250	0.066981	23.29	23.81
Citigroup Global Markets	17327T4W3	12/24/2019	12/24/2024	100.000	0.000	2.4008	100.68	0.073369	0.074249				26.06	
Citigroup Global Markets	17330AAT9	02/28/2022	08/27/2026	100.000	0.000	2.8110	52.78	0.081414	0.082559	0.083719	0.084896	0.086089	29.80	30.64
Citigroup Global Markets	17330AAS1	02/28/2022	08/28/2025	100.000	0.000	2.6531	49.76	0.076669	0.077686	0.078717	0.079761		28.04	18.84
Citigroup Global Markets	17330AS94	03/23/2022	03/23/2027	100.000	0.000	3.3824	61.28	0.098804	0.100475	0.102174	0.103902	0.105660	36.20	37.44
Citigroup Global Markets	17327TET9	12/02/2019	12/02/2024	100.000	0.000	2.4449	104.25	0.074845	0.075760				24.94	
Citigroup Global Markets	17328VEP1	03/31/2020	03/31/2025	100.000	0.750	3.2898	128.99	0.100326	0.101291	0.102957			36.52	9.16
Citigroup Global Markets	17328VW22	07/06/2020	07/03/2025	100.000	0.000	1.4650	52.20	0.042512	0.042823	0.043137	0.043453		15.47	7.91
Citigroup Global Markets	17329FRK2	07/06/2021	07/06/2026	100.000	0.000	1.5640	39.49	0.044820	0.045171	0.045524	0.045880	0.046239	16.32	16.58
Citigroup Global Markets	17330AQZ8	03/31/2022	04/02/2027	100.000	0.000	3.7567	67.46	0.110368	0.112441	0.114553	0.116705	0.118897	40.48	42.01
Citigroup Global Markets	17329QRJ1	09/30/2021	10/02/2028	100.000	0.000	1.9703	45.17	0.056927	0.057488	0.058054	0.058626	0.059203	20.69	21.10
Citigroup Global Markets	17325K776	08/03/2017	02/05/2024	100.000	0.000	3.0276	212.48	0.100731					3.42	
Citigroup Global Markets	17329QRG7	10/29/2021	10/31/2028	100.000	0.000	2.2084	48.88	0.064103	0.064810	0.065526	0.066250	0.066981	23.29	23.81
Citigroup Global Markets	17329FAD6	04/30/2021	05/01/2031	100.000	0.000	2.5734	70.66	0.076206	0.077187	0.078180	0.079186	0.080205	27.73	28.45
Citigroup Global Markets	17324CFE1	03/10/2017	03/10/2027	100.000	VARIES	2.9100	26.94	0.011198	0.011361	0.011526	0.011694	0.011864	4.10	4.22
Citigroup Global Markets	17328V5E6	04/15/2020	03/31/2025	100.000	0.000	2.4947	96.40	0.075500	0.076442	0.077395			27.52	6.89
Citigroup Global Markets	17330ARG9	04/05/2022	04/05/2027	100.000	0.000	3.5796	63.68	0.104868	0.106745	0.108656	0.110600	0.112580	38.42	39.80
Citigroup Global Markets	17329FRM8	06/30/2021	12/31/2026	100.000	0.000	1.7230	43.87	0.049958	0.050389	0.050823	0.051261	0.051702	18.06	18.38
Citigroup Global Markets	17329FAK0	04/21/2021	04/21/2031	100.000	0.000	2.5734	71.35	0.076202	0.077182	0.078175	0.079181	0.080200	27.75	28.47
Citigroup Global Markets	17329UGY1	12/23/2021	12/26/2028	100.000	0.000	2.1480	44.16	0.062284	0.062953	0.063629	0.064312	0.065003	22.55	23.04
Citigroup Global Markets	17328VQB9	05/20/2020	05/20/2025	100.000	0.000	1.9603	73.05	0.058302	0.058873	0.059450			21.14	8.26
Citigroup Global Markets	17329UGU0	11/24/2021	11/22/2024	100.000	0.000	1.3362	28.40	0.038117	0.038372				12.28	
Citigroup Global Markets	17329UGR6	12/27/2021	12/24/2026	100.000	0.000	1.8910	38.58	0.054535	0.055051	0.055571	0.056097	0.056627	19.73	20.11
Citigroup Global Markets	17328VQN3	04/29/2020	04/29/2025	100.000	0.000	2.2376	85.16	0.067189	0.067940	0.068700			24.42	8.11
Citigroup Global Markets	17330AMH2	03/31/2022	01/02/2026	100.000	0.000	3.6961	66.34	0.107504	0.109490	0.111514	0.113575	0.115674	39.78	41.26
Citigroup Global Markets	17328YZV9	03/17/2021	03/17/2031	100.000	VARIES	1.6101	43.96	0.043215	0.043246	0.043336	0.043438	0.043540	15.58	15.64
Citigroup Global Markets	17329QM56	09/03/2021	09/03/2026	100.000	0.000	1.4843	35.03	0.042467	0.042782	0.043100	0.043420	0.043742	15.42	15.65
Citigroup Global Markets	17329UYA3	12/17/2021	06/20/2025	100.000	0.000	1.6041	33.11	0.046011	0.046380	0.046752			16.64	7.90
Citigroup Global Markets	17328WCK2	10/05/2020	10/03/2025	100.000	0.000	1.2962	42.74	0.037426	0.037669	0.037913	0.038158		13.56	10.36
Citigroup Global Markets	17329UGZ8	12/27/2021	12/24/2026	100.000	0.000	1.8910	38.58	0.054535	0.055051	0.055571	0.056097	0.056627	19.73	20.11
Citigroup Global Markets	17328W2G2	07/31/2020	02/02/2026	100.000	0.000	1.3551	47.27	0.039201	0.039467	0.039734	0.040004	0.040275	14.24	14.43
Citigroup Global Markets	17327TA55	03/02/2020	08/29/2025	100.000	0.000	2.1805	86.63	0.065333	0.066045	0.066765	0.067489		23.82	16.02
Citigroup Global Markets	17328WTW8	12/03/2020	12/04/2025	100.000	0.000	1.1771	36.78	0.033869	0.034069	0.034269	0.034471		12.24	11.45
Citigroup Global Markets	17328VR44	05/29/2020	05/30/2025	100.000	0.000	1.9013	70.28	0.056432	0.056968	0.057510			20.45	8.57
Citigroup Global Markets	17328VQS2	04/30/2020	05/01/2025	100.000	0.000	2.2285	84.74	0.066901	0.067647	0.068400			24.31	8.21
Citigroup Global Markets	17326Y4G8	04/26/2019	04/27/2029	100.000	2.000	3.7071	180.93	0.112671	0.112700	0.114789	0.114857	0.116986	40.69	41.47
Citigroup Global Markets	17329QLZ1	09/30/2021	10/02/2028	100.000	0.000	1.9703	45.17	0.056927	0.057488	0.058054	0.058626	0.059203	20.69	21.10
Citigroup Global Markets	17328WU48	10/23/2020	10/25/2027	100.000	0.000	1.5475	50.39	0.045024	0.045372	0.045723	0.046077	0.046434	16.32	16.57
Citigroup Global Markets	17329UHD6	11/26/2021	11/28/2028	100.000	0.000	2.1392	45.65	0.062014	0.062677	0.063348	0.064025	0.064710	22.49	22.97
Citigroup Global Markets	17329UZ61	01/31/2022	01/31/2029	100.000	0.000	2.5733	50.31	0.074276	0.075232	0.076200	0.077180	0.078173	27.20	27.91
Citigroup Global Markets	17328YJG0	01/29/2021	01/31/2029	100.000	0.000	1.6831	50.20	0.048756	0.049167	0.049580	0.049998	0.050418	17.75	18.05

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets	17329UYU9	01/31/2022	01/29/2027	100.000	0.000	2.3464	45.80	0.067494	0.068286	0.069087	0.069897	0.070717	24.68	25.26
Citigroup Global Markets	17326YF68	03/29/2019	03/28/2024	100.000	0.000	3.1838	162.12	0.101939					8.87	
Citigroup Global Markets	17328W2Y3	08/05/2020	08/04/2028	100.000	0.000	1.5941	55.57	0.046440	0.046810	0.047183	0.047559	0.047938	16.89	17.16
Citigroup Global Markets	17329U5V9	12/23/2021	12/26/2028	100.000	0.000	2.1480	44.16	0.062284	0.062953	0.063629	0.064312	0.065003	22.55	23.04
Citigroup Global Markets	17329FKL7	05/28/2021	05/31/2028	100.000	0.000	1.9802	52.40	0.057789	0.058361	0.058939	0.059523	0.060112	20.94	21.36
Citigroup Global Markets	17326YU95	03/13/2019	03/13/2026	100.000	0.000	3.6227	188.12	0.118277	0.120419	0.122601	0.124821	0.127082	43.43	45.02
Citigroup Global Markets	17330FJN2	04/08/2022	04/09/2026	100.000	0.000	3.5900	63.55	0.105199	0.107087	0.109010	0.110966	0.112958	38.52	39.92
Citigroup Global Markets	17328Y7E8	01/29/2021	01/29/2027	100.000	0.000	1.2761	37.87	0.036592	0.036826	0.037061	0.037297	0.037535	13.29	13.46
Citigroup Global Markets	17328WBA5	09/30/2020	09/30/2030	100.000	0.000	2.0203	67.58	0.059606	0.060208	0.060817	0.061431	0.062051	21.68	22.12
Citigroup Global Markets	17329U5Q0	11/26/2021	11/28/2028	100.000	0.000	2.1392	45.65	0.062014	0.062677	0.063348	0.064025	0.064710	22.49	22.97
Citigroup Global Markets	17328Y7D0	12/21/2020	06/20/2024	100.000	0.000	0.7780	23.79	0.022120					3.74	
Citigroup Global Markets	17328YYU2	03/31/2021	03/31/2031	100.000	VARIES	1.6136	42.38	0.040389	0.040232	0.040376	0.040702	0.041030	14.51	14.65
Citigroup Global Markets	17328YHR8	02/18/2021	05/15/2026	100.000	0.000	1.1860	34.52	0.034032	0.034233	0.034436	0.034641	0.034846	12.31	12.45
Citigroup Global Markets	17328VPK0	07/01/2020	04/01/2024	100.000	0.000	1.2260	43.72	0.035436					3.19	
Citigroup Global Markets	17330FJX0	05/02/2022	04/30/2027	100.000	0.000	4.2079	71.80	0.124392	0.127009	0.129681	0.132410	0.135195	45.57	47.51
Citigroup Global Markets	17329UG96	10/29/2021	04/29/2027	100.000	0.000	2.1885	48.43	0.063496	0.064191	0.064893	0.065603	0.066321	23.07	23.58
Citigroup Global Markets	17328WC71	09/18/2020	12/18/2025	100.000	0.000	1.2660	42.35	0.036640	0.036872	0.037105	0.037340		13.24	12.92
Citigroup Global Markets	17329UXG1	01/28/2022	07/30/2025	100.000	0.000	1.9804	38.67	0.056667	0.057228	0.057795	0.058367		20.67	12.18
Citigroup Global Markets	17328YHY3	01/29/2021	01/29/2041	100.000	VARIES	2.6993	77.58	0.072520	0.072124	0.071768	0.071451	0.071174	25.92	25.69
Citigroup Global Markets	17328YHW7	02/26/2021	02/26/2027	100.000	0.000	1.4752	42.74	0.042511	0.042825	0.043141	0.043459	0.043779	15.44	15.67
Citigroup Global Markets	17329QKY5	09/03/2021	09/03/2033	100.000	VARIES	1.7822	40.14	0.046727	0.046546	0.046434	0.046380	0.046377	16.75	16.70
Citigroup Global Markets	17329FL93	05/21/2021	05/21/2031	100.000	VARIES	2.1464	54.94	0.057221	0.057216	0.057332	0.057497	0.057664	20.60	20.68
Citigroup Global Markets	17328YHU1	02/26/2021	02/27/2031	100.000	0.000	2.3173	67.81	0.068190	0.068980	0.069779	0.070588	0.071406	24.89	25.47
Citigroup Global Markets	17329U6P1	10/22/2021	10/22/2036	100.000	VARIES	2.7993	58.74	0.071440	0.071044	0.070664	0.070466	0.070284	25.59	25.38
Citigroup Global Markets	17330FJC6	03/31/2022	03/31/2037	100.000	VARIES	2.1578	36.61	0.057028	0.057643	0.058265	0.058894	0.059208	20.75	21.17
Citigroup Global Markets	17330FJH5	04/29/2022	04/29/2027	100.000	0.000	4.2270	72.51	0.125020	0.127662	0.130360	0.133116	0.135929	45.81	47.77
Citigroup Global Markets	17328WB33	08/31/2020	03/02/2028	100.000	0.000	1.4842	50.57	0.043100	0.043420	0.043742	0.044067	0.044394	15.65	15.88
Citigroup Global Markets	17328VPV6	05/20/2020	05/18/2028	100.000	0.000	2.3763	89.14	0.071688	0.072540	0.073402	0.074274	0.075157	26.03	26.66
Citigroup Global Markets	17328WSY5	10/30/2020	11/01/2027	100.000	0.000	1.5642	50.63	0.045531	0.045887	0.046246	0.046608	0.046972	16.50	16.76
Citigroup Global Markets	17328WWK1	11/04/2020	11/04/2025	100.000	0.000	1.2962	41.65	0.037428	0.037670	0.037915	0.038160		13.55	11.53
Citigroup Global Markets	17327TSJ6	10/31/2019	10/31/2025	100.000	0.000	2.6129	114.33	0.080522	0.081574	0.082640	0.083720		29.31	24.90
Citigroup Global Markets	17328VSB7	06/03/2020	06/05/2028	100.000	0.000	2.2772	84.39	0.068481	0.069261	0.070049	0.070847	0.071654	24.83	25.40
Citigroup Global Markets	17325E242	01/05/2017	07/03/2024	100.000	0.000	3.3441	260.85	0.115219	0.117146				21.32	
Citigroup Global Markets	17328W4Q8	07/31/2020	08/02/2027	100.000	0.000	1.5441	54.01	0.044922	0.045268	0.045618	0.045970	0.046325	16.34	16.59
Citigroup Global Markets	17328WEQ7	09/30/2020	09/30/2025	100.000	0.000	1.2862	42.59	0.037129	0.037368	0.037608	0.037850		13.45	10.16
Citigroup Global Markets	17328WWS4	10/30/2020	07/30/2026	100.000	0.000	1.3950	45.06	0.040262	0.040543	0.040825	0.041110	0.041397	14.63	14.83
Citigroup Global Markets	17330APF5	04/05/2022	04/05/2027	100.000	0.000	3.5796	63.68	0.104868	0.106745	0.108656	0.110600	0.112580	38.42	39.80
Citigroup Global Markets	17329QNT3	10/05/2021	10/05/2026	100.000	0.000	1.6533	37.56	0.047464	0.047856	0.048252	0.048651	0.049053	17.23	17.51
Citigroup Global Markets	17330AP48	03/17/2022	03/12/2026	100.000	0.000	3.1664	57.84	0.092161	0.093620	0.095102	0.096608	0.098138	33.76	34.84
Citigroup Global Markets	17328VXS9	06/22/2020	06/22/2028	100.000	0.000	2.4751	90.59	0.074934	0.075861	0.076800	0.077750	0.078713	27.16	27.84
Citigroup Global Markets	17328W4W5	08/03/2020	05/02/2024	100.000	0.000	1.0070	34.86	0.028901					3.50	
Citigroup Global Markets	17329UJ31	11/26/2021	11/27/2026	100.000	0.000	1.8613	39.63	0.053656	0.054155	0.054659	0.055168	0.055681	19.44	19.80
Citigroup Global Markets	17327TSV9	08/14/2019	08/13/2026	100.000	0.000	2.5545	117.63	0.078536	0.079540	0.080556	0.081584	0.082626	28.73	29.47
Citigroup Global Markets	17328WFF0	09/03/2020	09/05/2025	100.000	0.000	1.1571	39.15	0.033277	0.033470	0.033663	0.033858		12.06	8.25
Citigroup Global Markets	17326YV59	03/01/2019	03/03/2025	100.000	1.000	3.5616	182.63	0.111741	0.112742	0.114749			40.76	7.11
Citigroup Global Markets	17330FLS8	05/06/2022	05/08/2024	100.000	0.000	3.9650	67.09	0.116845					14.84	
Citigroup Global Markets	17328WUG1	10/01/2020	01/02/2026	100.000	0.000	1.3750	45.55	0.039663	0.039936	0.040210	0.040487	0.040765	14.43	14.62

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets	17325K263	07/06/2017	01/03/2024	100.000	0.000	3.1136	221.89	0.104079					0.21	
Citigroup Global Markets	17329FML5	06/30/2021	06/30/2031	100.000	0.000	2.3860	61.16	0.070327	0.071166	0.072015	0.072874	0.073743	25.47	26.08
Citigroup Global Markets	17328W3C0	07/20/2020	07/18/2025	100.000	0.000	1.3751	48.38	0.039797	0.040071	0.040346	0.040624		14.47	8.00
Citigroup Global Markets	17328WUD8	10/30/2020	02/01/2027	100.000	0.000	1.4941	48.32	0.043238	0.043561	0.043886	0.044214	0.044544	15.72	15.96
Citigroup Global Markets	17330FMM1	05/09/2022	05/08/2025	100.000	0.000	4.2771	72.12	0.126579	0.129286	0.132051			46.35	16.77
Citigroup Global Markets	17329QMJ6	08/06/2021	08/06/2026	100.000	0.000	1.4152	34.47	0.040434	0.040721	0.041009	0.041299	0.041591	14.69	14.90
Citigroup Global Markets	17327TRQ1	07/31/2019	01/30/2025	100.000	0.000	2.8012	130.83	0.086970	0.088188	0.089423			31.90	2.59
Citigroup Global Markets	17328YJX3	02/26/2021	02/28/2028	100.000	0.000	1.7232	50.08	0.049970	0.050401	0.050835	0.051273	0.051715	18.17	18.49
Citigroup Global Markets	17328YJV7	03/03/2021	03/03/2026	100.000	0.000	1.3652	39.23	0.039235	0.039502	0.039772	0.040044	0.040317	14.24	14.43
Citigroup Global Markets	17330AANM0	03/17/2022	03/12/2026	100.000	0.000	3.1664	57.84	0.092161	0.093620	0.095102	0.096608	0.098138	33.76	34.84
Citigroup Global Markets	17324P784	10/05/2016	04/03/2024	100.000	0.000	2.6555	210.44	0.088709					8.16	
Citigroup Global Markets	17328W3W6	07/31/2020	07/31/2025	100.000	0.000	1.2561	43.75	0.036228	0.036455	0.036684	0.036915		13.15	7.71
Citigroup Global Markets	17330AAMQ2	03/15/2022	03/16/2037	100.000	VARIES	3.9112	69.21	0.105898	0.105719	0.105253	0.104777	0.104292	38.02	37.70
Citigroup Global Markets	17328VB58	03/31/2020	07/01/2024	100.000	0.000	3.2340	127.98	0.101331	0.101331				18.24	
Citigroup Global Markets	17328WV96	12/01/2020	03/02/2026	100.000	0.000	1.2860	40.33	0.037007	0.037245	0.037484	0.037725	0.037968	13.42	13.60
Citigroup Global Markets	17328VRU6	06/30/2020	06/30/2025	100.000	0.000	1.5040	53.89	0.044027	0.044358	0.044692			15.91	8.00
Citigroup Global Markets	17326YFJ0	06/28/2019	12/31/2024	100.000	0.000	2.6784	127.44	0.083876	0.085000				30.31	
Citigroup Global Markets	17328YK94	02/26/2021	02/28/2028	100.000	0.000	1.7232	50.08	0.049970	0.050401	0.050835	0.051273	0.051715	18.17	18.49
Citigroup Global Markets	17326YFQ4	04/30/2019	10/30/2024	100.000	0.000	3.2236	161.08	0.103402	0.105069				31.22	
Citigroup Global Markets	17330AYY2	04/05/2022	04/05/2027	100.000	0.000	3.3796	63.68	0.104868	0.106745	0.108656	0.110600	0.112580	38.42	39.80
Citigroup Global Markets	17329Q7D6	09/03/2021	09/03/2026	100.000	0.000	1.4843	35.03	0.042467	0.042782	0.043100	0.043420	0.043742	15.42	15.65
Citigroup Global Markets	17329QYD6	11/03/2021	11/03/2026	100.000	0.000	2.0494	45.06	0.059299	0.059906	0.060520	0.061140	0.061767	21.53	21.97
Citigroup Global Markets	17328YEA8	01/29/2021	04/30/2026	100.000	0.000	1.1770	34.90	0.033769	0.033968	0.034168	0.034369	0.034571	12.22	12.36
Citigroup Global Markets	17329UTN1	01/31/2022	01/31/2029	100.000	0.000	2.5733	50.31	0.074276	0.075232	0.076200	0.077180	0.078173	27.20	27.91
Citigroup Global Markets	17329FHB3	07/06/2021	07/06/2026	100.000	0.000	1.5640	39.49	0.044820	0.045171	0.045524	0.045880	0.046239	16.32	16.58
Citigroup Global Markets	17328YEM2	02/03/2021	02/05/2029	100.000	0.000	1.7231	51.22	0.049968	0.050398	0.050832	0.051270	0.051712	18.19	18.51
Citigroup Global Markets	17328VME7	05/20/2020	05/22/2028	100.000	0.000	2.3713	88.94	0.071544	0.072392	0.073250	0.074119	0.074998	25.98	26.59
Citigroup Global Markets	17329QH55	08/31/2021	08/31/2028	100.000	0.000	1.9013	45.21	0.054851	0.055369	0.055898	0.056424	0.056966	19.97	20.35
Citigroup Global Markets	17329UTY7	02/03/2022	02/04/2027	100.000	0.000	2.4354	47.36	0.070158	0.071012	0.071877	0.072752	0.073638	25.66	26.29
Citigroup Global Markets	17328WPG7	10/19/2020	10/19/2027	100.000	0.000	1.5142	49.46	0.044008	0.044341	0.044677	0.045015	0.045356	15.95	16.19
Citigroup Global Markets	17329U2U4	10/06/2021	10/05/2028	100.000	1.000	2.0590	46.58	0.058428	0.059030	0.059065	0.059673	0.059716	21.20	21.43
Citigroup Global Markets	17329QYV6	10/29/2021	10/31/2028	100.000	0.000	2.2084	48.88	0.064103	0.064810	0.065526	0.066250	0.066981	23.29	23.81
Citigroup Global Markets	17328YEG5	01/25/2021	07/25/2024	100.000	0.000	0.7090	20.98	0.020047	0.020118				4.10	
Citigroup Global Markets	17324CMJ2	09/21/2017	09/21/2027	100.000	VARIES	2.7273	29.50	0.013117	0.013296	0.013478	0.013661	0.013848	4.79	4.92
Citigroup Global Markets	17329UD40	11/22/2021	11/22/2033	100.000	VARIES	1.8518	38.21	0.049639	0.049617	0.049620	0.049649	0.049712	17.87	17.87
Citigroup Global Markets	17329F7G3	04/30/2021	05/02/2028	100.000	0.000	2.0793	56.79	0.060832	0.061464	0.062103	0.062749	0.063401	22.09	22.55
Citigroup Global Markets	17328YET7	12/30/2020	12/30/2027	100.000	0.000	1.4932	45.68	0.043371	0.043695	0.044021	0.044349	0.044681	15.67	15.91
Citigroup Global Markets	17329FZ72	06/25/2021	06/27/2029	100.000	0.000	2.1190	54.48	0.062054	0.062712	0.063376	0.064048	0.064726	22.46	22.94
Citigroup Global Markets	17330AYL0	04/29/2022	05/01/2029	100.000	0.000	4.3735	75.09	0.129662	0.132497	0.135395	0.138356	0.141381	47.53	49.63
Citigroup Global Markets	17330AHM7	03/16/2022	09/16/2024	100.000	0.000	2.9501	53.90	0.085628	0.086891				22.06	
Citigroup Global Markets	17328WPW2	10/30/2020	11/01/2027	100.000	0.000	1.5642	50.63	0.045531	0.045887	0.046246	0.046608	0.046972	16.50	16.76
Citigroup Global Markets	17326YAH9	07/03/2019	07/03/2024	100.000	0.000	2.5848	122.35	0.079568	0.080596				14.67	
Citigroup Global Markets	17328YVZ4	04/06/2021	04/06/2029	100.000	0.000	2.3564	66.21	0.069405	0.070222	0.071050	0.071887	0.072734	25.27	25.87
Citigroup Global Markets	17330AYV8	03/30/2022	03/28/2025	100.000	0.000	3.4925	62.61	0.102166	0.103950	0.105765			37.44	9.20
Citigroup Global Markets	17328WPR3	11/04/2020	11/04/2025	100.000	0.000	1.2962	41.65	0.037428	0.037670	0.037915	0.038160		13.55	11.53
Citigroup Global Markets	17330F5C1	04/08/2022	04/10/2025	100.000	2.000	3.5191	61.75	0.101033	0.100856	0.102630			36.47	10.16
Citigroup Global Markets	17330AXV9	03/30/2022	03/31/2027	100.000	0.000	3.5996	64.57	0.105486	0.107385	0.109317	0.111285	0.113288	38.67	40.07

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets	17324CLA2	08/02/2017	08/02/2027	100.000	VARIES	2.7689	28.81	0.012540	0.012714	0.012890	0.013068	0.013249	4.60	4.73
Citigroup Global Markets	17328YDA9	01/29/2021	01/31/2028	100.000	0.000	1.4841	44.16	0.042779	0.043097	0.043417	0.043739	0.044063	15.55	15.79
Citigroup Global Markets	17328VLE81	05/20/2020	05/20/2025	100.000	0.000	1.9603	73.05	0.058302	0.058873	0.059450			21.14	8.26
Citigroup Global Markets	17330F5D9	04/29/2022	04/29/2037	100.000	VARIES	4.9132	80.61	0.130001	0.127735	0.127387	0.127030	0.126673	46.23	45.75
Citigroup Global Markets	17329FGA6	05/24/2021	11/24/2026	100.000	0.000	1.7032	45.14	0.049361	0.049781	0.050205	0.050632	0.051064	17.88	18.18
Citigroup Global Markets	17330F5F4	04/29/2022	10/30/2025	100.000	0.000	4.1497	71.15	0.122608	0.125152	0.127749	0.130399		44.91	38.67
Citigroup Global Markets	17329USL6	12/06/2021	12/06/2028	100.000	0.000	2.1582	45.43	0.062580	0.063255	0.063937	0.064627	0.065325	22.68	23.18
Citigroup Global Markets	17328VLE65	06/03/2020	06/03/2025	100.000	0.000	1.8512	68.16	0.054848	0.055356	0.055869			19.87	8.49
Citigroup Global Markets	17328VLE40	06/22/2020	06/20/2025	100.000	0.500	1.4840	53.16	0.042783	0.042894	0.043212			15.42	7.30
Citigroup Global Markets	17328Y2Y9	12/24/2020	03/26/2026	100.000	0.000	1.2260	37.60	0.035223	0.035438	0.035656	0.035874	0.036094	12.76	12.92
Citigroup Global Markets	17329Q6K1	08/02/2021	02/02/2027	100.000	0.000	1.5942	39.08	0.045712	0.046076	0.046443	0.046813	0.047186	16.63	16.90
Citigroup Global Markets	17330FG47	05/04/2022	05/02/2025	100.000	0.000	4.1400	70.37	0.122263	0.124794	0.127377			44.77	15.41
Citigroup Global Markets	17330AYG1	04/29/2022	05/01/2029	100.000	0.000	4.3735	75.09	0.129662	0.132497	0.135395	0.138356	0.141381	47.53	49.63
Citigroup Global Markets	17330FG39	04/27/2022	04/25/2024	100.000	0.000	3.8181	65.56	0.112226					12.79	
Citigroup Global Markets	17329QXG0	07/30/2021	08/01/2028	100.000	0.000	1.8422	45.37	0.053086	0.053574	0.054068	0.054566	0.055069	19.35	19.70
Citigroup Global Markets	17329FY81	06/22/2021	06/22/2026	100.000	VARIES	2.0841	51.88	0.056596	0.056731	0.056942	0.057211	0.057528	20.40	20.55
Citigroup Global Markets	17329QGU8	08/31/2021	03/03/2027	100.000	0.000	1.6733	39.70	0.048062	0.048464	0.048869	0.049278	0.049690	17.47	17.76
Citigroup Global Markets	17324CLR5	08/17/2017	08/17/2027	100.000	VARIES	2.6967	29.95	0.013120	0.013297	0.013476	0.013658	0.013842	4.80	4.93
Citigroup Global Markets	17324CLU8	08/25/2017	08/25/2029	100.000	VARIES	2.5876	15.71	0.006967	0.007057	0.007148	0.007241	0.007335	2.55	2.61
Citigroup Global Markets	17329QH29	08/31/2021	08/31/2028	100.000	0.000	1.9013	45.21	0.054851	0.055369	0.055898	0.056424	0.056966	19.97	20.35
Citigroup Global Markets	17328VLEH1	05/20/2020	05/20/2025	100.000	0.000	1.9603	73.05	0.058302	0.058873	0.059450			21.14	8.26
Citigroup Global Markets	17329QXK6	10/20/2021	10/20/2031	100.000	VARIES	1.7328	37.52	0.047138	0.047196	0.047255	0.047314	0.047374	16.99	17.03
Citigroup Global Markets	17329FH23	05/28/2021	05/30/2031	100.000	0.000	2.5342	67.46	0.074980	0.075930	0.076892	0.077866	0.078853	27.22	27.92
Citigroup Global Markets	17328Y3M4	12/24/2020	12/27/2027	100.000	0.000	1.4840	45.66	0.043098	0.043417	0.043739	0.044064	0.044391	15.58	15.81
Citigroup Global Markets	17328YUP7	03/31/2021	03/30/2028	100.000	0.000	2.0694	58.32	0.060519	0.061145	0.061778	0.062417	0.063063	22.01	22.47
Citigroup Global Markets	17328YDL5	01/25/2021	01/25/2031	100.000	VARIES	1.4542	41.57	0.038088	0.037749	0.037531	0.037437	0.037465	13.56	13.48
Citigroup Global Markets	17328YUN2	03/01/2021	02/27/2026	100.000	0.000	1.1861	34.08	0.033933	0.034134	0.034336	0.034540	0.034745	12.30	12.45
Citigroup Global Markets	17329UTG6	01/31/2022	01/31/2029	100.000	0.000	2.5733	50.31	0.074276	0.075232	0.076200	0.077180	0.078173	27.20	27.91
Citigroup Global Markets	17330A6P2	03/03/2022	03/04/2027	100.000	0.000	2.9590	55.18	0.085903	0.087174	0.088464	0.089773	0.091101	31.45	32.39
Citigroup Global Markets	17330A6Q0	02/24/2022	02/23/2026	100.000	0.000	2.6729	50.44	0.077259	0.078291	0.079338	0.080398	0.081472	28.27	29.03
Citigroup Global Markets	17329F6W9	04/28/2021	04/26/2024	100.000	0.000	0.9482	25.63	0.026966					3.10	
Citigroup Global Markets	17330AGQ9	03/03/2022	03/04/2027	100.000	0.000	2.9590	55.18	0.085903	0.087174	0.088464	0.089773	0.091101	31.45	32.39
Citigroup Global Markets	17329QXY1	10/29/2021	04/29/2027	100.000	0.000	2.1885	48.43	0.063496	0.064191	0.064893	0.065603	0.066321	23.07	23.58
Citigroup Global Markets	17329QGW4	08/04/2021	08/03/2028	100.000	0.000	1.8322	44.91	0.052782	0.053265	0.053753	0.054246	0.054743	19.23	19.59
Citigroup Global Markets	17330AY55	04/29/2022	05/01/2029	100.000	0.000	4.3735	75.09	0.129662	0.132497	0.135395	0.138356	0.141381	47.53	49.63
Citigroup Global Markets	17329F6U3	04/30/2021	05/02/2028	100.000	0.000	2.0793	56.79	0.060832	0.061464	0.062103	0.062749	0.063401	22.09	22.55
Citigroup Global Markets	17329UF71	11/26/2021	11/28/2028	100.000	0.000	2.1392	45.65	0.062014	0.062677	0.063348	0.064025	0.064710	22.49	22.97
Citigroup Global Markets	17328WAA6	09/30/2020	09/30/2027	100.000	0.000	1.5842	52.68	0.046139	0.046505	0.046873	0.047245	0.047619	16.74	17.01
Citigroup Global Markets	17328Y6B5	02/03/2021	02/03/2026	100.000	0.000	1.0671	31.47	0.030441	0.030603	0.030766	0.030931	0.031096	11.04	11.15
Citigroup Global Markets	17329U4N8	11/26/2021	11/28/2028	100.000	0.000	2.1392	45.65	0.062014	0.062677	0.063348	0.064025	0.064710	22.49	22.97
Citigroup Global Markets	17326YCA2	04/26/2019	04/26/2029	100.000	VARIES	3.0551	22.13	0.012957	0.013155	0.013356	0.013560	0.013767	4.73	4.87
Citigroup Global Markets	17329FJR6	06/30/2021	06/29/2028	100.000	0.000	1.9800	50.55	0.057774	0.058346	0.058923	0.059507	0.060096	20.90	21.32
Citigroup Global Markets	17328YY24	04/06/2021	10/05/2026	100.000	0.000	1.8324	51.18	0.053271	0.053760	0.054252	0.054749	0.055251	19.35	19.71
Citigroup Global Markets	17328Y6K5	01/12/2021	01/10/2025	100.000	0.000	0.8580	25.75	0.024349	0.024453	0.024558			8.82	0.22
Citigroup Global Markets	17329U4U2	11/17/2021	11/17/2031	100.000	VARIES	1.8560	38.71	0.050199	0.050277	0.050356	0.050437	0.050518	18.09	18.15
Citigroup Global Markets	17328YXX7	03/31/2021	03/30/2028	100.000	0.000	2.0694	58.32	0.060519	0.061145	0.061778	0.062417	0.063063	22.01	22.47
Citigroup Global Markets	17328YHB3	12/30/2020	12/30/2027	100.000	0.000	1.4932	45.68	0.043371	0.043695	0.044021	0.044349	0.044681	15.67	15.91

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets	17329FKC7	05/28/2021	05/31/2028	100.000	0.000	1.9802	52.40	0.057789	0.058361	0.058939	0.059523	0.060112	20.94	21.36
Citigroup Global Markets	17328YHA5	01/29/2021	01/31/2028	100.000	0.000	1.4841	44.16	0.042779	0.043097	0.043417	0.043739	0.044063	15.55	15.79
Citigroup Global Markets	17330AJU7	03/23/2022	03/23/2026	100.000	0.000	3.4519	62.57	0.100936	0.102678	0.104450	0.106253	0.108086	36.99	38.28
Citigroup Global Markets	17328WRX8	11/30/2020	05/30/2024	100.000	0.000	0.8281	25.83	0.023579					3.51	
Citigroup Global Markets	17329UWL1	12/23/2021	12/24/2026	100.000	0.000	1.9011	39.01	0.054847	0.055368	0.055895	0.056426	0.056962	19.85	20.23
Citigroup Global Markets	17328VP61	05/20/2020	05/20/2025	100.000	0.000	1.9603	73.05	0.058302	0.058873	0.059450			21.14	8.26
Citigroup Global Markets	17328WB80	08/21/2020	11/21/2025	100.000	0.000	1.2860	44.04	0.037243	0.037483	0.037724	0.037966		13.47	12.12
Citigroup Global Markets	17329QZJ2	10/29/2021	10/31/2028	100.000	0.000	2.2084	48.88	0.064103	0.064810	0.065526	0.066250	0.066981	23.29	23.81
Citigroup Global Markets	17329FZJ6	07/30/2021	08/01/2028	100.000	0.000	1.8422	45.37	0.053086	0.053574	0.054068	0.054566	0.055069	19.35	19.70
Citigroup Global Markets	17328Y5D2	02/02/2021	02/02/2028	100.000	0.000	1.4841	44.03	0.042778	0.043095	0.043415	0.043737	0.044062	15.55	15.78
Citigroup Global Markets	17329UV24	01/31/2022	01/31/2029	100.000	0.000	2.5733	50.31	0.074276	0.075232	0.076200	0.077180	0.078173	27.20	27.91
Citigroup Global Markets	17330F7M7	04/21/2022	04/23/2024	100.000	0.000	3.5326	61.17	0.103439					11.59	
Citigroup Global Markets	17330F7L9	04/29/2022	05/01/2025	100.000	0.000	4.0129	68.75	0.118341	0.120716	0.123138			43.32	14.78
Citigroup Global Markets	17327TMZ6	08/30/2019	03/04/2025	100.000	0.000	2.1981	99.45	0.066655	0.067388	0.068128			24.30	4.29
Citigroup Global Markets	17328YFN9	01/29/2021	01/31/2028	100.000	0.000	1.4841	44.16	0.042779	0.043097	0.043417	0.043739	0.044063	15.55	15.79
Citigroup Global Markets	17328Y5K6	12/24/2020	09/24/2026	100.000	0.000	1.2860	39.48	0.037005	0.037242	0.037482	0.037723	0.037965	13.41	13.58
Citigroup Global Markets	17328YWJ9	03/31/2021	03/31/2031	100.000	0.000	2.6134	74.11	0.077464	0.078476	0.079501	0.080540	0.081593	28.25	29.00
Citigroup Global Markets	17330FHV6	04/08/2022	04/10/2024	100.000	0.000	3.3654	59.49	0.098301					9.73	
Citigroup Global Markets	17328YWY6	03/31/2021	04/01/2027	100.000	0.000	1.8423	51.79	0.053580	0.054074	0.054572	0.055074	0.055582	19.47	19.83
Citigroup Global Markets	17324P396	08/03/2016	02/05/2024	100.000	0.000	2.5904	210.17	0.086174					2.93	
Citigroup Global Markets	17329FZY3	07/30/2021	08/01/2028	100.000	0.000	1.8422	45.37	0.053086	0.053574	0.054068	0.054566	0.055069	19.35	19.70
Citigroup Global Markets	17330F629	04/08/2022	04/08/2027	100.000	0.000	3.6386	64.43	0.106691	0.108632	0.110608	0.112621	0.114670	39.08	40.52
Citigroup Global Markets	17328VUN5	06/22/2020	03/21/2024	100.000	0.000	1.2560	45.14	0.036337					2.91	
Citigroup Global Markets	17329FZT4	07/30/2021	08/01/2028	100.000	0.000	1.8422	45.37	0.053086	0.053574	0.054068	0.054566	0.055069	19.35	19.70
Citigroup Global Markets	17329FJC9	05/28/2021	05/31/2028	100.000	0.000	1.9802	52.40	0.057789	0.058361	0.058939	0.059523	0.060112	20.94	21.36
Citigroup Global Markets	17330AZR6	04/29/2022	05/01/2029	100.000	0.000	4.3735	75.09	0.129662	0.132497	0.135395	0.138356	0.141381	47.53	49.63
Citigroup Global Markets	17329U4J7	11/29/2021	11/27/2026	100.000	0.000	1.9803	42.03	0.057213	0.057779	0.058351	0.058929	0.059513	20.74	21.15
Citigroup Global Markets	17330AZU9	04/29/2022	04/29/2027	100.000	0.000	4.2270	72.51	0.125020	0.127662	0.130360	0.133116	0.135929	45.81	47.77
Citigroup Global Markets	17326YSN7	02/28/2019	03/04/2024	100.000	0.000	3.5717	187.02	0.116419					7.33	
Citigroup Global Markets	17330AJ78	04/05/2022	04/05/2027	100.000	0.000	3.5796	63.68	0.104868	0.106745	0.108656	0.110600	0.112580	38.42	39.80
Citigroup Global Markets	17328WA73	08/31/2020	08/31/2027	100.000	0.000	1.4842	50.57	0.043097	0.043415	0.043739	0.044060	0.044391	15.65	15.88
Citigroup Global Markets	17327TNS1	09/03/2019	09/03/2024	100.000	0.000	1.8671	83.76	0.055867	0.056389				13.61	
Citigroup Global Markets Holdings INC.	17291QLX0	09/29/2023	10/01/2030	100.000	0.000	5.7380	14.67	0.159440	0.164014	0.168720	0.173560	0.178540	59.06	62.49
Citigroup Global Markets Holdings INC.	17291QMT8	09/29/2023	10/01/2026	100.000	0.000	5.6400	14.42	0.156716	0.161135	0.165679	0.170351	0.175155	58.02	61.34
Citigroup Global Markets Holdings INC.	17291QML5	09/29/2023	12/30/2024	100.000	0.000	5.8961	15.07	0.166222	0.171122				60.56	
Citigroup Global Markets Holdings INC.	17291QJT2	09/29/2023	03/31/2026	100.000	0.000	5.6700	14.49	0.157500	0.161990	0.166582	0.171305	0.176161	58.33	61.69
Citigroup Global Markets Holdings INC.	17291QJP2	09/15/2023	12/17/2024	100.000	0.000	5.7960	17.10	0.163385	0.168120				57.38	
Citigroup Global Markets Holdings INC.	17291QP01	10/04/2023	01/03/2025	100.000	0.000	5.9320	14.34	0.164778	0.167194	0.172153			61.07	0.34
Citigroup Global Markets Holdings INC.	17291QR71	09/11/2023	09/11/2028	100.000	0.000	5.4170	16.55	0.150472	0.154548	0.158734	0.163033	0.167449	55.81	58.88
Citigroup Global Markets Holdings INC.	17291QQR8	09/25/2023	09/24/2026	100.000	0.000	5.5630	14.83	0.154528	0.158802	0.163219	0.167759	0.172425	57.24	60.47
Citigroup Global Markets Holdings INC.	17291QR55	09/29/2023	07/01/2026	100.000	0.000	5.6990	14.56	0.160611	0.165188	0.169895	0.174736	0.179715	58.64	62.03
Citigroup Global Markets Holdings INC.	17291QQK3	10/04/2023	01/03/2025	100.000	0.000	5.9320	14.34	0.164778	0.167194	0.172153			61.07	0.34
Citigroup Global Markets Holdings INC.	17291RDX9	09/06/2023	09/03/2026	100.000	0.000	5.3480	17.08	0.148556	0.152462	0.156539	0.160724	0.165022	55.13	58.11
Citigroup Global Markets Holdings INC.	17291QDA9	10/04/2023	10/02/2025	100.000	0.000	5.7180	13.82	0.158833	0.163324	0.167993	0.172796		58.80	46.39
Citigroup Global Markets Holdings INC.	17291QCW2	09/28/2023	09/30/2026	100.000	0.000	5.6400	14.57	0.156716	0.161135	0.165679	0.170351	0.175155	58.03	61.35
Citigroup Global Markets Holdings INC.	17291QD27	09/28/2023	09/28/2028	100.000	0.000	5.6020	14.47	0.155611	0.159970	0.164451	0.169057	0.173792	57.63	60.90
Citigroup Global Markets Holdings INC.	17291RYH9	09/06/2023	09/06/2028	100.000	0.000	5.3290	17.02	0.148028	0.151972	0.156021	0.160178	0.164446	54.92	57.88

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets Holdings INC	:17291RY71	09/06/2023	09/06/2028	100.000	0.000	5.3290	17.02	0.148028	0.151972	0.156021	0.160178	0.164446	54.92	57.88
Citigroup Global Markets Holdings INC	:17291QRV8	10/04/2023	10/02/2026	100.000	0.000	5.6310	13.61	0.156417	0.160772	0.165298	0.169952	0.174737	57.88	61.19
Citigroup Global Markets Holdings INC	:17291QCJ1	09/29/2023	10/01/2025	100.000	0.000	5.7090	14.59	0.158634	0.163162	0.167819	0.172610		58.75	46.17
Citigroup Global Markets Holdings INC	:17291QTM6	09/29/2023	03/31/2025	100.000	0.000	5.8250	14.89	0.161806	0.166544	0.171395			59.98	15.25
Citigroup Global Markets Holdings INC	:17291QTG9	10/04/2023	04/02/2026	100.000	0.000	5.6600	13.68	0.157222	0.161622	0.166196	0.170899	0.175736	58.19	61.53
Citigroup Global Markets Holdings INC	:17291QCG7	10/03/2023	10/01/2026	100.000	0.000	5.7180	13.98	0.158833	0.163324	0.167993	0.172796	0.177737	58.81	62.22
Citigroup Global Markets Holdings INC	:17291QC44	09/15/2023	10/15/2024	100.000	0.000	5.6998	16.84	0.159080	0.163613				45.99	
Citigroup Global Markets Holdings INC	:17291QHR8	09/29/2023	09/29/2028	100.000	0.000	5.6500	14.44	0.156944	0.161378	0.165937	0.170625	0.175445	58.13	61.46
Citigroup Global Markets Holdings INC	:17291QH82	09/29/2023	10/01/2030	100.000	0.000	5.7380	14.67	0.159440	0.164014	0.168720	0.173560	0.178540	59.06	62.49
Citigroup Global Markets Holdings INC	:17291QGX6	09/29/2023	03/31/2026	100.000	0.000	5.6700	14.49	0.157500	0.161990	0.166582	0.171305	0.176161	58.33	61.69
Citigroup Global Markets Holdings INC	:17291QFJ8	09/29/2023	12/31/2024	100.000	0.000	5.9220	15.14	0.166962	0.171906				60.83	
Citigroup Global Markets Holdings INC	:17291QGG3	10/04/2023	04/03/2025	100.000	0.000	5.8350	14.10	0.162083	0.166786	0.171652			60.04	15.79
Citigroup Global Markets Holdings INC	:17291QFV1	09/29/2023	09/29/2028	100.000	0.000	5.6500	14.44	0.156944	0.161378	0.165937	0.170625	0.175445	58.13	61.46
Citigroup Global Markets Holdings Inc	:17331C3N5	01/31/2023	01/29/2026	100.000	0.000	4.8220	44.82	0.137156	0.140463	0.143849	0.147317	0.150869	50.99	53.48
Citigroup Global Markets Holdings Inc	:17331CE37	02/01/2023	02/01/2027	100.000	0.000	4.7930	44.41	0.136330	0.139597	0.142942	0.146368	0.149875	50.66	53.12
Citigroup Global Markets Holdings Inc	:17331CD27	01/27/2023	01/27/2028	100.000	0.000	4.8610	45.60	0.138310	0.141671	0.145115	0.148642	0.152254	51.44	53.98
Citigroup Global Markets Holdings Inc	:17331CDE4	01/25/2023	07/25/2028	100.000	0.000	4.8410	45.69	0.137727	0.141061	0.144475	0.147972	0.151554	51.23	53.74
Citigroup Global Markets Holdings Inc	:17330YJP6	12/28/2022	06/27/2024	100.000	0.000	5.3480	54.67	0.156584					27.56	
Citigroup Global Markets Holdings Inc	:17330YJ27	12/05/2022	12/04/2025	100.000	0.000	5.4070	58.92	0.158402	0.162684	0.167083	0.171600		58.03	56.45
Citigroup Global Markets Holdings Inc	:17331C2L0	01/31/2023	01/29/2026	100.000	0.000	4.8220	44.82	0.137156	0.140463	0.143849	0.147317	0.150869	50.99	53.48
Citigroup Global Markets Holdings Inc	:17330YZV9	01/04/2023	01/02/2026	100.000	0.000	5.3680	53.94	0.153069	0.157177	0.161396	0.165728	0.170176	57.33	60.45
Citigroup Global Markets Holdings Inc	:17331C2P1	01/31/2023	07/31/2024	100.000	0.000	5.1050	47.48	0.145425	0.149137				31.06	
Citigroup Global Markets Holdings Inc	:17331C209	01/05/2023	01/04/2028	100.000	0.000	5.3870	53.98	0.153647	0.157786	0.162035	0.166400	0.170882	57.54	60.68
Citigroup Global Markets Holdings Inc	:17331C2U0	01/31/2023	01/31/2028	100.000	0.000	4.7930	44.55	0.136330	0.139597	0.142942	0.146368	0.149875	50.67	53.12
Citigroup Global Markets Holdings Inc	:17331C2T3	12/30/2022	07/02/2024	100.000	0.000	5.4850	55.77	0.156587	0.160882				29.12	
Citigroup Global Markets Holdings Inc	:17330YZG8	12/28/2022	12/26/2025	100.000	0.000	5.2020	53.16	0.152072	0.156027	0.160085	0.164249		55.50	57.58
Citigroup Global Markets Holdings Inc	:17330YLH1	12/02/2022	12/04/2025	100.000	0.000	5.3870	59.17	0.157856	0.162108	0.166474	0.170958		57.83	56.24
Citigroup Global Markets Holdings Inc	:17331C5F0	01/31/2023	01/30/2025	100.000	0.000	4.9980	46.48	0.142303	0.145859	0.149504			52.96	4.34
Citigroup Global Markets Holdings Inc	:17330YQL1	12/05/2022	12/03/2026	100.000	0.000	5.3290	58.06	0.155976	0.160132	0.164399	0.168779	0.173277	57.14	60.22
Citigroup Global Markets Holdings Inc	:17330YM31	12/28/2022	12/27/2024	100.000	0.000	5.2610	53.77	0.153906	0.157955				55.52	
Citigroup Global Markets Holdings Inc	:17331CEQ6	01/27/2023	01/27/2028	100.000	0.000	4.8610	45.60	0.138310	0.141671	0.145115	0.148642	0.152254	51.44	53.98
Citigroup Global Markets Holdings Inc	:17331C483	01/31/2023	01/31/2028	100.000	0.000	4.7930	44.55	0.136330	0.139597	0.142942	0.146368	0.149875	50.67	53.12
Citigroup Global Markets Holdings Inc	:17331C4R5	01/31/2023	07/31/2025	100.000	0.000	4.8710	45.28	0.138601	0.141977	0.145434	0.148976		51.54	31.03
Citigroup Global Markets Holdings Inc	:17331C4U8	01/31/2023	01/31/2030	100.000	0.000	4.8510	45.10	0.138018	0.141366	0.144795	0.148307	0.151904	51.31	53.83
Citigroup Global Markets Holdings Inc	:17331C4V6	01/20/2023	01/23/2025	100.000	0.000	5.1730	49.61	0.147475	0.151289	0.155202			55.00	3.41
Citigroup Global Markets Holdings Inc	:17331C4Y0	01/31/2023	07/31/2025	100.000	0.000	4.8710	45.28	0.138601	0.141977	0.145434	0.148976		51.54	31.03
Citigroup Global Markets Holdings Inc	:17331CEY9	01/27/2023	01/27/2028	100.000	0.000	4.8610	45.60	0.138310	0.141671	0.145115	0.148642	0.152254	51.44	53.98
Citigroup Global Markets Holdings Inc	:17331C4D6	01/31/2023	02/29/2024	100.000	0.000	5.7470	53.62	0.164986					9.57	
Citigroup Global Markets Holdings Inc	:17331C4F1	12/30/2022	12/30/2027	100.000	0.000	5.3580	54.45	0.156915	0.161118	0.165435	0.169867	0.174417	57.25	60.36
Citigroup Global Markets Holdings Inc	:17331C433	01/31/2023	02/05/2026	100.000	0.000	4.8220	44.84	0.137266	0.140575	0.143964	0.147435	0.150990	50.99	53.48
Citigroup Global Markets Holdings Inc	:17330YVW8	12/30/2022	01/02/2026	100.000	0.000	5.3100	53.96	0.151461	0.155482	0.159610	0.163848	0.168198	56.71	59.76
Citigroup Global Markets Holdings Inc	:17330YFY1	12/28/2022	06/26/2025	100.000	0.000	5.2020	53.16	0.152072	0.156027	0.160085			55.50	28.01
Citigroup Global Markets Holdings Inc	:17330YWC0	01/05/2023	07/06/2026	100.000	0.000	5.3680	53.79	0.153135	0.157246	0.161466	0.165800	0.170250	57.33	60.45
Citigroup Global Markets Holdings Inc	:17330YVK3	12/22/2022	12/23/2027	100.000	0.000	5.0460	52.42	0.147349	0.151066	0.154878	0.158785	0.162792	53.77	56.52
Citigroup Global Markets Holdings Inc	:17330YF21	12/07/2022	12/07/2026	100.000	0.000	5.0660	54.85	0.147941	0.151689	0.155531	0.159471	0.163510	54.12	56.89
Citigroup Global Markets Holdings Inc	:17330YES5	12/28/2022	12/28/2027	100.000	0.000	5.2510	53.66	0.153621	0.157654	0.161793	0.166041	0.170401	56.05	59.04
Citigroup Global Markets Holdings Inc	:17330YW89	12/30/2022	12/31/2025	100.000	0.000	5.3780	54.66	0.157531	0.161767	0.166117	0.170584		57.48	60.44

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets Holdings Inc	17330YVF4	12/14/2022	12/12/2024	100.000	0.000	5.3190	56.55	0.155669	0.159809				53.83	
Citigroup Global Markets Holdings Inc	17330YHS2	12/27/2022	01/25/2024	100.000	0.000	6.0190	61.91	0.173032					4.15	
Citigroup Global Markets Holdings Inc	17330YZ94	01/31/2023	10/30/2025	100.000	0.000	4.9000	45.66	0.141154	0.144612	0.148155	0.151785		51.87	44.95
Citigroup Global Markets Holdings Inc	17330YZ86	12/30/2022	12/31/2025	100.000	0.000	5.3780	54.66	0.157531	0.161767	0.166117	0.170584		57.48	60.44
Citigroup Global Markets Holdings Inc	17331CBT3	02/01/2023	01/30/2026	100.000	0.000	4.8320	44.78	0.137447	0.140768	0.144169	0.147652	0.151219	51.09	53.59
Citigroup Global Markets Holdings Inc	17330YHA1	12/27/2022	06/26/2024	100.000	0.000	5.3780	55.14	0.157508					27.56	
Citigroup Global Markets Holdings Inc	17330YYC8	12/28/2022	12/28/2027	100.000	0.000	5.2510	53.66	0.153621	0.157654	0.161793	0.166041	0.170401	56.05	59.04
Citigroup Global Markets Holdings Inc	17330YYG9	12/14/2022	12/12/2024	100.000	0.000	5.3190	56.55	0.155669	0.159809				53.83	
Citigroup Global Markets Holdings Inc	17331CBB2	01/25/2023	07/24/2025	100.000	0.000	4.8800	46.06	0.138845	0.142233	0.145703	0.149258		51.67	30.22
Citigroup Global Markets Holdings Inc	17330YXP0	12/23/2022	12/26/2025	100.000	0.000	5.1930	53.82	0.151904	0.155848	0.159895	0.164046		55.44	57.51
Citigroup Global Markets Holdings Inc	17330YY46	12/22/2022	12/24/2024	100.000	0.000	5.2120	54.17	0.152466	0.156439				54.54	
Citigroup Global Markets Holdings Inc	17330YH60	12/27/2022	06/26/2025	100.000	0.000	5.2320	53.62	0.153015	0.157018	0.161125			55.85	28.20
Citigroup Global Markets Holdings Inc	17330YXB1	12/28/2022	12/27/2024	100.000	0.000	5.2610	53.77	0.153906	0.157955				55.52	
Citigroup Global Markets Holdings Inc	17330YXG0	01/05/2023	01/05/2027	100.000	0.000	5.3390	53.49	0.152265	0.156329	0.160502	0.164787	0.169186	57.00	60.08
Citigroup Global Markets Holdings Inc	17331CAB3	01/12/2023	07/14/2025	100.000	0.000	5.2410	51.46	0.149442	0.153358	0.157377	0.161501		55.83	31.12
Citigroup Global Markets Holdings Inc	17330YSP6	12/02/2022	12/02/2027	100.000	0.000	5.3390	58.64	0.156329	0.160502	0.164787	0.169186	0.173703	57.27	60.37
Citigroup Global Markets Holdings Inc	17330YSR2	12/27/2022	06/26/2024	100.000	0.000	5.3780	55.14	0.157508					27.56	
Citigroup Global Markets Holdings Inc	17330YSQ4	12/27/2022	12/27/2024	100.000	0.000	5.3000	54.32	0.155128	0.159239				55.97	
Citigroup Global Markets Holdings Inc	17331CLN5	01/23/2023	01/23/2026	100.000	0.000	4.9880	47.38	0.142011	0.145553	0.149183	0.152904	0.156717	52.89	55.57
Citigroup Global Markets Holdings Inc	17330YRF	12/30/2022	01/05/2026	100.000	0.000	5.2410	53.27	0.149507	0.153425	0.157445	0.161571	0.165805	55.92	58.89
Citigroup Global Markets Holdings Inc	17331CLD7	01/25/2023	07/23/2027	100.000	0.000	4.8220	45.51	0.137138	0.140444	0.143830	0.147298	0.150850	51.02	53.51
Citigroup Global Markets Holdings Inc	17330YRQ5	12/05/2022	12/03/2027	100.000	0.000	5.3390	58.17	0.156284	0.160456	0.164739	0.169137	0.173652	57.25	60.35
Citigroup Global Markets Holdings Inc	17330YR77	12/27/2022	09/25/2025	100.000	0.000	5.3000	54.49	0.153082	0.157138	0.161302	0.165577		56.63	43.35
Citigroup Global Markets Holdings Inc	17331CKR7	01/31/2023	07/31/2024	100.000	0.000	5.1050	47.48	0.145425	0.149137				31.06	
Citigroup Global Markets Holdings Inc	17331CKS5	01/13/2023	01/13/2028	100.000	0.000	5.1240	50.14	0.145980	0.149720	0.153556	0.157490	0.161525	54.50	57.33
Citigroup Global Markets Holdings Inc	17331CLB8	01/20/2023	01/23/2026	100.000	0.000	5.0950	48.85	0.145195	0.148894	0.152687	0.156576	0.160565	54.12	56.91
Citigroup Global Markets Holdings Inc	17330YDM9	12/28/2022	12/26/2025	100.000	0.000	5.2020	53.16	0.152072	0.156027	0.160085	0.164249		55.50	57.58
Citigroup Global Markets Holdings Inc	17330YUJ2	12/14/2022	12/12/2024	100.000	0.000	5.3190	56.55	0.155669	0.159809				53.83	
Citigroup Global Markets Holdings Inc	17330YE71	12/27/2022	12/27/2027	100.000	0.000	5.2710	54.02	0.154236	0.158301	0.162473	0.166755	0.171150	56.29	59.30
Citigroup Global Markets Holdings Inc	17330YUF5	12/02/2022	06/03/2024	100.000	0.000	5.5820	61.35	0.163856					24.91	
Citigroup Global Markets Holdings Inc	17330YTG5	12/28/2022	12/26/2025	100.000	0.000	5.2020	53.16	0.152072	0.156027	0.160085	0.164249		55.50	57.58
Citigroup Global Markets Holdings Inc	17330YD31	12/27/2022	06/26/2025	100.000	0.000	5.2320	53.62	0.153015	0.157018	0.161125			55.85	28.20
Citigroup Global Markets Holdings Inc	17330YTU4	12/28/2022	12/28/2027	100.000	0.000	5.2510	53.66	0.153621	0.157654	0.161793	0.166041	0.170401	56.05	59.04
Citigroup Global Markets Holdings Inc	17330YC81	12/27/2022	12/27/2027	100.000	0.000	5.2710	54.02	0.154236	0.158301	0.162473	0.166755	0.171150	56.29	59.30
Citigroup Global Markets Holdings Inc	17330YTA8	12/28/2022	12/26/2025	100.000	0.000	5.2020	53.16	0.152072	0.156027	0.160085	0.164249		55.50	57.58
Citigroup Global Markets Holdings Inc	17331CHW0	01/31/2023	07/31/2024	100.000	0.000	5.1050	47.48	0.145425	0.149137				31.06	
Citigroup Global Markets Holdings Inc	17330YNP1	12/28/2022	06/26/2025	100.000	0.000	5.2020	53.16	0.152072	0.156027	0.160085			55.50	28.01
Citigroup Global Markets Holdings Inc	17331CGH5	01/25/2023	01/25/2027	100.000	0.000	4.7830	45.14	0.136038	0.139292	0.142623	0.146034	0.149526	50.59	53.04
Citigroup Global Markets Holdings Inc	17330YQD5	12/05/2022	12/04/2025	100.000	0.000	5.4070	58.92	0.158402	0.162684	0.167083	0.171600		58.03	56.45
Citigroup Global Markets Holdings Inc	17330YPR5	12/27/2022	12/27/2029	100.000	0.000	5.3680	55.03	0.157223	0.161443	0.165776	0.170225	0.174794	57.39	60.52
Citigroup Global Markets Holdings Inc	17331CJP3	01/27/2023	01/28/2027	100.000	0.000	4.8410	45.41	0.137745	0.141079	0.144494	0.147992	0.151574	51.22	53.73
Citigroup Global Markets Holdings Inc	17331CJQ1	01/19/2023	01/19/2028	100.000	0.000	4.9680	47.75	0.141428	0.144941	0.148541	0.152231	0.156013	52.70	55.35
Citigroup Global Markets Holdings Inc	17331CK63	01/25/2023	01/25/2027	100.000	0.000	4.7830	45.14	0.136038	0.139292	0.142623	0.146034	0.149526	50.59	53.04
Citigroup Global Markets Holdings Inc	17331CJX6	01/23/2023	01/23/2026	100.000	0.000	4.9880	47.38	0.142011	0.145553	0.149183	0.152904	0.156717	52.89	55.57
Citigroup Global Markets Holdings Inc	17330YPC9	12/27/2022	12/24/2026	100.000	0.000	5.2220	53.52	0.152664	0.156651	0.160741	0.164938	0.169244	55.73	58.68
Citigroup Global Markets Holdings Inc	17291TUY2	01/31/2024	07/31/2025	100.000	0.000	4.9500			0.137500	0.140903	0.144390		46.03	30.08
Citigroup Global Markets Holdings Inc	17291TDX3	12/26/2023	12/23/2027	100.000	0.000	4.8100	0.67	0.133611	0.136771	0.140060	0.143429	0.146878	48.72	51.08

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Global Markets Holdings Inc.	17291TV62	02/05/2024	08/05/2025	100.000	0.000	5.1100			0.141944	0.145571	0.149290		46.80	31.82
Citigroup Global Markets Holdings Inc.	17291TUS5	02/01/2024	02/03/2028	100.000	0.000	4.9300		0.136944	0.136982	0.140359	0.143818	0.147364	45.70	52.19
Citigroup Global Markets Holdings Inc.	17291TFP0	12/27/2023	03/26/2026	100.000	0.000	5.2000	0.58	0.144444	0.146301	0.150105	0.154008	0.158012	52.87	55.49
Citigroup Global Markets Holdings Inc.	17291T5E4	11/30/2023	12/03/2030	100.000	0.000	5.5600	4.79	0.154516	0.158812	0.163227	0.167764	0.172428	56.64	59.84
Citigroup Global Markets Holdings Inc.	17291T4U9	12/05/2023	12/03/2026	100.000	0.000	5.2000	3.76	0.144444	0.148158	0.152010	0.155963	0.160018	52.88	55.66
Citigroup Global Markets Holdings Inc.	17291TF29	12/27/2023	06/26/2025	100.000	0.000	5.2000	0.58	0.144444	0.148179	0.152032			52.71	26.61
Citigroup Global Markets Holdings Inc.	17291TEK0	12/27/2023	06/25/2026	100.000	0.000	5.2000	0.58	0.144444	0.148158	0.152010	0.155963	0.160018	52.71	55.48
Citigroup Global Markets Holdings Inc.	17291TSQ2	01/10/2024	01/08/2026	100.000	0.000	5.0100			0.139167	0.142614	0.146187	0.149849	49.44	53.24
Citigroup Global Markets Holdings Inc.	17291TCY2	12/26/2023	12/26/2030	100.000	0.000	4.7700	0.66	0.132500	0.135660	0.138896	0.142208	0.145600	48.30	50.63
Citigroup Global Markets Holdings Inc.	17291TU55	01/31/2024	01/30/2031	100.000	0.000	4.3300			0.120278	0.122882	0.125542	0.128260	40.21	45.53
Citigroup Global Markets Holdings Inc.	17291TCP1	12/27/2023	03/26/2025	100.000	0.000	5.3600	0.60	0.148889	0.150862	0.154905			54.53	13.17
Citigroup Global Markets Holdings Inc.	17291TZH4	01/19/2024	01/22/2027	100.000	0.000	4.6300		0.128611	0.128661	0.131639	0.134687	0.137805	44.48	48.92
Citigroup Global Markets Holdings Inc.	17291LAD7	01/25/2024	12/26/2025	100.000	0.000	5.0200		0.139444	0.142381	0.145954	0.149618		47.41	52.47
Citigroup Global Markets Holdings Inc.	17291TYZ5	01/31/2024	05/01/2025	100.000	0.000	5.2100		0.144722	0.146628	0.150448			48.59	18.05
Citigroup Global Markets Holdings Inc.	17291THP6	12/27/2023	12/24/2026	100.000	0.000	5.2000	0.58	0.144444	0.148137	0.151989	0.155941	0.159995	52.72	55.48
Citigroup Global Markets Holdings Inc.	17291TxB9	01/10/2024	01/10/2029	100.000	0.000	5.0300			0.139722	0.143236	0.146839	0.150532	49.64	53.46
Citigroup Global Markets Holdings Inc.	17291TXE3	01/31/2024	07/30/2026	100.000	0.000	4.9500			0.137500	0.140903	0.144390	0.147964	46.03	52.42
Citigroup Global Markets Holdings Inc.	17291TWY0	01/10/2024	01/08/2027	100.000	0.000	4.9500			0.137500	0.140865	0.144352	0.147924	48.84	52.56
Citigroup Global Markets Holdings Inc.	17291TFM5	12/26/2023	06/25/2026	100.000	0.000	5.2000	0.72	0.144444	0.148179	0.152032	0.155985	0.160040	52.72	55.49
Citigroup Global Markets Holdings Inc.	17291TX06	02/05/2024	08/05/2026	100.000	0.000	4.9300			0.136944	0.140320	0.143779	0.147323	45.14	52.16
Citigroup Global Markets Holdings Inc.	17291THF8	12/15/2023	12/15/2028	100.000	0.000	5.2500	2.33	0.145833	0.149661	0.153590	0.157622	0.161759	53.31	56.15
Citigroup Global Markets Holdings Inc.	17290A5G1	12/29/2023	12/29/2028	100.000	0.000	5.0800	0.28	0.141111	0.144695	0.148371	0.152139	0.156004	51.46	54.11
Citigroup Global Markets Holdings Inc.	17291TY44	02/05/2024	05/05/2026	100.000	0.000	5.0100		0.139167	0.140910	0.144440	0.148058	0.151767	45.98	53.06
Citigroup Global Markets Holdings Inc.	17291TGL6	12/26/2023	12/26/2025	100.000	0.000	5.2000	0.72	0.144444	0.148200	0.152053	0.156007		52.71	54.69
Citigroup Global Markets Holdings Inc.	17291TMA3	12/28/2023	01/27/2025	100.000	0.000	5.8700	0.49	0.163056	0.163827	0.168635			59.70	4.38
Citigroup Global Markets Holdings Inc.	17291TNH7	02/05/2024	05/05/2025	100.000	0.000	5.2500		0.145833	0.147747	0.151626			48.21	18.80
Citigroup Global Markets Holdings Inc.	17291TNB0	01/31/2024	10/29/2026	100.000	0.000	4.9500		0.137500	0.139183	0.142627	0.146157	0.149775	46.13	52.42
Citigroup Global Markets Holdings Inc.	17291TL30	12/26/2023	09/24/2026	100.000	0.000	5.2000	0.72	0.144444	0.146280	0.150084	0.153986	0.157990	52.88	55.50
Citigroup Global Markets Holdings Inc.	17291TKJ6	12/26/2023	06/25/2025	100.000	0.000	5.2000	0.72	0.144444	0.148179	0.152032			52.72	26.45
Citigroup Global Markets Holdings Inc.	17291TLP1	12/26/2023	03/25/2025	100.000	0.000	5.4100	0.75	0.150278	0.152288	0.156407			55.05	13.14
Citigroup Global Markets Holdings Inc.	17291LDQ5	02/01/2024	05/02/2025	100.000	0.000	5.2500		0.145833	0.147769	0.151648			48.82	18.35
Citigroup Global Markets Holdings Inc.	17291TKZ0	12/26/2023	12/26/2028	100.000	0.000	4.7700	0.66	0.132500	0.135660	0.138896	0.142208	0.145600	48.30	50.63
Citigroup Global Markets Holdings Inc.	17291TQF8	12/29/2023	12/29/2026	100.000	0.000	4.8900	0.27	0.135833	0.139154	0.142557	0.146042	0.149613	49.51	51.96
Citigroup Global Markets Holdings Inc.	17291TB23	12/13/2023	03/13/2025	100.000	0.000	5.3600	2.68	0.148889	0.150884	0.154928			54.61	11.15
Citigroup Global Markets Holdings Inc.	17291LJU0	02/07/2024	02/05/2027	100.000	0.000	4.7300			0.131389	0.134462	0.137642	0.140897	43.02	49.92
Citigroup Global Markets Holdings Inc.	17291TPU6	01/02/2024	04/01/2025	100.000	0.000	5.3000		0.147222	0.149151	0.153104			53.73	13.78
Citigroup Inc.	1730TOA90	10/30/2013	10/30/2033	100.000	VARIES	4.6216	410.99	0.115944	0.117312	0.118712	0.120144	0.121609	42.15	43.17
Citigroup Inc.	1730TOA82	11/15/2013	11/15/2028	100.000	VARIES	4.5367	407.39	0.115590	0.116770	0.117977	0.119211	0.120473	41.93	42.81
Citigroup Inc.	1730TOR76	06/27/2014	06/27/2034	100.000	VARIES	4.4526	371.90	0.110063	0.111174	0.112400	0.113653	0.114934	39.83	40.70
Citigroup Inc.	1730TOA58	10/22/2013	10/22/2033	100.000	VARIES	4.6765	405.35	0.112527	0.114202	0.115916	0.117671	0.119466	41.05	42.29
Citigroup Inc.	1730TOR50	06/18/2014	06/18/2034	100.000	VARIES	4.4513	373.57	0.117920	0.120493	0.122902	0.125365	0.127883	42.98	44.75
Citigroup Inc.	1730TORN1	02/27/2013	02/27/2028	100.000	VARIES	3.2574	310.36	0.081577	0.082597	0.083610	0.084639	0.085685	29.80	30.54
Citigroup Inc.	1730TO2B4	10/30/2014	10/30/2034	100.000	VARIES	4.5064	383.85	0.121351	0.122483	0.123640	0.124606	0.125594	44.03	44.80
Citigroup Inc.	1730TO2D0	10/31/2014	10/31/2029	100.000	VARIES	4.0094	328.41	0.100968	0.101898	0.102847	0.103797	0.104767	36.63	37.31
Citigroup Inc.	1730TOT58	06/27/2014	06/27/2034	100.000	VARIES	4.3618	368.46	0.104637	0.104829	0.105195	0.105576	0.105962	37.71	37.94
Citigroup Inc.	1730TOC23	11/12/2013	11/12/2033	100.000	VARIES	4.7621	420.22	0.116673	0.118204	0.119772	0.121377	0.123020	42.43	43.57
Citigroup Inc.	1730TOSM2	04/29/2013	04/29/2033	100.000	VARIES	3.4970	336.02	0.092490	0.093609	0.094493	0.095393	0.096308	33.62	34.29

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Citigroup Inc.	1730T0C56	11/26/2013	11/26/2033	100.000	VARIES	4.7711	423.28	0.120478	0.121834	0.123221	0.124642	0.126096	43.71	44.72
Citigroup Inc.	1730T0UG2	07/09/2013	07/09/2028	100.000	VARIES	4.4999	431.59	0.119583	0.120572	0.121582	0.122616	0.123673	43.57	44.32
Citigroup Inc.	1730T0UB3	07/09/2013	07/09/2033	100.000	VARIES	4.7565	464.01	0.130766	0.132327	0.133925	0.134992	0.136085	47.90	48.78
Citigroup Inc.	17298CJ82	03/20/2020	03/20/2030	100.000	VARIES	2.2121	13.17	0.009342	0.009445	0.009549	0.009655	0.009762	3.40	3.48
Citigroup Inc.	17298CJ74	03/04/2020	03/04/2030	100.000	VARIES	1.9573	11.70	0.008240	0.008321	0.008402	0.008485	0.008568	3.00	3.06
Citigroup Inc.	1730T0UK3	07/30/2013	07/30/2033	100.000	VARIES	4.8333	448.85	0.125337	0.127095	0.128896	0.130740	0.132628	45.98	47.30
Citigroup Inc.	1730T0TT6	06/28/2013	06/28/2033	100.000	VARIES	4.5398	429.32	0.125225	0.127211	0.129241	0.131318	0.132469	45.45	46.91
Citigroup Inc.	1730T02P3	10/31/2014	10/31/2034	100.000	VARIES	4.7455	395.52	0.114971	0.115035	0.115100	0.115397	0.115701	41.41	41.53
Citigroup Inc.	1730T0U49	07/31/2014	07/31/2034	100.000	VARIES	4.3417	370.72	0.111622	0.112643	0.113686	0.114766	0.115869	40.68	41.45
Citigroup Inc.	1730T0TQ2	06/11/2013	06/11/2033	100.000	VARIES	4.2945	413.82	0.115104	0.116507	0.117575	0.118666	0.119781	41.74	42.57
Citigroup Inc.	1730T0T22	06/27/2013	06/27/2033	100.000	VARIES	4.6405	448.29	0.127282	0.128811	0.130375	0.131976	0.132884	46.11	47.23
Citigroup Inc.	1730T02V0	11/26/2014	11/26/2034	100.000	VARIES	4.2546	346.56	0.115906	0.118222	0.120589	0.122737	0.124932	42.31	43.95
Citigroup Inc.	1730T0NG2	04/29/2014	04/29/2034	100.000	VARIES	4.5423	380.65	0.111163	0.112483	0.113818	0.115183	0.116579	40.42	41.39
Citigroup Inc.	1730T0P86	05/30/2014	05/30/2034	100.000	VARIES	4.4254	360.57	0.105700	0.107248	0.108825	0.110437	0.112085	38.43	39.57
Citigroup Inc.	1730T3AX1	09/30/2015	09/30/2035	100.000	VARIES	4.3723	318.36	0.111111	0.113456	0.115853	0.118302	0.120805	40.85	42.60
Citigroup Inc.	1730T3AW3	08/31/2015	08/31/2035	100.000	VARIES	4.4100	330.23	0.109875	0.109752	0.112685	0.111893	0.114834	40.54	41.25
Citigroup Inc.	1730T3AV5	08/31/2015	08/31/2035	100.000	VARIES	4.4143	329.43	0.115116	0.116235	0.120625	0.120907	0.125248	43.02	44.65
Citigroup Inc.	1730T3AZ6	11/30/2015	11/30/2035	100.000	VARIES	4.3523	320.20	0.117782	0.119969	0.122204	0.124488	0.126821	42.93	44.55
Citigroup Inc.	1730T3AY9	10/30/2015	10/30/2035	100.000	VARIES	4.3036	314.73	0.113922	0.116297	0.118723	0.121201	0.123733	41.73	43.49
Citigroup Inc.	17298CAT5	05/27/2015	05/27/2025	100.000	VARIES	2.2639	22.45	0.007698	0.007796	0.007896			2.80	1.15
Citigroup Inc.	17298CAR9	05/28/2015	05/28/2035	100.000	VARIES	4.3835	340.13	0.119642	0.121869	0.124146	0.126473	0.128304	43.62	45.25
Citigroup Inc.	1730T0L31	03/28/2014	03/28/2034	100.000	VARIES	4.6422	399.37	0.116887	0.118283	0.119670	0.121090	0.122543	42.59	43.60
Citigroup Inc.	1730T0L64	03/12/2014	03/12/2034	100.000	VARIES	4.7152	389.43	0.110693	0.112236	0.113916	0.115636	0.117395	40.48	41.70
Citigroup Inc.	17298CAF5	05/15/2015	05/15/2030	100.000	VARIES	2.6421	31.24	0.009886	0.010017	0.010149	0.010283	0.010419	3.59	3.69
Citigroup Inc.	17298CFV5	01/22/2018	01/22/2028	100.000	VARIES	3.0673	23.06	0.010955	0.011123	0.011293	0.011466	0.011642	4.03	4.15
Citigroup Inc.	1730T0VD8	09/18/2013	09/18/2033	100.000	VARIES	5.1093	466.63	0.133421	0.135278	0.137184	0.139138	0.141142	48.75	50.15
Citigroup Inc.	17298CFQ6	12/01/2017	12/01/2027	100.000	VARIES	2.8600	25.87	0.011877	0.012046	0.012219	0.012393	0.012571	4.32	4.44
Citigroup Inc.	1730T0W21	08/28/2014	08/28/2034	100.000	VARIES	4.2433	371.90	0.113593	0.114469	0.115364	0.116242	0.117138	41.27	41.91
Citigroup Inc.	1730T03W7	01/30/2015	01/30/2035	100.000	VARIES	3.9694	346.85	0.121242	0.123293	0.124911	0.126560	0.128243	44.57	45.77
Citigroup Inc.	1730T0E96	01/29/2014	01/29/2034	100.000	VARIES	4.6111	378.96	0.106408	0.108033	0.109758	0.111522	0.113327	39.11	40.37
Citigroup Inc.	17298CGZ5	06/19/2019	06/19/2026	100.000	VARIES	2.5629	24.53	0.015220	0.015415	0.015612	0.015812	0.016015	5.52	5.66
Citigroup Inc.	17298CGS1	03/29/2019	03/29/2029	100.000	VARIES	3.1121	24.21	0.013949	0.014166	0.014387	0.014611	0.014838	5.10	5.26
Citigroup Inc.	17298CK9	01/29/2016	01/29/2026	100.000	VARIES	2.4179	38.73	0.014071	0.014241	0.014413	0.014587	0.014764	5.15	5.27
Citigroup Inc.	17298CGL6	11/28/2018	11/28/2028	100.000	VARIES	3.8162	29.78	0.015663	0.015962	0.016266	0.016577	0.016893	5.71	5.93
Citigroup Inc.	17298CGC6	08/16/2018	08/16/2028	100.000	VARIES	3.4665	14.24	0.007265	0.007393	0.007523	0.007656	0.007790	2.72	2.81
Citigroup Inc.	17298CGD4	09/26/2018	09/26/2028	100.000	VARIES	3.8142	13.89	0.007340	0.007480	0.007623	0.007768	0.007917	2.69	2.80
Citigroup Inc.	1730T06D6	03/27/2015	03/27/2025	100.000	VARIES	3.1775	286.31	0.089567	0.089183	0.088727			32.10	7.63
Citigroup Inc.	17298CFP3	10/28/2015	10/28/2025	100.000	VARIES	2.3916	26.41	0.009393	0.009505	0.009619	0.009734		3.42	2.88
Citigroup Inc.	1730T0G78	02/19/2014	02/19/2034	100.000	VARIES	4.7124	410.78	0.122770	0.124866	0.126725	0.128627	0.130575	45.10	46.47
Citigroup Inc.	1730T07K9	04/30/2015	04/30/2035	100.000	VARIES	4.1098	325.35	0.101130	0.101107	0.101268	0.101433	0.101601	36.41	36.51
Citigroup Inc.	1730T07D5	04/27/2015	04/27/2025	100.000	VARIES	2.3818	204.01	0.065813	0.065927	0.066043			23.73	7.66
City of Boston, MA	100853GH7	11/04/2009	09/15/2024	89.556	6.050	7.2063	96.65	0.029923	0.031002				7.79	
City of Hoboken	434110QH8	08/28/2003	04/01/2027	19.107	0.000	7.1398	605.18	0.155148	0.160687	0.166423	0.172365	0.178518	57.87	62.07
City of Hoboken	434110QP0	08/28/2003	04/01/2033	12.543	0.000	7.1397	397.27	0.101846	0.105482	0.109247	0.113147	0.117186	37.99	40.75
City of Hoboken	434110QM7	08/28/2003	04/01/2031	14.432	0.000	7.1398	457.11	0.117187	0.121370	0.125703	0.130190	0.134838	43.71	46.88
City of Hoboken	434110QN5	08/28/2003	04/01/2032	13.454	0.000	7.1398	426.14	0.109248	0.113148	0.117187	0.121371	0.125704	40.75	43.71
City of Hoboken	434110QL9	08/28/2003	04/01/2030	15.481	0.000	7.1397	490.32	0.125703	0.130190	0.134838	0.139651	0.144636	46.88	50.29

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
City of Hoboken	434110QJ4	08/28/2003	04/01/2028	17.813	0.000	7.1397	564.18	0.144636	0.149799	0.155147	0.160685	0.166421	53.94	57.86
City of Hoboken	434110QK1	08/28/2003	04/01/2029	16.606	0.000	7.1397	525.96	0.134838	0.139651	0.144636	0.149800	0.155147	50.29	53.94
Clark CNTY SCH DIST, NV	181059QP6	07/08/2010	06/15/2024	91.490	5.510	6.4445	80.98	0.025148					4.12	
Comcast Corporation	200300606	11/15/1999	11/15/2029	100.000	2.000	10.3811	8957.65	2.697232	2.834349	2.978584	3.130305	3.289901	1008.63	1113.92
Comcast Corporation	200300507	10/15/1999	10/15/2029	100.000	2.000	10.5154	9359.52	2.823093	2.968602	3.121762	3.282974	3.452662	1065.20	1178.00
Compucredit Corporation	20478NAA8	05/27/2005	05/30/2025	100.000	VARIES	9.1299	3207.16	0.864676	0.888800	0.939123			323.29	139.93
Compucredit Corporation	20478NAB6	05/27/2005	05/30/2025	100.000	VARIES	9.1299	3207.16	0.864676	0.888800	0.939123			323.29	139.93
Cook County, IL	215219HM1	06/29/2006	06/01/2026	29.062	0.000	6.2997	570.24	0.149856	0.154576	0.159445	0.164467	0.169647	55.09	58.61
Cook County, IL	215219HK5	06/29/2006	12/01/2024	32.18	0.000	6.2498	623.40	0.163244	0.168345				54.79	
Cook County, IL	215219HL3	06/29/2006	12/01/2025	30.147	0.000	6.2697	587.00	0.153930	0.158756	0.163733	0.168865		56.58	54.96
Cook County, IL SD #123	214651KH3	10/15/2007	12/01/2025	32.426	0.000	6.3096	563.55	0.154789	0.159673	0.164710	0.169906		56.90	55.29
Cook County, IL SD #123	214651KG5	10/15/2007	12/01/2024	34.562	0.000	6.2995	599.17	0.164463	0.169643				55.21	
Cook County, IL SD #123	214651KK6	10/15/2007	06/01/2027	29.429	0.000	6.3296	514.00	0.141368	0.145842	0.150457	0.155219	0.160131	51.97	55.31
Cook County, IL SD #123	214651KJ9	10/15/2007	12/01/2026	30.417	0.000	6.3195	529.93	0.145653	0.150255	0.155003	0.159900	0.164953	53.54	56.98
Cook County, IL SD #155	215219JS6	10/08/2009	12/01/2024	36.316	0.000	6.7994	577.46	0.176656	0.182661				59.38	
Cook County, IL SD #155	215219JT4	10/08/2009	12/01/2025	33.703	0.000	6.8494	541.94	0.166284	0.171979	0.177869	0.183960		61.23	59.79
Cook County, IL SD #155	215219JW7	10/08/2009	12/01/2028	26.292	0.000	7.0995	446.78	0.139134	0.144073	0.149187	0.154483	0.159966	51.28	54.98
Cook County, IL SD #155	215219JX5	10/08/2009	06/01/2029	25.151	0.000	7.1494	432.07	0.134952	0.139776	0.144772	0.149948	0.155308	49.75	53.37
Cook County, IL SD #155	215219JU1	10/08/2009	12/01/2026	31.248	0.000	6.8993	508.09	0.156361	0.161755	0.167335	0.173108	0.179080	57.59	61.63
Cook County, IL SD #155	215219JV9	10/08/2009	12/01/2027	28.691	0.000	6.8993	476.95	0.147653	0.152820	0.158169	0.163704	0.169433	54.40	58.28
Cook County, IL SD #89	214201GS8	11/29/2010	12/15/2026	27.332	0.000	8.2497	514.20	0.179808	0.187225	0.194947	0.202989	0.211362	66.31	71.89
Cook County, IL SD #89	214201GQ2	11/29/2010	12/15/2025	30.724	0.000	7.9997	550.61	0.189950	0.197548	0.205450	0.213667		70.00	72.15
Cook County, IL SD #89	214201GR0	11/29/2010	12/15/2026	109.444	VARIES	7.6950	1078.25	0.219691	0.218792	0.217858	0.216889	0.215882	78.90	78.22
Cook County, IL SD #89	214201GP4	11/29/2010	12/15/2024	34.234	0.000	7.7796	587.38	0.200221	0.208010				70.28	
Cook County, IL SD #89	214201GM1	12/13/2007	12/01/2024	33.947	0.000	6.4699	603.90	0.168632	0.174087				56.63	
Cook County, Illinois	214723DA3	09/07/2005	12/01/2024	33.990	0.000	5.6895	610.03	0.149420	0.153670				50.07	
Cook County, Illinois	215219GR1	06/02/2005	12/01/2024	34.002	0.000	5.6101	610.58	0.147447	0.151583				49.40	
Credit Agricole Corp and Investment Ba	225333AL96	09/13/2023	09/11/2025	100.000	0.000	5.3500	16.05	0.148611	0.152542	0.156623	0.160812		55.09	39.91
Credit Agricole Corporate and Invest B	225333AHZ3	01/18/2023	01/18/2025	100.000	VARIES	4.4505	41.90	0.123624	0.123624	0.123624			44.50	2.21
Credit Suisse AG	22551NWL6	04/01/2020	10/02/2025	100.000	0.000	3.0199	118.99	0.093173	0.094580	0.096008	0.097458		34.05	26.28
Credit Suisse AG	22552FJ52	06/28/2019	06/28/2024	100.000	0.000	2.3699	112.06	0.073195					12.96	
Credit Suisse AG	22551N6K7	11/29/2019	02/29/2024	100.000	0.000	2.0697	87.87	0.062109					3.60	
Credit Suisse AG	22552FDW9	06/05/2019	06/05/2024	100.000	0.000	2.3699	113.75	0.073195					11.27	
Credit Suisse AG	22551LXX3	03/29/2019	03/29/2024	100.000	0.000	2.5700	129.14	0.080082					7.05	
Credit Suisse AG	22551LVQ0	03/05/2019	03/04/2024	100.000	0.000	2.5700	131.07	0.080076					5.04	
Credit Suisse AG London	22552FHW5	06/28/2019	09/30/2024	100.000	0.000	2.3697	112.09	0.072768	0.073630				19.73	
Credit Suisse AG London	22548Y124	07/05/2019	06/27/2025	100.000	0.000	2.3699	111.56	0.073156	0.074023	0.074900			26.50	13.18
Credit Suisse AG London	22551LOP8	01/03/2019	01/03/2024	100.000	0.000	2.8700	152.95	0.090629					0.18	
Credit Suisse AG London	22552FJ45	06/28/2019	06/28/2024	100.000	0.000	2.3699	112.06	0.073195					12.96	
Credit Suisse AG London	22551LRH5	01/31/2019	02/01/2024	100.000	0.000	2.8700	150.50	0.090635					2.72	
Credit Suisse AG London	22551LRW2	02/05/2019	02/05/2024	100.000	0.000	2.6101	135.67	0.081476					2.77	
Credit Suisse AG London	22552FL26	07/29/2019	07/29/2024	100.000	0.000	2.4409	113.27	0.074712	0.075624				15.70	
Credit Suisse AG London	22551LSS0	01/25/2019	01/24/2024	100.000	0.000	2.8700	150.96	0.090623					2.08	
Credit Suisse AG London	22551LST8	01/25/2019	01/24/2024	100.000	0.000	2.8700	150.96	0.090623					2.08	
Credit Suisse AG London	22552FLG5	07/26/2019	07/26/2024	100.000	0.000	2.4299	112.96	0.074345	0.075248				15.40	
Credit Suisse AG London	22552FLJ9	07/26/2019	07/26/2024	100.000	0.000	2.4299	112.96	0.074345	0.075248				15.40	
Credit Suisse AG London	22552FDP4	05/31/2019	05/31/2024	100.000	0.000	2.7591	133.92	0.086699					12.92	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Credit Suisse AG London	22552FDM1	05/31/2019	05/31/2024	100.000	0.000	2.3601	113.61	0.072857					10.86	
Credit Suisse AG London	22552FDV1	05/31/2019	05/31/2024	100.000	0.000	2.3601	113.61	0.072857					10.86	
Credit Suisse AG London	22552FVG4	09/27/2019	03/27/2025	100.000	0.000	2.1800	96.81	0.066040	0.066760	0.067488			24.04	5.80
Credit Suisse AG London	22551LN48	01/03/2019	01/03/2024	100.000	0.000	2.8700	152.95	0.090629					0.18	
Credit Suisse AG London	22552FWE8	09/30/2019	06/28/2024	100.000	0.000	2.1798	96.60	0.066386					11.75	
Credit Suisse AG London	22551LXW5	03/29/2019	03/29/2024	100.000	0.000	2.5700	129.14	0.080082					7.05	
Credit Suisse AG London	22552FA44	05/03/2019	05/03/2024	100.000	0.000	2.3601	115.58	0.072857					8.89	
Credit Suisse AG London	22552FA36	04/30/2019	04/30/2024	100.000	0.000	2.5300	124.58	0.078696					9.36	
Credit Suisse AG London	22551LZU7	03/29/2019	03/29/2024	100.000	0.000	2.5700	129.14	0.080082					7.05	
Credit Suisse AG London	22551LZV5	04/03/2019	04/02/2024	100.000	0.000	2.5300	126.71	0.078690					7.16	
Credit Suisse AG London	22552FBX9	05/31/2019	06/03/2024	100.000	0.000	2.3600	113.61	0.072871					11.08	
Credit Suisse AG London	22552FBV3	05/31/2019	06/03/2024	100.000	0.000	2.3600	113.61	0.072871					11.08	
Credit Suisse AG London	22551L3R9	08/10/2018	08/12/2025	100.000	0.000	2.9800	172.93	0.095988	0.097418	0.098869	0.100342		35.21	22.12
Credit Suisse AG London	22551LVE7	02/22/2019	02/22/2024	100.000	0.000	2.6101	134.29	0.081476					4.16	
Credit Suisse AG London	22551LVC1	02/22/2019	02/22/2024	100.000	0.000	2.6101	134.29	0.081476					4.16	
Credit Suisse AG London	22551LFL9	10/30/2018	10/30/2024	100.000	0.000	3.0899	171.80	0.100053	0.101599				30.19	
Credit Suisse AG Nassau	22552WLY9	09/24/2020	09/24/2027	100.000	0.000	1.2420	41.32	0.035806	0.036029	0.036252	0.036478	0.036704	12.97	13.14
Credit Suisse AG Nassau	22552W4L6	05/28/2020	05/28/2027	100.000	0.000	1.9169	70.93	0.056923	0.057469	0.058020	0.058576	0.059137	20.63	21.02
Credit Suisse AG Nassau	22549M137	05/03/2018	05/06/2025	100.000	0.000	3.7900	236.88	0.129466	0.131919	0.134419			47.32	16.80
Credit Suisse USA, Inc.	22546VUX2	02/10/2016	02/10/2026	100.000	VARIES	2.2723	46.27	0.016844	0.017036	0.017225	0.017425	0.017623	6.15	6.29
Credit Suisse USA, Inc.	22542DFP2	02/28/2017	02/28/2024	103.000	0.125	2.1990	165.64	0.071996					4.10	
Credit Suisse USA, Inc.	22548QH6	09/28/2016	09/26/2024	100.000	0.000	1.3289	100.92	0.040498	0.040768				10.78	
Credit Suisse USA, Inc.	22548Q6L4	05/20/2016	05/20/2031	100.000	VARIES	3.7259	283.69	0.103497	0.103496	0.103497	0.103498	0.103499	37.26	37.26
Credit Suisse USA, Inc.	22546VRL2	12/23/2015	12/23/2025	100.000	VARIES	2.4835	24.61	0.009083	0.009196	0.009310	0.009426		3.29	3.30
Credit Suisse USA, Inc.	22548QL37	10/20/2016	10/20/2026	100.000	VARIES	2.2705	44.63	0.017665	0.017865	0.018068	0.018273	0.018480	6.42	6.57
Credit Suisse USA, Inc.	22546VMM3	10/30/2015	10/31/2025	100.000	1.500	2.5533	217.66	0.076658	0.076273	0.077998	0.077185		28.07	23.48
Credit Suisse USA, Inc.	22546VPQ3	11/30/2015	11/28/2025	100.000	1.500	2.5442	214.39	0.077168	0.077620	0.078077	0.078540		27.89	25.61
Credit Suisse USA, Inc.	22548Q3E3	04/14/2016	04/14/2026	100.000	VARIES	2.5023	42.74	0.016245	0.016448	0.016654	0.016862	0.017073	5.92	6.07
Credit Suisse USA, Inc.	22548Q2Q7	04/28/2016	04/28/2026	100.000	VARIES	2.7488	67.73	0.025551	0.025902	0.026258	0.026619	0.026985	9.31	9.56
DAYTON-MONTGOMERY CNTY O	23981CAC2	03/04/2021	06/15/2026	93.000	8.750	10.5102	32.77	0.037849	0.039838	0.041931	0.044135	0.046454	14.05	15.56
DENISON TEX INDPT SCH DI	248415XR7	02/27/2020	08/01/2025	90.051	0.000	1.9399	69.39	0.051846	0.052349	0.052857	0.053370		18.91	11.19
DENISON TEX INDPT SCH DI	248415XQ9	02/27/2020	08/01/2024	92.210	0.000	1.8399	67.28	0.050182	0.050644				10.62	
DENISON TEX INDPT SCH DI	248415YD7	02/27/2020	08/01/2026	87.123	0.000	2.1560	74.89	0.056158	0.056763	0.057375	0.057993	0.058619	20.51	20.95
DENTON TEX INDPT SCH DIS	249002JH0	12/17/2020	08/15/2024	96.610	0.000	0.9442	28.06	0.025981	0.026104				5.84	
DENTON TEX INDPT SCH DIS	249002JJ6	12/17/2020	08/15/2025	95.041	0.000	1.0941	32.05	0.029736	0.029898	0.030062	0.030227		10.78	6.76
DENTON TEX INDPT SCH DIS	249002JK3	12/17/2020	08/15/2026	92.712	0.000	1.3411	38.44	0.035788	0.036028	0.036270	0.036513	0.036758	12.99	13.17
DENTON TEX INDPT SCH DIS	249002JL1	12/17/2020	08/15/2027	91.179	0.000	1.3911	39.24	0.036557	0.036811	0.037067	0.037325	0.037584	13.28	13.46
DEUTSCHE BANK	25160YAP3	03/25/2024	03/25/2029	100.000	0.000	5.5300			0.153611	0.157858	0.162223	0.166709	42.80	58.46
DEUTSCHE BANK	25160YAT5	05/31/2024	03/31/2036	48.312	6.250	6.2500			0.082611	0.085167	0.087778	0.090444	17.48	31.27
DEUTSCHE BANK	25160YAW8	06/17/2024	06/17/2036	48.312	6.250	6.2500			0.082611	0.085167	0.087778	0.090444	16.05	31.20
DRIPPING SPRINGS TEX IND	262061SV7	09/22/2020	02/15/2027	91.910	0.000	1.3230	40.57	0.035093	0.035325	0.035558	0.035794	0.036030	12.74	12.91
DRISCOLL TEX INDPT SCH D	262068DE6	01/06/2021	08/15/2029	88.305	0.000	1.4500	38.94	0.036933	0.037201	0.037470	0.037742	0.038016	13.42	13.61
DRISCOLL TEX INDPT SCH D	262068DF3	01/06/2021	08/15/2030	84.988	0.000	1.7000	44.08	0.041946	0.042302	0.042662	0.043025	0.043390	15.26	15.52
DRISCOLL TEX INDPT SCH D	262068DC0	01/06/2021	08/15/2027	92.458	0.000	1.1901	33.35	0.031526	0.031714	0.031902	0.032092	0.032283	11.43	11.57
DRISCOLL TEX INDPT SCH D	262068DD8	01/06/2021	08/15/2028	90.269	0.000	1.3501	37.02	0.035062	0.035298	0.035537	0.035777	0.036018	12.73	12.90
DRISCOLL TEX INDPT SCH D	262068DB2	01/06/2021	08/15/2026	94.348	0.000	1.0400	29.69	0.028005	0.028150	0.028297	0.028444	0.028592	10.15	10.25
DUNCANVILLE TEX INDPT SC	265138LC9	03/24/2022	02/15/2024	96.692	0.000	1.7859	30.92	0.049169					2.16	

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									2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
DUNCANVILLE TEX INDPT SC	265138LD7	03/24/2022	02/15/2025		94.310	0.000	2.0359	34.43	0.054861	0.055419	0.055983			20.00	2.46
DUNCANVILLE TEX INDPT SC	265138LE5	03/24/2022	02/15/2026		92.053	0.000	2.1389	35.33	0.056336	0.056938	0.057547	0.058163	0.058785	20.55	21.00
DUNCANVILLE TEX INDPT SC	265138LG0	03/24/2022	02/15/2027		89.897	0.000	2.1890	35.33	0.056344	0.056960	0.057584	0.058214	0.058851	20.56	21.02
Deutsche Bank AG	25152R5G4	05/26/2016	05/26/2026		100.000	VARIES	3.0802	227.61	0.084255	0.084529	0.084788	0.085051	0.085304	30.40	30.59
Deutsche Bank AG	25152RUY7	03/15/2013	03/15/2033		100.000	VARIES	2.5035	248.37	0.066412	0.066944	0.067357	0.067776	0.068201	24.10	24.41
Deutsche Bank AG	25152RUV3	01/31/2013	01/31/2033		100.000	VARIES	2.3745	240.05	0.063303	0.063800	0.064177	0.064558	0.064944	23.01	23.29
Deutsche Bank AG	25152RVD2	06/28/2013	06/28/2033		100.000	VARIES	2.0551	200.20	0.055247	0.055643	0.055936	0.056233	0.056532	19.96	20.19
Deutsche Bank AG	25152RVT7	03/31/2014	03/31/2034		100.000	VARIES	1.1016	93.87	0.027266	0.027416	0.027567	0.027719	0.027872	9.87	9.98
Deutsche Bank AG	25152RXB4	06/30/2014	06/30/2034		100.000	VARIES	1.0463	87.61	0.026048	0.026184	0.026321	0.026459	0.026597	9.40	9.50
Deutsche Bank AG	25152RXE8	09/30/2014	09/30/2029		100.000	VARIES	1.1689	98.66	0.030276	0.030453	0.030631	0.030810	0.030990	10.96	11.09
Deutsche Bank AG	25152RXC2	08/28/2014	08/28/2034		100.000	VARIES	0.8844	73.57	0.022293	0.022392	0.022491	0.022590	0.022690	8.07	8.14
Deutsche Bank AG	25152R6M0	09/07/2016	09/08/2026		100.000	VARIES	3.0640	217.74	0.083449	0.083728	0.084012	0.084285	0.084563	30.16	30.36
Deutsche Bank AG	25152R2S1	07/31/2015	07/31/2025		100.000	VARIES	3.0783	259.14	0.085585	0.085566	0.085548	0.085528		30.80	17.88
Deutsche Bank AG	251526BZ1	06/01/2018	01/13/2026		95.724	4.100	4.7762	29.81	0.016693	0.017092	0.017500	0.017918	0.018346	6.22	6.52
Deutsche Bank AG London	251526BY4	06/01/2018	05/30/2024		95.400	3.700	4.5860	42.41	0.024060					3.58	
Diebold Nixdorf Holding Germany GMBH	D3130AAA8	12/29/2022	07/15/2025		100.000	VARIES	13.4500	17.69	0.053944	0.058367	0.061456	0.061615		20.22	12.97
Diebold Nixdorf, Incorporated	25365TAP9	12/29/2022	07/15/2025		69.750	VARIES	26.6530	97.37	0.322200	0.368789	0.411233	0.411233	0.448733	124.38	80.75
Diebold Nixdorf, Incorporated	25365TAG7	12/29/2022	07/15/2025		69.000	7.900	24.6600	101.43	0.327473	0.367283	0.410165	0.421875		127.18	80.58
Diebold Nixdorf, Incorporated	253651AD5	12/29/2022	07/15/2025		69.000	9.375	26.9800	101.91	0.294744	0.334500	0.379622	0.397687		127.35	77.55
EAGLE MTN & SAGINAW TEX	269696PK0	12/17/2020	08/15/2024		96.646	0.000	0.9339	27.76	0.025702	0.025822				5.78	
EAGLE MTN & SAGINAW TEX	269696PL8	12/17/2020	08/15/2025		95.306	0.000	1.0341	30.35	0.028137	0.028283	0.028429	0.028576		10.20	6.39
EAGLE MTN & SAGINAW TEX	269696MU1	07/02/2020	08/15/2025		92.667	0.000	1.4931	49.49	0.040258	0.040559	0.040862	0.041167		14.63	9.21
EAGLE MTN & SAGINAW TEX	269696MV9	07/02/2020	08/15/2026		89.494	0.000	1.8220	58.62	0.047931	0.048367	0.048808	0.049253	0.049701	17.45	17.77
EAGLE MTN & SAGINAW TEX	269696MT4	07/02/2020	08/15/2024		94.364	0.000	1.4131	47.64	0.038703	0.038977				8.72	
ECONOMIC DEVELOPMENT	750209AE8	06/27/2024	01/01/2035		100.000	VARIES	6.0000		0.023330	0.143778	0.148111	0.152500		26.42	54.11
ECTOR CNTY TEX INDPT SCH	279263RD1	12/17/2020	08/15/2027		90.148	0.000	1.5630	43.69	0.040796	0.041115	0.041436	0.041760	0.042086	14.83	15.06
ECTOR CNTY TEX INDPT SCH	279263QV2	12/17/2020	08/15/2026		92.338	0.000	1.4130	40.38	0.037626	0.037892	0.038160	0.038429	0.038701	13.67	13.86
EDGEWOOD OHIO CITY SCH D	280455FH4	12/19/2019	12/01/2027		77.391	0.000	3.2499	107.49	0.079353	0.080642	0.081952	0.083284	0.084637	28.88	29.82
EDGEWOOD OHIO CITY SCH D	280455FJ0	12/19/2019	12/01/2028		74.279	0.000	3.3499	106.53	0.078811	0.080131	0.081473	0.082838	0.084225	28.69	29.66
EDGEWOOD OHIO CITY SCH D	280455FG6	12/19/2019	12/01/2024		86.505	0.000	2.9500	108.48	0.079579	0.080753				26.47	
EL PASO TEX INDPT SCH DI	283377ONS0	07/22/2020	08/15/2024		95.211	0.000	1.2112	40.41	0.033240	0.033441				7.48	
EMERY CALIF UNI SCH DIST	291119JT3	09/12/2019	08/01/2045		39.206	0.000	3.6499	66.05	0.045750	0.046585	0.047435	0.048301	0.049183	16.87	17.49
EMERY CALIF UNI SCH DIST	291119JS5	09/12/2019	08/01/2039		49.670	0.000	3.5499	81.22	0.056157	0.057154	0.058168	0.059201	0.060251	20.70	21.44
EMERY CALIF UNI SCH DIST	291119JR7	09/12/2019	08/01/2034		61.883	0.000	3.2498	92.10	0.063320	0.064349	0.065394	0.066457	0.067537	23.29	24.05
EURONET WORLDWIDE INC	298736AJ8	03/18/2019	03/15/2049		100.000	0.750	5.4000	286.14	0.184926	0.189357	0.193907	0.198580	0.203379	68.32	71.65
EURONET WORLDWIDE INC	298736AL3	03/18/2019	03/15/2049		100.000	0.750	5.4000	286.14	0.184926	0.189357	0.193907	0.198580	0.203379	68.32	71.65
EVERMAN TEX INDPT SCH DI	300371IT43	11/19/2020	02/15/2024		97.048	0.000	0.9272	28.39	0.025637					1.13	
EXPEDIA GROUP INC	U3010DAM2	03/03/2021	03/15/2031		99.081	2.950	3.3084	92.78	0.091244	0.091283	0.091322	0.091362	0.091403	32.86	32.89
EXPEDIA GROUP INC	30212PBP1	03/03/2021	03/15/2031		99.081	2.950	3.3084	92.78	0.091244	0.091283	0.091322	0.091362	0.091403	32.86	32.89
EXPEDIA GROUP INC	30212PBB0	07/14/2020	08/01/2027		99.997	4.625	4.8755	168.88	0.135428	0.135429	0.135429	0.135429	0.135429	48.75	48.75
EXPEDIA GROUP INC	30212PAS4	05/05/2020	05/01/2025		100.000	6.250	6.7500	246.75	0.187500	0.187500	0.187500			67.50	22.50
East Orange NJ	274137WV6	04/14/2003	04/01/2024		26.105	0.000	6.5100	723.19	0.175133					15.76	
East Orange NJ	274137WN4	04/14/2003	04/01/2025		24.381	0.000	6.5300	679.13	0.164723	0.170101	0.175655			61.25	15.81
East Orange NJ	274137WX2	04/14/2003	04/01/2026		22.763	0.000	6.5499	637.50	0.154866	0.159937	0.165175	0.170585	0.176171	57.59	61.43
East Orange NJ	274137WY0	04/14/2003	04/01/2027		21.292	0.000	6.5600	597.95	0.145375	0.150143	0.155068	0.160154	0.165407	54.07	57.67
East Orange NJ	274137WZ7	04/14/2003	04/01/2028		19.913	0.000	6.5700	560.74	0.136435	0.140917	0.145547	0.150328	0.155266	50.74	54.13
Exelon Corporation	30161NAB1	06/17/2014	06/01/2024	Y	100.000	VARIES	4.8846	484.61	0.136527					20.48	

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
FABENS TEX INDPT SCH DIS	302783MM4	12/21/2021	02/15/2030	84.263	0.000	2.1119	36.69	0.051176	0.051716	0.052262	0.052814	0.053372	18.67	19.06
FABENS TEX INDPT SCH DIS	302783ML6	12/21/2021	02/15/2029	86.663	0.000	2.0119	35.92	0.050060	0.050563	0.051072	0.051586	0.052105	18.25	18.62
FAIRFIELD OHIO CITY SCH	304657NX3	11/06/2019	11/01/2031	68.568	0.000	3.1731	95.79	0.068517	0.069604	0.070708	0.071830	0.072970	24.99	25.79
FAIRFIELD OHIO CITY SCH	304657NY1	11/06/2019	11/01/2032	66.020	0.000	3.2230	93.77	0.067141	0.068223	0.069323	0.070440	0.071575	24.50	25.29
FAIRFIELD OHIO CITY SCH	304657NV7	11/06/2019	11/01/2029	73.964	0.000	3.0430	98.86	0.070518	0.071591	0.072681	0.073787	0.074909	25.71	26.50
FAIRFIELD OHIO CITY SCH	304657NW5	11/06/2019	11/01/2030	71.376	0.000	3.0931	97.06	0.069306	0.070378	0.071467	0.072572	0.073694	25.27	26.06
FEDERAL HOME LOAN	3130B1GM3	05/28/2024	08/27/2025	99.745	5.000	5.2100			0.005351	0.005628	0.005638		1.19	1.36
FEDERAL HOME LOAN	3130B0F87	03/11/2024	06/11/2025	99.670	4.850	5.1300			0.006935	0.007213	0.007312		2.10	3.30
FEDERAL HOME LOAN	3130B0CD9	03/01/2024	02/26/2029	98.438	4.250	4.5900			0.010167	0.007527	0.007814	0.007903	2.79	2.87
FEDERAL HOME LOAN	3130B1JG3	05/24/2024	05/24/2029	98.735	4.250	4.5400			0.006129	0.006393	0.006398	0.006667	1.38	2.37
FEDERAL HOME LOAN	3130B0GC7	03/18/2024	06/18/2025	99.625	4.750	5.0600		0.007957	0.008000	0.008315			2.34	1.41
FEDERAL HOME LOAN	3130AYZP4	02/20/2024	02/20/2026	100.000	VARIES	4.8000			0.018315	0.017312	0.017705	0.017688	5.69	6.51
FEDERAL HOME LOAN	3130AYZS8	02/16/2024	12/01/2025	99.735	5.000	5.1600			0.003913	0.003925	0.004098	0.004167	1.26	0.14
FEDERAL HOME LOAN	3130B0M89	03/28/2024	12/28/2028	98.300	4.000	4.4000		0.008710	0.008919	0.009185	0.009297	0.009565	2.50	3.40
FEDERAL HOME LOAN	3130AXYC6	12/05/2023	12/05/2025	99.250	4.600	5.0000	0.27	0.009891	0.010109	0.010440	0.010710		3.68	3.59
FEDERAL HOME LOAN	3130B0KW8	03/21/2024	03/21/2029	97.500	4.000	4.5600			0.012151	0.012568	0.012634	0.013169	3.54	4.72
FEDERAL HOME LOAN	3130B0RB7	04/10/2024	04/10/2028	98.875	4.375	4.6900			0.006973	0.007228	0.007351	0.007554	1.89	2.71
FEDERAL HOME LOAN	3130B2DE2	08/15/2024	12/15/2025	99.700	4.350	4.5800				0.005914	0.006175	0.006260	0.82	2.18
FEDERAL HOME LOAN BANKS	3130AT4T3	09/15/2022	09/15/2027	100.000	VARIES	3.5100	19.12	0.039451	0.038696	0.039061	0.039500	0.039778	14.23	14.22
FEDERAL HOME LOAN BANKS	3130ASTQ2	08/25/2022	08/25/2027	100.000	VARIES	3.2700	30.19	0.059891	0.060110	0.059022	0.060056	0.060056	21.85	21.62
FEDERAL HOME LOAN MORT CORP	3134H1ET6	10/10/2023	07/01/2033	92.000	3.700	4.7360	1.48	0.018583	0.018665	0.019162	0.019560	0.020080	6.72	7.04
FEDERAL HOME LOAN MORT CORP	3134H1GB3	10/06/2023	10/05/2026	99.270	5.100	5.3669	0.54	0.006414	0.006492	0.006679	0.006845	0.007137	2.34	2.46
FEDERAL HOME LOAN MTG CORP	3134GYH21	03/03/2023	06/01/2027	98.975	4.000	4.2665	1.86	0.005840	0.006477	0.006710	0.006756	0.006999	2.33	2.43
FEDERAL NATIONAL	3135GAMY4	02/05/2024	08/05/2027	98.700	4.000	4.4000			0.009656	0.009868	0.010086	0.010308	3.18	3.66
FEDERAL NATIONAL	3135GALK5	01/10/2024	04/10/2025	99.406	4.250	4.7500			0.012341	0.013257	0.013572		4.60	1.34
FEDERAL NATIONAL	3135GAM40	01/22/2024	12/14/2026	99.100	4.000	4.3300			0.008202	0.008380	0.008562	0.008747	2.81	3.11
FEDERAL NATIONAL	3135GALW9	01/16/2024	01/14/2028	99.150	4.500	4.7400			0.005424	0.005568	0.005700	0.005835	1.90	2.07
FEDERAL NATIONAL	3135GANM9	02/12/2024	08/12/2027	98.350	4.000	4.5100			0.012235	0.012511	0.012793	0.013082	3.94	4.63
FEDERAL NATIONAL	3135GAKP5	12/13/2023	12/13/2027	98.330	4.000	4.4600	0.19	0.010722	0.010961	0.011205	0.011455	0.011711	3.91	4.09
FEDERAL NATIONAL	3135GAJN2	07/24/2023	07/24/2026	98.800	4.500	4.9400	1.64	0.010445	0.010703	0.010967	0.011238	0.011515	3.89	4.08
FEDERAL NATIONAL	3135GAUJ3	08/06/2024	08/07/2028	98.945	4.250	4.5400				0.006759	0.006913	0.007070	0.98	2.51
FEDERAL NATIONAL	3135GAU58	08/14/2024	08/14/2028	98.500	3.620	4.0300				0.009704	0.009900	0.010099	1.33	3.58
FEDERAL NATIONAL	3135GAU66	08/12/2024	08/12/2027	98.500	3.480	4.0100				0.013209	0.013474	0.013744	1.84	4.88
FEDERAL NATIONAL	3135GAU74	08/16/2024	08/13/2027	99.305	4.000	4.2500				0.005986	0.006249	0.006382	0.83	2.26
FEDERAL NATIONAL	3135GAUD1	08/26/2024	08/26/2027	98.600	3.500	4.0000				0.012330	0.012576	0.012828	1.54	4.55
FEDERAL NATIONAL	3135GAUF6	08/30/2024	08/28/2029	99.000	4.000	4.2200				0.004930	0.005160	0.005269	0.61	1.87
FEDERAL NATIONAL	3135GADF5	12/13/2022	02/13/2026	98.950	4.500	4.8600	3.31	0.009060	0.009282	0.009505	0.009736	0.003273	3.31	3.35
FEDERAL NATIONAL	3135GAUH2	08/30/2024	08/28/2028	99.250	4.000	4.2100				0.004725	0.004945	0.005049	0.58	1.79
FEDERAL NATIONAL	3135GAQC8	03/20/2024	03/19/2027	99.430	4.650	4.8600			0.004986	0.005115	0.005239	0.005366	1.41	1.89
FEDERAL NATIONAL	3135GAR52	04/15/2024	07/15/2025	99.570	4.690	5.0500			0.009388	0.009626	0.004875		2.42	1.88
FEDERAL NATIONAL	3135GAR60	04/11/2024	04/11/2029	95.720	3.500	4.4600			0.021486	0.021965	0.022456	0.022957	5.62	8.08
FEDERAL NATIONAL	3135GAQU8	04/09/2024	04/09/2027	98.750	4.250	4.7000			0.010912	0.011169	0.011431	0.011700	2.88	4.11
FEDERAL NATIONAL	3135GAQV6	04/02/2024	10/02/2026	99.230	4.500	4.8300			0.008152	0.008349	0.008551	0.008757	2.21	3.08
FEDERAL NATIONAL	3135GAQW4	04/02/2024	04/02/2027	98.685	4.250	4.7300			0.011476	0.011747	0.012025	0.012309	3.11	4.33
FEDERAL NATIONAL	3135GASJ1	05/17/2024	05/17/2028	98.775	4.500	4.8400			0.007812	0.008003	0.008195	0.008393	1.76	2.93
FEDERAL NATIONAL	3135GAT27	05/28/2024	05/28/2027	98.825	4.500	4.9300			0.102290	0.010481	0.010739	0.011003	2.19	3.84
FEDERAL NATIONAL	3135GASS1	05/14/2024	05/14/2029	98.348	4.375	4.7500			0.008239	0.008435	0.008635	0.008840	1.88	3.09

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
FEDERAL NATIONAL	31335GAT84	05/29/2024	05/29/2029	98.725	4.500	4.7900			0.006353	0.006505	0.006661	0.006821	1.35	2.38
FEDERAL NATIONAL	31335GATE1	06/04/2024	06/04/2027	98.900	4.500	4.9000			0.009579	0.009814	0.010054	0.010300	1.99	3.59
FEDERAL NATIONAL	31335GAS51	04/26/2024	12/01/2027	99.100	4.750	5.0200			0.006491	0.006654	0.006821	0.006993	1.55	2.44
FEDERAL NATIONAL MORTGAGE	31335GATL5	06/04/2024	06/04/2027	98.360	4.250	4.8400			0.014291	0.014638	0.014992	0.015355	2.97	5.35
FLORIDA DEV FIN CORP EDL	34061UGW2	01/28/2021	06/15/2031	93.000	8.250	9.3165	13.59	0.014964	0.015661	0.016391	0.017154	0.017954	5.54	6.06
FLOUR BLUFF TEX INDPT SC	343400ER4	08/19/2020	08/15/2024	96.122	0.000	0.9940	32.63	0.027339	0.027475				6.15	
FRISCO TEX INDPT SCH DIS	35880CD50	07/15/2020	02/15/2025	93.831	0.000	1.3940	46.23	0.037925	0.038189	0.038455			13.77	1.69
FRISCO TEX INDPT SCH DIS	35880CD43	07/15/2020	02/15/2024	95.313	0.000	1.3441	45.24	0.037086					1.63	
FRISCO TEX INDPT SCH DIS	35880CDS54	06/22/2021	02/15/2029	87.101	0.000	1.8140	40.65	0.045624	0.046038	0.046456	0.046877	0.047302	16.61	16.91
Federal Home Loan	3134A1H60	10/22/1997	06/03/2024	16.813	0.000	6.8127	804.05	0.183007					27.82	
Federal Home Loan	312902VL0	04/25/2001	01/04/2025	20.007	0.000	6.6235	736.34	0.166854	0.172380	0.178089			63.05	0.53
Federal Home Loan	312902VK2	04/25/2001	01/04/2024	21.145	0.000	6.6664	788.01	0.179206					0.54	
Federal Home Loan	312902VN6	04/25/2001	01/04/2027	17.654	0.000	6.6034	645.94	0.146121	0.150945	0.155929	0.161077	0.166396	55.21	58.91
Federal Home Loan	312902VM8	04/25/2001	01/04/2026	18.780	0.000	6.6160	689.67	0.156179	0.161346	0.166683	0.172197	0.177893	59.01	62.98
Federal Home Loan	3134A3ZU3	08/02/1999	12/14/2029	15.469	0.000	6.2411	538.95	0.119899	0.123640	0.127499	0.131477	0.135580	43.97	46.75
Federal Home Loan	3134A2G77	12/28/1998	11/15/2028	20.230	0.000	5.4199	568.38	0.115229	0.118352	0.121559	0.124853	0.128237	42.34	44.66
Federal Home Loan	3134A2HG6	06/30/1998	12/11/2025	19.896	0.000	5.9700	692.99	0.147426	0.151827	0.156359	0.161026		54.04	54.00
Federal Home Loan	3128X5LK2	10/02/2006	10/02/2034	24.784	0.000	5.0446	337.46	0.081007	0.083050	0.085145	0.087292	0.089494	29.90	31.43
Federal Home Loan	312902LX5	12/17/1999	12/17/2029	14.255	0.000	6.6001	536.51	0.124177	0.128275	0.132508	0.136881	0.141398	45.56	48.61
Federal Home Loan	3134A3D29	09/09/1999	08/15/2027	14.928	0.000	6.9258	632.24	0.146518	0.151592	0.156841	0.162272	0.167892	55.06	58.94
Federal Home Loan	3128X52H0	04/03/2007	04/02/2037	21.177	0.000	5.2422	291.97	0.072414	0.074312	0.076259	0.078258	0.080310	26.75	28.17
Federal Home Loan Banks	3130AUWM2	02/28/2023	02/28/2028	100.000	VARIABLES	4.2900	10.71	0.034722	0.033667	0.033444	0.033167	0.033278	22.85	34.81
Federal Home Loan Banks	3130AYPR1	01/29/2024	04/28/2025	99.650	4.625	4.9200			0.007541	0.007581	0.007912		2.56	0.94
Federal Home Loan Banks	3130AYJQ0	01/17/2024	04/17/2026	98.500	3.500	4.1400		0.017391	0.016503	0.016409	0.016612	0.024011	5.82	6.02
Federal Home Loan Banks	3130AYK88	01/18/2024	04/17/2026	98.410	3.500	4.1800		0.018462	0.017541	0.017308	0.017596	0.025440	6.15	6.41
Federal Home Loan Banks	3130AWHM3	06/28/2023	06/28/2027	98.750	4.500	4.8500	1.46	0.008033	0.008251	0.008516	0.008556	0.008833	4.43	7.56
Federal Home Loan Mort Corporation	3134GYA28	12/30/2022	12/30/2024	100.000	VARIABLES	4.6431	6.27	0.017310	0.017310				6.23	
Federal National	3136F7NM5	11/15/2005	11/15/2030	26.938	0.000	5.3159	427.96	0.102278	0.104996	0.107787	0.110652	0.113593	37.56	39.59
Federal National	3136F3LA2	04/04/2003	10/03/2033	20.285	0.000	5.2999	397.51	0.087255	0.089567	0.091941	0.094377	0.096878	32.24	33.97
Federal National	3136F1EQ9	12/27/2001	03/17/2031	16.751	0.000	6.2082	476.04	0.109025	0.112409	0.115898	0.119496	0.123205	40.57	43.13
Federal National	3136F4R55	01/07/2004	12/15/2034	18.268	0.000	5.5708	365.07	0.084552	0.086907	0.089328	0.091816	0.094373	30.94	32.69
Federal National	3136F3ZC3	06/09/2003	12/15/2033	23.674	0.000	N/A	391.82	0.083729	0.085741	0.087801	0.089911	0.092072	30.57	32.06
Florida Developmental Finance Corpora	34061WCD4	12/28/2022	07/15/2046	90.000	9.625	10.8030	5.59	0.026889	0.025500	0.024167	0.022944	0.021778	9.43	8.49
Forney Independent SD, T	3464243J1	02/18/2014	08/15/2053	4.534	0.000	8.0005	52.78	0.021123	0.021968	0.022847	0.023760	0.024711	7.99	8.64
Forney Independent SD, T	3464243P9	02/18/2014	08/15/2050	6.021	0.000	7.8503	68.55	0.027269	0.028339	0.029452	0.030608	0.031809	10.31	11.13
Forney Independent SD, T	3464243G7	02/18/2014	08/15/2051	5.475	0.000	7.9003	62.89	0.025069	0.026059	0.027088	0.028158	0.029271	9.48	10.24
Forney Independent SD, T	3464243H5	02/18/2014	08/15/2052	4.974	0.000	7.9503	57.64	0.023023	0.023939	0.024890	0.025880	0.026908	8.71	9.41
Forney Independent SD, T	3464243A0	02/18/2014	08/15/2045	10.143	0.000	7.4002	106.39	0.041558	0.043096	0.044690	0.046344	0.048059	15.66	16.84
Forney Independent SD, T	3464243B8	02/18/2014	08/15/2046	9.141	0.000	7.5003	97.67	0.038308	0.039745	0.041236	0.042782	0.044386	14.45	15.55
Forney Independent SD, T	3464243C6	02/18/2014	08/15/2047	8.223	0.000	7.6001	89.49	0.035240	0.036579	0.037969	0.039412	0.040910	13.30	14.33
Forney Independent SD, T	3464243D4	02/18/2014	08/15/2048	7.382	0.000	7.7003	81.81	0.032348	0.033593	0.034887	0.036230	0.037625	12.21	13.17
Forney Independent SD, T	3464243E2	02/18/2014	08/15/2049	6.615	0.000	7.8003	74.64	0.029633	0.030788	0.031989	0.033237	0.034533	11.20	12.09
Forney Independent SD, T	3464242X1	02/18/2014	08/15/2042	13.145	0.000	7.2501	134.06	0.052045	0.053932	0.055887	0.057913	0.060012	19.60	21.05
Forney Independent SD, T	3464242Y9	02/18/2014	08/15/2043	12.068	0.000	7.3002	124.24	0.048333	0.050097	0.051926	0.053821	0.055786	18.21	19.56
Forney Independent SD, T	3464242Z6	02/18/2014	08/15/2044	11.069	0.000	7.3502	115.03	0.044840	0.046488	0.048197	0.049968	0.051804	16.90	18.16
Forney Independent SD, T	3464242U7	02/18/2014	08/15/2039	16.888	0.000	7.1001	167.39	0.064588	0.066881	0.069255	0.071714	0.074260	24.30	26.06
Forney Independent SD, T	3464242V5	02/18/2014	08/15/2040	15.550	0.000	7.1501	155.60	0.060164	0.062315	0.064542	0.066850	0.069240	22.64	24.29

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Forney Independent SD, T	3464242W3	02/18/2014	08/15/2041	14.304	0.000	7.2001	144.50	0.055986	0.058001	0.060089	0.062253	0.064494	21.08	22.62
Forney Independent SD, T	346424X90	08/27/2013	08/15/2038	17.946	0.000	7.0000	186.24	0.069276	0.071701	0.074211	0.076808	0.079496	26.05	27.90
Forney Independent SD, T	346424Y40	08/27/2013	08/15/2041	14.210	0.000	7.0999	150.38	0.056176	0.058171	0.060236	0.062374	0.064588	21.13	22.66
Forney Independent SD, T	346424Y57	08/27/2013	08/15/2042	13.252	0.000	7.1001	140.24	0.052390	0.054250	0.056176	0.058170	0.060235	19.71	21.13
Forney Independent SD, T	346424Y65	08/27/2013	08/15/2043	12.359	0.000	7.1000	130.79	0.048860	0.050594	0.052390	0.054250	0.056176	18.38	19.71
Forney Independent SD, T	346424Y24	08/27/2013	08/15/2039	16.544	0.000	7.0499	173.38	0.064631	0.066909	0.069268	0.071709	0.074237	24.31	26.05
Forney Independent SD, T	346424Y32	08/27/2013	08/15/2040	15.436	0.000	7.0501	161.77	0.060304	0.062430	0.064631	0.066909	0.069267	22.68	24.31
Freddie Mac	3128X7N59	06/30/2008	06/30/2038	21.820	0.000	5.1394	260.99	0.068400	0.070158	0.071961	0.073810	0.075706	24.94	26.24
Freddie Mac	3128X8DG4	12/29/2008	02/15/2039	40.774	0.000	2.9999	229.72	0.052525	0.053313	0.054113	0.054924	0.055748	19.27	19.85
Freddie Mac	3128X75U4	11/24/2008	11/15/2038	27.529	0.000	4.3499	252.03	0.063364	0.064743	0.066151	0.067589	0.069060	23.19	24.21
Freddie Mac	3128X74S0	11/04/2008	11/15/2038	26.387	0.000	4.4860	253.11	0.064054	0.065491	0.066960	0.068462	0.069998	23.45	24.52
Freddie Mac	3128X9MG2	11/10/2009	12/15/2036	29.600	0.000	4.5434	262.77	0.070378	0.071977	0.073612	0.075284	0.076994	25.68	26.86
Freddie Mac	3128X9MF4	11/10/2009	09/15/2036	29.930	0.000	4.5439	265.77	0.070381	0.071980	0.073615	0.075288	0.076998	25.97	27.16
Freddie Mac	3128X6WP7	12/21/2007	12/21/2037	22.860	0.000	4.9803	274.32	0.069479	0.071209	0.072982	0.074800	0.076662	25.36	26.64
GCI LIBERTY INC	36164VAA5	06/18/2018	09/30/2046	100.000	1.750	6.9511	441.22	0.255931	0.263136	0.270592	0.278307	0.286291	94.77	100.23
GDB DEBT RECOVERY AUTH O	36829QAA3	11/29/2018	08/20/2040	100.000	7.500	0.0000	74.32	0.041381	0.040874	0.037313	0.036833	0.033249	7.21	5.89
GLADEWATER CNTY LINE IND	376470DD9	12/31/2020	08/15/2026	93.714	0.000	1.1575	33.05	0.031058	0.031237	0.031418	0.031600	0.031783	11.26	11.39
GLADEWATER CNTY LINE IND	376470DC1	12/31/2020	08/15/2025	95.691	0.000	0.9546	27.76	0.026016	0.026140	0.026265	0.026390		9.42	5.91
GLADEWATER CNTY LINE IND	376470DB3	12/31/2020	08/15/2024	97.131	0.000	0.8046	23.71	0.022171	0.022260				4.98	
GO TO GROUP	38349YAA3	02/05/2024	05/01/2028	84.750	5.500	10.0046		0.082809	0.083322	0.087490	0.091866	0.096461	27.48	33.35
GO TO GROUP	38349YAB1	02/05/2024	05/01/2028	58.500	5.500	20.6755		0.177833	0.185752	0.204955	0.226142	0.249520	62.27	82.90
GOOSE CREEK TEX CONS IND	382604Z33	11/17/2020	02/15/2027	91.656	0.000	1.4001	40.82	0.037037	0.037296	0.037558	0.037820	0.038085	13.45	13.64
GOOSE CREEK TEX CONS IND	382604Y83	11/17/2020	02/15/2026	93.148	0.000	1.3579	40.21	0.036465	0.036713	0.036962	0.037213	0.037466	13.24	13.42
GRANBURY TEX INDPT SCH D	385064SF8	06/25/2020	08/01/2028	83.987	0.000	2.1660	66.12	0.054021	0.054606	0.055198	0.055796	0.056400	19.73	20.16
GRANBURY TEX INDPT SCH D	385064SB7	06/25/2020	08/01/2024	94.332	0.000	1.4281	48.42	0.039110	0.039389				8.26	
GRANBURY TEX INDPT SCH D	385064SC5	06/25/2020	08/01/2025	92.530	0.000	1.5280	50.89	0.041172	0.041487	0.041804	0.042123		14.97	8.84
GRANBURY TEX INDPT SCH D	385064SD3	06/25/2020	08/01/2026	89.407	0.000	1.8439	59.63	0.048476	0.048923	0.049374	0.049829	0.050289	17.67	17.99
GRANBURY TEX INDPT SCH D	385064SE1	06/25/2020	08/01/2027	87.165	0.000	1.9440	61.38	0.049980	0.050465	0.050956	0.051451	0.051951	18.23	18.58
GREENVILLE OHIO CITY SCH	396352HF6	11/26/2019	01/01/2027	82.085	0.000	2.8008	99.10	0.071572	0.072574	0.073590	0.074621	0.075666	25.95	26.68
GREENVILLE OHIO CITY SCH	396352HD1	11/26/2019	01/01/2025	87.834	0.000	2.5610	96.53	0.069350	0.070238				25.13	
GREENVILLE OHIO CITY SCH	396352HG4	11/26/2019	01/01/2028	79.515	0.000	2.8508	97.80	0.070712	0.071720	0.072743	0.073779	0.074831	25.64	26.37
GREENVILLE OHIO CITY SCH	396352HH2	11/26/2019	01/01/2029	76.605	0.000	2.9509	97.70	0.070802	0.071847	0.072907	0.073982	0.075074	25.68	26.44
GREENWOOD TEX INDPT SCH	397370HZ3	12/05/2019	02/15/2025	87.541	0.000	2.5777	96.27	0.068905	0.069793	0.070693			25.21	3.11
GREENWOOD TEX INDPT SCH	397370HY6	12/05/2019	02/15/2024	90.290	0.000	2.4497	94.14	0.067223					2.96	
GREENWOOD TEX INDPT SCH	397370JA6	12/05/2019	02/15/2026	84.807	0.000	2.6777	97.06	0.069596	0.070528	0.071473	0.072429	0.073399	25.48	26.16
GS FINANCE	40058ATR5	06/20/2024	12/17/2026	100.000	0.000	5.2533			0.145925	0.149694	0.153626	0.157661	27.92	54.71
GS FINANCE	40057XLZ6	02/02/2024	02/08/2027	100.000	0.000	5.0300		0.139722	0.139839	0.143356	0.146962	0.150658	46.51	53.30
GS FINANCE	40057XLY9	02/02/2024	02/04/2027	100.000	0.000	5.0300		0.139722	0.139761	0.143276	0.146880	0.150574	46.50	53.30
GS FINANCE	40057XM85	01/05/2024	01/07/2027	100.000	0.000	5.0400		0.140000	0.140039	0.143568	0.147186	0.150895	50.47	53.61
GS FINANCE	40057XLV5	02/05/2024	02/05/2026	100.000	0.000	5.0750			0.140972	0.144549	0.148217	0.151978	46.48	53.78
GS FINANCE	40058EP91	08/21/2024	08/21/2031	100.000	0.000	4.8600				0.135000	0.138281	0.141641	17.55	50.05
GS FINANCE	40057XM51	02/02/2024	02/13/2031	100.000	0.000	5.2300		0.145278	0.145510	0.149315	0.153220	0.157226	48.40	55.55
GS FINANCE	40058ATY0	06/25/2024	06/25/2029	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	26.84	53.98
GS FINANCE	40057YPE7	03/20/2024	09/20/2027	100.000	0.000	5.1925			0.144236	0.147981	0.151823	0.155764	40.91	54.75
GS FINANCE	40058AU69	06/18/2024	06/18/2029	100.000	0.000	5.1200			0.142222	0.145863	0.149597	0.153427	27.50	53.28
GS FINANCE	40058ATU8	07/02/2024	07/02/2031	100.000	0.000	5.3000				0.147222	0.151124	0.155128	26.35	55.12
GS FINANCE	40058ACS1	05/28/2024	05/28/2026	100.000	0.000	5.4400			0.151111	0.155221	0.159443	0.163780	32.32	56.92

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE	40058AUC6	06/26/2024	06/28/2029	100.000	0.000	5.2100		0.144722	0.144764	0.148535	0.152405	0.156375	26.79	54.19
GS FINANCE	40057YPK3	04/01/2024	04/01/2026	100.000	0.000	5.2600			0.146111	0.149954	0.153898	0.157945	39.80	55.41
GS FINANCE	40058EPG5	08/21/2024	02/20/2026	100.000	0.000	4.9012				0.136144	0.139462	0.142880	17.70	50.49
GS FINANCE	40058ADJ0	05/31/2024	05/30/2031	100.000	0.000	5.5063			0.152953	0.157164	0.161491	0.165937	32.40	57.63
GS FINANCE	40057YPV9	03/19/2024	03/18/2027	100.000	0.000	5.0758			0.140994	0.144553	0.148221	0.151983	40.13	53.46
GS FINANCE	40058ADH4	05/31/2024	06/12/2029	100.000	0.000	5.4200		0.150556	0.150828	0.154915	0.159113	0.163425	31.90	56.69
GS FINANCE	40057YQ55	04/01/2024	03/29/2029	100.000	0.000	5.1571			0.143253	0.146906	0.150694	0.154579	39.01	54.27
GS FINANCE	40058ADG6	05/31/2024	05/30/2031	100.000	0.000	5.5063			0.152953	0.157164	0.161491	0.165937	32.40	57.63
GS FINANCE	40058ADP8	05/31/2024	06/02/2027	100.000	0.000	5.4100		0.150278	0.150323	0.154389	0.158565	0.162855	31.84	56.58
GS FINANCE	40057XMP7	01/17/2024	01/17/2029	100.000	0.000	5.1100			0.141944	0.145571	0.149290	0.153105	49.42	54.31
GS FINANCE	40058A3C6	04/15/2024	10/16/2025	100.000	0.000	5.5950			0.155417	0.159789	0.164259		40.11	46.34
GS FINANCE	38151F6J7	08/16/2024	08/16/2039	100.000	0.000	5.3800				0.149444	0.153465	0.157593	20.18	55.62
GS FINANCE	40058ADC5	05/31/2024	12/03/2026	100.000	0.000	5.4625		0.151736	0.151805	0.155951	0.160211	0.164587	32.15	57.15
GS FINANCE	40057YPP2	03/28/2024	03/28/2031	100.000	0.000	5.3000			0.147222	0.151124	0.155128	0.159239	40.55	55.88
GS FINANCE	40058AE34	05/07/2024	05/04/2027	100.000	0.000	5.5750			0.154861	0.159106	0.163541	0.168100	36.48	58.59
GS FINANCE	40058AV35	07/01/2024	07/01/2031	100.000	0.000	5.3500				0.152586	0.152586	0.160859	26.75	55.67
GS FINANCE	40058ADL5	05/31/2024	05/31/2030	100.000	0.000	5.4038			0.150106	0.154161	0.158327	0.162604	31.80	56.51
GS FINANCE	40058EPY6	08/16/2024	08/19/2026	100.000	0.000	4.8900			0.135833	0.135889	0.139211	0.142615	18.34	50.41
GS FINANCE	40058ADK7	05/31/2024	12/02/2027	100.000	0.000	5.4125		0.150347	0.150392	0.154462	0.158643	0.162936	31.85	56.60
GS FINANCE	40057XND3	01/10/2024	02/05/2025	100.000	0.000	5.3900		0.149722	0.150283	0.154333			53.33	5.25
GS FINANCE	40057YQG1	03/22/2024	03/26/2031	100.000	0.000	5.3300		0.148056	0.148143	0.152091	0.156144	0.160306	41.71	56.26
GS FINANCE	40057XNB7	02/02/2024	08/04/2027	100.000	0.000	5.0500		0.140278	0.140317	0.143860	0.147493	0.151217	46.69	53.52
GS FINANCE	40058AUV4	06/20/2024	06/17/2027	100.000	0.000	5.1733			0.143703	0.147358	0.151170	0.155080	27.50	53.84
GS FINANCE	40058AUU6	06/20/2024	06/20/2029	100.000	0.000	5.1500			0.143056	0.146739	0.150518	0.154394	27.36	53.59
GS FINANCE	38151F6Z1	08/26/2024	08/26/2034	100.000	0.000	5.3600				0.148889	0.152879	0.156976	18.61	55.33
GS FINANCE	40058EQP4	09/04/2024	09/04/2029	100.000	0.000	4.6200				0.128333	0.131298	0.134331	15.01	47.44
GS FINANCE	38151F7D9	08/23/2024	08/23/2034	100.000	0.000	5.3600				0.148889	0.152879	0.156976	19.06	55.35
GS FINANCE	40058EQY5	09/03/2024	08/31/2029	100.000	0.000	4.6142				0.128172	0.131047	0.134104	15.12	47.38
GS FINANCE	40057YA94	02/16/2024	02/14/2031	100.000	0.000	5.4846			0.152350	0.156481	0.160773	0.165182	48.56	58.30
GS FINANCE	40058ER99	08/20/2024	08/22/2029	100.000	0.000	4.7500			0.131944	0.131979	0.135114	0.138323	17.29	48.90
GS FINANCE	40058AVL5	06/24/2024	12/23/2025	100.000	0.000	5.4292		0.150811	0.154882	0.159087			28.23	55.28
GS FINANCE	40058ER57	09/05/2024	09/06/2028	100.000	0.000	4.5900				0.127500	0.130442	0.133436	14.79	47.11
GS FINANCE	40057YA37	03/05/2024	03/04/2027	100.000	0.000	5.2008			0.144467	0.148203	0.152056	0.156010	43.20	54.96
GS FINANCE	40058ER40	08/28/2024	08/28/2029	100.000	0.000	4.6800				0.130000	0.133042	0.136155	15.99	48.10
GS FINANCE	40058EQS8	08/15/2024	08/17/2027	100.000	0.000	4.6900			0.130278	0.130312	0.133368	0.136495	17.72	48.29
GS FINANCE	40058AEF7	05/13/2024	06/13/2025	100.000	0.000	5.4775		0.152153	0.152847	0.157033			34.90	25.44
GS FINANCE	40058AVH4	07/02/2024	07/02/2029	100.000	0.000	5.2200				0.145000	0.148784	0.152668	25.95	54.25
GS FINANCE	40057YR39	04/02/2024	04/02/2029	100.000	0.000	5.1500			0.143056	0.146739	0.150518	0.154394	38.81	54.19
GS FINANCE	40058ERA6	08/21/2024	08/21/2029	100.000	0.000	4.7200				0.131111	0.134205	0.137373	17.04	48.57
GS FINANCE	40058AES9	05/29/2024	11/29/2028	100.000	0.000	5.3700			0.149167	0.153172	0.157284	0.161508	31.75	56.15
GS FINANCE	40058AW42	07/03/2024	07/02/2026	100.000	0.000	5.4071				0.150197	0.154235	0.158405	26.74	56.27
GS FINANCE	40058AER1	05/29/2024	11/28/2029	100.000	0.000	5.3867			0.149631	0.153638	0.157776	0.162026	31.85	56.33
GS FINANCE	40058ANL1	05/07/2024	05/04/2029	100.000	0.000	5.6179			0.156053	0.160363	0.164868	0.169499	36.76	59.06
GS FINANCE	40057XNX9	01/17/2024	01/21/2031	100.000	0.000	5.2500		0.145833	0.145918	0.149749	0.153680	0.157714	50.81	55.89
GS FINANCE	40057YQZ9	03/26/2024	03/26/2029	100.000	0.000	5.1400			0.142778	0.146447	0.150211	0.154071	39.61	54.12
GS FINANCE	40057XNW1	01/17/2024	10/16/2026	100.000	0.000	5.0667		0.140742	0.142505	0.146115	0.149816	0.153612	49.14	53.83
GS FINANCE	40057YRK1	03/27/2024	04/25/2025	100.000	0.000	5.3900		0.149722	0.150350	0.154402			41.45	17.60

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE	40057YAG8	02/29/2024	03/03/2027	100.000	0.000	5.1900		0.144167	0.144250	0.147993	0.151834	0.155774	44.00	54.89
GS FINANCE	40057YAF0	03/05/2024	03/05/2029	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	43.86	55.84
GS FINANCE	40057YAB3	03/05/2024	03/15/2027	100.000	0.000	5.1900		0.144167	0.144375	0.148121	0.151965	0.155908	43.13	54.84
GS FINANCE	40057YRD7	03/26/2024	03/26/2031	100.000	0.000	5.2555			0.145986	0.149822	0.153759	0.157800	40.51	55.40
GS FINANCE	40057YS38	03/26/2024	03/25/2027	100.000	0.000	5.0838			0.141217	0.144786	0.148467	0.152241	39.18	53.50
GS FINANCE	40058AFD1	05/31/2024	05/31/2029	100.000	0.000	5.5000			0.152778	0.156979	0.161296	0.165732	32.37	57.56
GS FINANCE	40058EAM8	07/26/2024	07/30/2029	100.000	0.000	5.0900			0.141389	0.141469	0.145069	0.148761	21.93	52.68
GS FINANCE	40057YA26	03/05/2024	03/03/2028	100.000	0.000	5.2313			0.145314	0.149073	0.152972	0.156973	43.46	55.30
GS FINANCE	40058ERZ1	08/20/2024	08/20/2029	100.000	0.000	4.7500			0.131944	0.135078	0.138286	0.138286	17.28	48.89
GS FINANCE	40057YB69	03/05/2024	03/05/2029	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	43.86	55.84
GS FINANCE	40057YAV5	03/05/2024	03/05/2026	100.000	0.000	5.3200			0.147778	0.151709	0.155744	0.159887	44.20	56.29
GS FINANCE	40058AWL4	07/01/2024	07/02/2029	100.000	0.000	5.2700				0.146389	0.150268	0.154227	26.35	54.80
GS FINANCE	40058EAS5	07/19/2024	07/21/2027	100.000	0.000	4.9400			0.137222	0.137260	0.140650	0.144124	22.24	51.12
GS FINANCE	40058AWJ9	07/03/2024	07/03/2029	100.000	0.000	5.2500				0.145833	0.149661	0.153590	25.96	54.57
GS FINANCE	40057YSD6	03/22/2024	03/24/2026	100.000	0.000	5.2900		0.146944	0.146988	0.150875	0.154866	0.158962	41.39	55.82
GS FINANCE	40058AX90	07/03/2024	01/02/2026	100.000	0.000	5.4796				0.152211	0.156358	0.160642	27.09	57.05
GS FINANCE	40057YBA0	02/21/2024	08/20/2026	100.000	0.000	5.1788			0.143856	0.147560	0.151381	0.155301	45.08	54.82
GS FINANCE	40057YBK8	02/13/2024	02/13/2029	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	46.36	55.01
GS FINANCE	40058EBH8	07/26/2024	08/06/2029	100.000	0.000	5.0900			0.141389	0.141589	0.145192	0.148887	21.94	52.68
GS FINANCE	40058EBG0	07/22/2024	07/22/2031	100.000	0.000	5.1200				0.142222	0.145863	0.149597	22.61	53.03
GS FINANCE	40058ESG2	09/05/2024	09/05/2028	100.000	0.000	4.5900				0.127500	0.130426	0.133419	14.79	47.11
GS FINANCE	40057YBF9	02/20/2024	03/05/2030	100.000	0.000	5.3550		0.148750	0.149082	0.153074	0.157172	0.161380	46.82	56.81
GS FINANCE	40057YBE2	03/05/2024	03/06/2025	100.000	0.000	5.4500			0.151389	0.155537			45.29	10.11
GS FINANCE	40058AW23	07/08/2024	07/10/2031	100.000	0.000	5.4200			0.150556	0.150601	0.154682	0.158874	26.05	56.37
GS FINANCE	40057XQ32	01/31/2024	10/29/2026	100.000	0.000	5.0867		0.141297	0.143074	0.146713	0.150444	0.154271	47.42	53.96
GS FINANCE	40057XQ24	01/31/2024	10/29/2027	100.000	0.000	5.0767		0.141019	0.142789	0.146414	0.150130	0.153941	47.33	53.84
GS FINANCE	40057YBL6	02/22/2024	02/22/2029	100.000	0.000	5.2700			0.146389	0.150246	0.154205	0.158269	45.73	55.84
GS FINANCE	40057XQ99	02/05/2024	11/05/2026	100.000	0.000	4.9587		0.137742	0.139449	0.142907	0.146450	0.150081	45.50	52.49
GS FINANCE	40057YB25	03/05/2024	03/04/2027	100.000	0.000	5.2008			0.144467	0.148203	0.152056	0.156010	43.20	54.96
GS FINANCE	40057YS27	03/26/2024	06/30/2025	100.000	0.000	5.3580		0.148833	0.150916	0.154959			41.31	27.74
GS FINANCE	40057YBY8	02/28/2024	05/29/2025	100.000	0.000	5.3725		0.149236	0.151263	0.155326			45.78	22.99
GS FINANCE	40057YC92	02/29/2024	02/28/2029	100.000	0.000	5.2667			0.146297	0.150128	0.154082	0.158139	44.65	55.74
GS FINANCE	40058AXN9	07/22/2024	07/22/2031	100.000	0.000	5.1200				0.142222	0.145863	0.149597	22.61	53.03
GS FINANCE	40057YBX0	03/13/2024	09/11/2025	100.000	0.000	5.2667			0.146297	0.150107	0.154060		42.55	38.24
GS FINANCE	40058FEY8	08/28/2024	08/27/2026	100.000	0.000	4.8900				0.135833	0.139136	0.142538	16.71	50.33
GS FINANCE	40057YC84	02/09/2024	02/10/2027	100.000	0.000	4.9800			0.138333	0.141797	0.145328	0.148946	45.03	52.69
GS FINANCE	40058EBU9	07/26/2024	07/28/2026	100.000	0.000	5.1650			0.143472	0.143513	0.147220	0.151022	22.24	53.48
GS FINANCE	40058ET63	08/28/2024	08/28/2029	100.000	0.000	4.6800				0.130000	0.133042	0.136155	15.99	48.10
GS FINANCE	40057Y2B8	02/12/2024	02/12/2030	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	46.51	55.02
GS FINANCE	40057YTF0	04/01/2024	05/01/2025	100.000	0.000	5.3468		0.148522	0.149184	0.153172			40.50	18.38
GS FINANCE	40057YTB9	04/05/2024	07/07/2026	100.000	0.000	5.3175			0.147708	0.149716	0.153696	0.157783	39.64	56.02
GS FINANCE	40057YCL5	03/05/2024	09/04/2025	100.000	0.000	5.3958			0.149883	0.153905	0.158057		44.84	38.15
GS FINANCE	40057XQK4	01/31/2024	07/29/2027	100.000	0.000	5.0629			0.140636	0.144176	0.147826	0.151568	47.09	53.68
GS FINANCE	40057XQJ7	01/31/2024	02/09/2029	100.000	0.000	5.1500		0.143056	0.143240	0.146928	0.150712	0.154592	47.93	54.66
GS FINANCE	40058E2G0	07/10/2024	07/08/2027	100.000	0.000	5.2417				0.145603	0.149376	0.153291	24.90	54.43
GS FINANCE	40058E2F2	07/24/2024	07/22/2027	100.000	0.000	5.0312				0.139756	0.143232	0.146835	21.94	52.06
GS FINANCE	40057YCH4	02/14/2024	02/14/2029	100.000	0.000	5.2200			0.145000	0.148784	0.152668	0.156652	46.48	55.34

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE	40057YJTJ2	04/02/2024	04/02/2029	100.000	0.000	5.1500			0.143056	0.146739	0.150518	0.154394	38.81	54.19
GS FINANCE	40058E2S4	07/12/2024	07/12/2029	100.000	0.000	5.0600				0.140556	0.144112	0.147758	23.75	52.46
GS FINANCE	40057XR56	01/31/2024	01/29/2027	100.000	0.000	5.0517			0.140325	0.143850	0.147483	0.151208	46.98	53.56
GS FINANCE	40057XQT5	01/31/2024	01/31/2030	100.000	0.000	5.1592			0.143311	0.147008	0.150800	0.154690	47.99	54.77
GS FINANCE	40057XR49	02/05/2024	02/16/2027	100.000	0.000	4.9200		0.136667	0.136872	0.140239	0.143689	0.147224	45.07	52.05
GS FINANCE	40057XR31	01/31/2024	02/02/2029	100.000	0.000	5.1500		0.143056	0.143096	0.146781	0.150561	0.154438	47.91	54.66
GS FINANCE	40058ETT3	09/06/2024	09/11/2029	100.000	0.000	4.6154			0.128206	0.128288	0.131248	0.134277	14.75	47.38
GS FINANCE	40057XQQ1	01/31/2024	01/29/2027	100.000	0.000	5.0517			0.140325	0.143850	0.147483	0.151208	46.98	53.56
GS FINANCE	40058EU46	08/28/2024	02/26/2026	100.000	0.000	4.8900				0.135833	0.139118	0.142519	16.71	50.33
GS FINANCE	40057YCQ4	02/20/2024	02/20/2030	100.000	0.000	5.3550			0.148750	0.152733	0.156822	0.161021	46.78	56.81
GS FINANCE	40058ED29	08/14/2024	08/12/2027	100.000	0.000	4.8900				0.135833	0.139118	0.142519	18.61	50.42
GS FINANCE	40057XQP3	01/31/2024	01/31/2028	100.000	0.000	5.0950			0.141528	0.145133	0.148830	0.152622	47.39	54.04
GS FINANCE	40057YU43	04/02/2024	04/01/2027	100.000	0.000	5.1342			0.142617	0.146257	0.150012	0.153863	38.69	54.01
GS FINANCE	40057YTS2	04/09/2024	04/09/2029	100.000	0.000	5.2300			0.145278	0.149077	0.152975	0.156975	38.37	55.02
GS FINANCE	40057YU35	04/02/2024	04/02/2031	100.000	0.000	5.2700			0.146389	0.150246	0.154205	0.158269	39.72	55.52
GS FINANCE	40057XQN8	01/31/2024	07/30/2026	100.000	0.000	5.1217			0.142269	0.145913	0.149649	0.153482	47.64	54.34
GS FINANCE	40057YTG6	03/27/2024	03/27/2031	100.000	0.000	5.2400			0.145556	0.149369	0.153283	0.157299	40.24	55.22
GS FINANCE	40057YTP8	03/27/2024	03/27/2031	100.000	0.000	5.2400			0.145556	0.149369	0.153283	0.157299	40.24	55.22
GS FINANCE	40057XQM0	02/05/2024	02/04/2027	100.000	0.000	4.9329			0.137025	0.140386	0.143848	0.147396	45.16	52.19
GS FINANCE	40057Y2M4	02/05/2024	02/05/2029	100.000	0.000	5.0200			0.139444	0.142944	0.146532	0.150210	45.97	53.17
GS FINANCE	40058E228	07/03/2024	07/02/2026	100.000	0.000	5.4071			0.150197	0.154235	0.158405	0.162493	26.74	56.27
GS FINANCE	40057YT26	04/09/2024	04/09/2031	100.000	0.000	5.3600			0.148889	0.152879	0.156976	0.161183	39.34	56.45
GS FINANCE	40057XQW8	01/31/2024	01/29/2027	100.000	0.000	5.0517			0.140325	0.143850	0.147483	0.151208	46.98	53.56
GS FINANCE	40058ECX2	07/23/2024	04/23/2026	100.000	0.000	5.1438			0.142883	0.144721	0.148443	0.152261	22.70	53.28
GS FINANCE	40057XQV0	01/31/2024	01/31/2031	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	49.13	56.13
GS FINANCE	40058EU95	09/05/2024	09/05/2029	100.000	0.000	4.6600				0.129444	0.132461	0.135547	15.02	47.85
GS FINANCE	40057YTY9	03/29/2024	04/01/2026	100.000	0.000	5.2600		0.146111	0.146154	0.149998	0.153943	0.157991	40.10	55.43
GS FINANCE	40057XQU2	01/31/2024	01/31/2031	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	49.13	56.13
GS FINANCE	40058E3B0	07/05/2024	07/07/2027	100.000	0.000	5.3000			0.147222	0.147266	0.151168	0.155174	25.92	55.09
GS FINANCE	40058AYY4	07/09/2024	07/09/2029	100.000	0.000	5.0284				0.139678	0.143190	0.146790	24.02	52.14
GS FINANCE	40057YDD2	02/21/2024	02/19/2027	100.000	0.000	5.1112			0.141978	0.145566	0.149286	0.153101	44.49	54.07
GS FINANCE	40058E3A2	07/10/2024	07/10/2031	100.000	0.000	5.2000				0.144444	0.148200	0.152053	24.70	53.98
GS FINANCE	40058EUA2	09/05/2024	09/05/2029	100.000	0.000	4.6600				0.129444	0.132461	0.135547	15.02	47.85
GS FINANCE	40057XRN7	01/17/2024	01/14/2027	100.000	0.000	5.0242			0.139561	0.143009	0.146601	0.150284	48.58	53.34
GS FINANCE	40057Y3N1	02/22/2024	08/21/2028	100.000	0.000	5.2350			0.145417	0.149202	0.153107	0.157115	45.43	55.44
GS FINANCE	40058E3L8	07/22/2024	08/04/2027	100.000	0.000	4.9400			0.137222	0.137448	0.140843	0.144322	21.85	51.10
GS FINANCE	362273CE2	06/27/2024	06/28/2027	110.000	1.250	5.2000			0.159778	0.162111	0.165444	0.168833	29.09	58.98
GS FINANCE	40057Y3M3	02/22/2024	08/21/2029	100.000	0.000	5.2992			0.147200	0.151079	0.155082	0.159191	45.99	56.16
GS FINANCE	40057XRJ6	01/17/2024	01/17/2029	100.000	0.000	5.1100			0.141944	0.145571	0.149290	0.153105	49.42	54.31
GS FINANCE	40057YDJ9	03/04/2024	03/05/2029	100.000	0.000	5.2700			0.146389	0.150268	0.154227	0.158291	43.93	55.74
GS FINANCE	362273CC6	05/13/2024	05/13/2027	110.000	1.000	5.2900			0.161667	0.165167	0.168833	0.172556	36.86	60.46
GS FINANCE	40057Y3V3	02/07/2024	02/05/2027	100.000	0.000	5.0329			0.139803	0.143282	0.146887	0.150584	45.80	53.30
GS FINANCE	40057YDS9	03/07/2024	04/03/2025	100.000	0.000	5.4500		0.151389	0.151985	0.156126			45.03	14.36
GS FINANCE	40057XRQ0	01/08/2024	01/21/2025	100.000	0.000	5.3900		0.149722	0.150014	0.154057			53.60	3.08
GS FINANCE	40057YDQ3	03/04/2024	03/05/2029	100.000	0.000	5.2700			0.146389	0.150268	0.154227	0.158291	43.93	55.74
GS FINANCE	40058AZV9	07/24/2024	01/25/2030	100.000	0.000	5.1125				0.142014	0.145664	0.149388	22.30	52.93
GS FINANCE	40058AZU1	07/24/2024	01/24/2029	100.000	0.000	5.0650				0.140694	0.144258	0.147911	22.09	52.42

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE	40057XRW7	02/05/2024	02/05/2026	100.000	0.000	5.0750			0.140972	0.144549	0.148217	0.151978	46.48	53.78
GS FINANCE	40057Y4F7	02/21/2024	02/21/2031	100.000	0.000	5.3800			0.149444	0.153465	0.157593	0.161832	46.85	57.08
GS FINANCE	40057Y4G5	02/12/2024	02/12/2029	100.000	0.000	5.1200			0.142222	0.145863	0.149597	0.153427	45.87	54.23
GS FINANCE	40057XSE6	02/05/2024	02/03/2028	100.000	0.000	4.9658			0.137939	0.141326	0.144835	0.148431	45.47	52.56
GS FINANCE	40057XSF3	01/22/2024	01/22/2029	100.000	0.000	5.2500			0.145833	0.149661	0.153590	0.157622	50.05	55.85
GS FINANCE	40057Y4E0	02/21/2024	11/19/2026	100.000	0.000	5.1450		0.142917	0.144714	0.148437	0.152255	0.156172	44.86	54.45
GS FINANCE	40057Y4C4	02/20/2024	03/03/2028	100.000	0.000	5.2100		0.144722	0.144995	0.148772	0.152647	0.156624	45.54	55.18
GS FINANCE	40057Y4B6	02/14/2024	02/12/2027	100.000	0.000	5.1004			0.141678	0.145251	0.148955	0.152754	45.41	54.00
GS FINANCE	40057YVC4	04/22/2024	04/22/2027	100.000	0.000	5.5400			0.153889	0.158152	0.162532	0.167035	38.61	58.34
GS FINANCE	40057YEB5	02/23/2024	02/24/2031	100.000	0.000	5.3600			0.148889	0.152901	0.156999	0.161207	46.37	56.84
GS FINANCE	40057Y4M2	03/04/2024	03/04/2027	100.000	0.000	5.1600			0.143333	0.147031	0.150825	0.154716	43.00	54.51
GS FINANCE	40058EEL6	07/26/2024	07/30/2029	100.000	0.000	5.0700			0.140833	0.140913	0.144485	0.148147	21.84	52.46
GS FINANCE	40057XSL0	02/05/2024	03/05/2025	100.000	0.000	5.2171		0.144919	0.145549	0.149346			47.87	9.56
GS FINANCE	40057XSJ5	01/16/2024	01/15/2026	100.000	0.000	5.2879			0.146886	0.150748	0.154734	0.158825	51.32	56.33
GS FINANCE	40058E4H6	07/24/2024	07/28/2031	100.000	0.000	5.1543			0.143175	0.143257	0.146949	0.150736	22.49	53.38
GS FINANCE	40057Y4X8	03/05/2024	03/08/2027	100.000	0.000	5.1900		0.144167	0.144229	0.147972	0.151812	0.155751	43.11	54.84
GS FINANCE	40057XSW6	02/05/2024	02/05/2029	100.000	0.000	5.0200			0.139444	0.142944	0.146532	0.150210	45.97	53.17
GS FINANCE	40057Y4V2	03/04/2024	03/14/2031	100.000	0.000	5.4000		0.150000	0.150225	0.154281	0.158447	0.162725	45.05	57.19
GS FINANCE	40058E4T0	07/24/2024	04/22/2027	100.000	0.000	5.0650			0.140694	0.142436	0.146044	0.149742	22.21	52.43
GS FINANCE	40058EW85	09/04/2024	09/06/2029	100.000	0.000	4.6200			0.128333	0.128366	0.131332	0.134365	15.02	47.44
GS FINANCE	40057Y4U4	03/05/2024	03/05/2026	100.000	0.000	5.3200			0.147778	0.151709	0.155744	0.159887	44.20	56.29
GS FINANCE	40057YF73	02/29/2024	02/28/2034	100.000	0.000	5.4315			0.150875	0.154950	0.159158	0.163480	46.07	57.59
GS FINANCE	40057Y4S9	03/04/2024	03/08/2027	100.000	0.000	5.1600		0.143333	0.143416	0.147116	0.150911	0.154805	43.01	54.51
GS FINANCE	40058AJV7	05/30/2024	08/28/2025	100.000	0.000	5.5817			0.155047	0.157163	0.161549		32.98	38.04
GS FINANCE	40057YFC2	03/13/2024	04/15/2025	100.000	0.000	5.3333		0.148147	0.148850	0.152819			43.15	15.89
GS FINANCE	40058EFA9	08/20/2024	08/19/2027	100.000	0.000	4.6829			0.130081	0.130081	0.133109	0.136226	17.04	48.19
GS FINANCE	40058AJU9	05/31/2024	06/03/2027	100.000	0.000	5.4100		0.150278	0.150346	0.154412	0.158589	0.162879	31.84	56.58
GS FINANCE	40057YWC3	04/04/2024	04/05/2029	100.000	0.000	5.2800			0.146667	0.150560	0.154535	0.158615	39.49	55.61
GS FINANCE	40057YWB5	04/04/2024	04/05/2029	100.000	0.000	5.2800			0.146667	0.150560	0.154535	0.158615	39.49	55.61
GS FINANCE	40058AK60	05/29/2024	05/29/2029	100.000	0.000	5.3700			0.149167	0.153172	0.157284	0.161508	31.75	56.15
GS FINANCE	40058AJR6	05/29/2024	06/02/2031	100.000	0.000	5.3891		0.149697	0.149764	0.153800	0.157944	0.162200	31.87	56.36
GS FINANCE	40058E4Y9	07/08/2024	07/08/2030	100.000	0.000	5.3500			0.148611	0.152586	0.156668		25.71	55.61
GS FINANCE	40057XSY2	02/05/2024	02/04/2027	100.000	0.000	4.9329			0.137025	0.140386	0.143848	0.147396	45.16	52.19
GS FINANCE	40057XTU4	02/05/2024	02/05/2026	100.000	0.000	5.0750			0.140972	0.144549	0.148217	0.151978	46.48	53.78
GS FINANCE	40057XTH8	02/05/2024	02/04/2027	100.000	0.000	4.9329			0.137025	0.140386	0.143848	0.147396	45.16	52.19
GS FINANCE	40057XTG0	02/05/2024	02/04/2027	100.000	0.000	4.9329			0.137025	0.140386	0.143848	0.147396	45.16	52.19
GS FINANCE	40058EFL1	08/21/2024	08/23/2029	100.000	0.000	4.6742			0.129839	0.129873	0.132908	0.136014	16.88	48.09
GS FINANCE	40057Y5C3	02/14/2024	02/14/2029	100.000	0.000	5.2200			0.145000	0.148784	0.152668	0.156652	46.48	55.34
GS FINANCE	40057Y5D1	02/14/2024	02/14/2029	100.000	0.000	5.2200			0.145000	0.148784	0.152668	0.156652	46.48	55.34
GS FINANCE	40058EX35	09/05/2024	09/05/2029	100.000	0.000	4.6600				0.129444	0.132461	0.135547	15.02	47.85
GS FINANCE	40057YFN8	03/06/2024	09/05/2025	100.000	0.000	5.3333			0.148147	0.152076	0.156131		44.16	37.84
GS FINANCE	40057YWP4	04/19/2024	04/19/2029	100.000	0.000	5.6900			0.158056	0.162552	0.167177	0.171933	40.15	60.03
GS FINANCE	40057XTM7	01/17/2024	01/17/2029	100.000	0.000	5.1100			0.141944	0.145571	0.149290	0.153105	49.42	54.31
GS FINANCE	40057YFM0	02/28/2024	02/26/2026	100.000	0.000	5.2725			0.146458	0.150276	0.154238	0.158304	44.85	55.82
GS FINANCE	40057YFL2	03/05/2024	03/04/2027	100.000	0.000	5.2008			0.144467	0.148203	0.152056	0.156010	43.20	54.96
GS FINANCE	40057Y522	03/04/2024	03/04/2027	100.000	0.000	5.1600			0.143333	0.147031	0.150825	0.154716	43.00	54.51
GS FINANCE	40057Y5Y5	02/29/2024	02/28/2031	100.000	0.000	5.3850			0.149583	0.153588	0.157724	0.161971	45.67	57.07

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE	40058EWZ5	09/05/2024	12/03/2026	100.000	0.000	4.6450			0.129028	0.130493	0.133524	0.136625	15.01	47.69
GS FINANCE	40057Y5X7	02/29/2024	02/28/2030	100.000	0.000	5.2669			0.146303	0.150134	0.154088	0.158146	44.65	55.75
GS FINANCE	40058EG91	09/03/2024	03/05/2026	100.000	0.000	4.6950			0.130417	0.130451	0.133513	0.136647	15.39	48.23
GS FINANCE	40057Y5V1	02/29/2024	03/03/2027	100.000	0.000	5.1900		0.144167	0.144250	0.147993	0.151834	0.155774	44.00	54.89
GS FINANCE	40058EFU5	08/30/2024	06/02/2028	100.000	0.000	4.5088			0.125244	0.126688	0.129544	0.132464	15.20	46.29
GS FINANCE	40057YG72	03/05/2024	03/05/2029	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	43.86	55.84
GS FINANCE	40058EWV4	09/04/2024	09/04/2029	100.000	0.000	4.6200				0.128333	0.131298	0.134331	15.01	47.44
GS FINANCE	40057Y5T6	02/29/2024	03/02/2028	100.000	0.000	5.2300		0.145278	0.145341	0.149142	0.153042	0.157044	44.35	55.33
GS FINANCE	40058EG59	09/05/2024	06/04/2027	100.000	0.000	4.5700			0.126944	0.128379	0.131312	0.134313	14.76	46.90
GS FINANCE	40057Y5S8	02/29/2024	08/31/2026	100.000	0.000	5.2575			0.146042	0.149902	0.153799	0.157887	44.57	55.64
GS FINANCE	40057XU45	01/31/2024	01/31/2029	100.000	0.000	5.1500			0.143056	0.146739	0.150518	0.154394	47.91	54.66
GS FINANCE	40058EXP8	09/05/2024	09/05/2029	100.000	0.000	4.6600				0.129444	0.132461	0.135547	15.02	47.85
GS FINANCE	40058AKW3	05/31/2024	06/02/2026	100.000	0.000	5.5150		0.153194	0.153241	0.157467	0.161809	0.166271	32.46	57.73
GS FINANCE	40058AL51	05/28/2024	05/29/2029	100.000	0.000	5.2752			0.146533	0.150420	0.154387	0.158459	31.34	55.12
GS FINANCE	40058AKR4	06/10/2024	12/10/2025	100.000	0.000	5.4225			0.150625	0.154709	0.158903		30.36	53.20
GS FINANCE	40058AL28	06/03/2024	06/04/2027	100.000	0.000	5.4700			0.151944	0.156123	0.160393	0.164780	31.72	57.21
GS FINANCE	40057YGR3	03/06/2024	03/05/2026	100.000	0.000	5.2533			0.145925	0.149737	0.153670	0.157706	43.49	55.54
GS FINANCE	40057YXM0	04/09/2024	04/09/2026	100.000	0.000	5.2950			0.147083	0.150977	0.154974	0.159077	38.86	55.74
GS FINANCE	40057YQJ6	03/05/2024	03/05/2029	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	43.86	55.84
GS FINANCE	40057YGG2	02/29/2024	02/28/2031	100.000	0.000	5.3850			0.149583	0.153588	0.157724	0.161971	45.67	57.07
GS FINANCE	40057XUD5	01/22/2024	01/22/2031	100.000	0.000	5.3800			0.149444	0.153465	0.157593	0.161832	51.30	57.32
GS FINANCE	40057YXV0	04/08/2024	04/06/2029	100.000	0.000	5.2567			0.146019	0.149815	0.153752	0.157794	38.73	55.32
GS FINANCE	40057YH55	03/05/2024	03/05/2029	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	43.86	55.84
GS FINANCE	40058EY67	09/06/2024	09/06/2030	100.000	0.000	4.7550				0.132083	0.135224	0.138439	15.19	48.85
GS FINANCE	40057Y657	02/29/2024	12/01/2027	100.000	0.000	5.2200		0.145000	0.146934	0.150769	0.154704	0.158742	44.31	55.22
GS FINANCE	40057YH48	03/05/2024	03/04/2027	100.000	0.000	5.2008			0.144467	0.148203	0.152056	0.156010	43.20	54.96
GS FINANCE	40058EH25	09/05/2024	12/04/2025	100.000	0.000	4.7950			0.133194	0.134773	0.138005		15.49	45.46
GS FINANCE	40057Y6P3	02/29/2024	12/02/2026	100.000	0.000	5.2237		0.145103	0.147061	0.150902	0.154843	0.158887	44.34	55.27
GS FINANCE	40057YGP2	02/28/2024	08/28/2025	100.000	0.000	5.3350			0.148194	0.152148	0.156206		45.39	36.79
GS FINANCE	40057XUN3	01/17/2024	07/16/2026	100.000	0.000	5.1092			0.141922	0.145528	0.149245	0.153058	49.42	54.30
GS FINANCE	40057XUY9	01/22/2024	02/24/2025	100.000	0.000	5.3292		0.148033	0.148735	0.152698			50.90	8.09
GS FINANCE	40058ALN2	05/30/2024	06/03/2025	100.000	0.000	5.5700		0.154722	0.154794	0.159105			32.78	24.18
GS FINANCE	40058EGX8	08/21/2024	08/21/2031	100.000	0.000	4.8600				0.135000	0.138281	0.141641	17.55	50.05
GS FINANCE	40058E6V3	07/15/2024	07/15/2026	100.000	0.000	5.2300				0.145278	0.149077	0.152975	24.12	54.26
GS FINANCE	40058ALL6	05/30/2024	02/29/2028	100.000	0.000	5.3767			0.149353	0.151338	0.155384	0.159584	31.76	56.22
GS FINANCE	40057Y6V0	03/05/2024	12/03/2026	100.000	0.000	5.2333		0.145369	0.147229	0.151082	0.155035	0.159092	43.52	55.33
GS FINANCE	40057YH89	03/20/2024	03/20/2028	100.000	0.000	5.2050			0.144583	0.148346	0.152207	0.156168	41.01	54.89
GS FINANCE	40057XUV5	02/14/2024	08/14/2025	100.000	0.000	5.2775			0.146597	0.150466	0.154436		47.00	34.27
GS FINANCE	40057YY98	04/11/2024	04/15/2025	100.000	0.000	5.5000		0.152778	0.152871	0.157075			40.07	16.34
GS FINANCE	40058EBH5	09/04/2024	03/03/2028	100.000	0.000	4.5092				0.125256	0.128064	0.130951	14.65	46.27
GS FINANCE	40058AM68	05/31/2024	05/30/2031	100.000	0.000	5.5063			0.152953	0.157164	0.161491	0.165937	32.40	57.63
GS FINANCE	40058EHM1	08/19/2024	09/06/2029	100.000	0.000	4.7200			0.131111	0.131403	0.134504	0.137679	17.34	48.59
GS FINANCE	40058AMB7	05/31/2024	05/29/2026	100.000	0.000	5.5238			0.153439	0.157653	0.162007	0.166482	32.51	57.82
GS FINANCE	40057YYM9	04/19/2024	04/18/2031	100.000	0.000	5.8050			0.161250	0.165904	0.170720	0.175675	40.97	61.31
GS FINANCE	40057YHK2	03/04/2024	03/07/2031	100.000	0.000	5.3402		0.148339	0.148405	0.152367	0.156436	0.160613	44.53	56.52
GS FINANCE	40057YYL1	04/15/2024	04/24/2029	100.000	0.000	5.5200		0.153333	0.153545	0.157783	0.162138	0.166613	39.59	58.18
GS FINANCE	40057YHJ5	03/06/2024	03/04/2027	100.000	0.000	5.0933			0.141481	0.145044	0.148737	0.152525	42.15	53.76

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025	
GS FINANCE	40057Y7F4	02/29/2024	08/31/2027	100.000	0.000	5.2100			0.144722	0.148513	0.152339	0.156351	44.16	55.11	
GS FINANCE	40057Y7G2	02/29/2024	03/12/2029	100.000	0.000	5.2700		0.146389	0.146667	0.150532	0.154499	0.158570	44.71	55.78	
GS FINANCE	40058EHG4	08/30/2024	09/01/2027	100.000	0.000	4.4600			0.123889	0.123904	0.126667	0.129492	14.99	45.77	
GS FINANCE	40057YHU0	04/01/2024	04/05/2027	100.000	0.000	5.0900		0.141389	0.141469	0.145069	0.148761	0.152547	38.51	53.53	
GS FINANCE	40058EHT6	09/04/2024	09/02/2027	100.000	0.000	4.5200				0.125556	0.128362	0.131263	14.69	46.38	
GS FINANCE	40057YHT3	04/01/2024	04/01/2026	100.000	0.000	5.2600			0.146111	0.149954	0.153898	0.157945	39.80	55.41	
GS FINANCE	40057XV31	01/31/2024	01/29/2027	100.000	0.000	5.0517			0.140325	0.143850	0.147483	0.151208	46.98	53.56	
GS FINANCE	40057XW43	01/22/2024	01/22/2029	100.000	0.000	5.2500			0.145833	0.149661	0.153590	0.157622	50.05	55.85	
GS FINANCE	40058AMH4	06/20/2024	06/18/2031	100.000	0.000	5.2267			0.145186	0.148938	0.152830	0.156824	27.78	54.42	
GS FINANCE	40057XVQ5	01/22/2024	01/22/2029	100.000	0.000	5.2500			0.145833	0.149661	0.153590	0.157622	50.05	55.85	
GS FINANCE	40058EHQ2	09/04/2024	09/07/2027	100.000	0.000	4.4800			0.124444	0.124491	0.127279	0.130131	14.57	45.96	
GS FINANCE	40058AMT8	07/03/2024	07/02/2026	100.000	0.000	5.4071				0.150197	0.154235	0.158405	26.74	56.27	
GS FINANCE	40058AN42	07/02/2024	04/01/2027	100.000	0.000	5.2783			0.146619	0.148533	0.152453	0.156476	26.42	54.89	
GS FINANCE	40058AN34	07/03/2024	07/06/2027	100.000	0.000	5.2500			0.145833	0.145897	0.149727	0.153657	25.97	54.57	
GS FINANCE	40058AN26	07/02/2024	07/14/2031	100.000	0.000	5.3000			0.147222	0.147482	0.151391	0.155402	26.40	55.12	
GS FINANCE	40057YHX4	04/01/2024	04/01/2027	100.000	0.000	5.0900			0.141389	0.144987	0.148677	0.152461	38.50	53.53	
GS FINANCE	40057XWD3	01/25/2024	01/25/2029	100.000	0.000	5.1800			0.143889	0.147616	0.151439	0.155361	48.93	55.04	
GS FINANCE	40057YZE6	05/13/2024	11/14/2025	100.000	0.000	5.4925			0.152569	0.156783	0.161088		34.98	49.85	
GS FINANCE	40058AN83	07/02/2024	12/30/2027	100.000	0.000	5.2279			0.145219	0.148973	0.152867	0.156863	26.00	54.34	
GS FINANCE	40058AMU5	07/02/2024	07/01/2027	100.000	0.000	5.2421				0.149409	0.153325	0.157344	26.06	54.49	
GS FINANCE	40057YJ20	04/01/2024	04/05/2027	100.000	0.000	5.1000		0.141667	0.141747	0.145361	0.149068	0.152869	38.58	53.64	
GS FINANCE	40058ANR0	07/03/2024	04/01/2027	100.000	0.000	5.2983			0.147175	0.149081	0.153031	0.157085	26.37	55.10	
GS FINANCE	40057YZO9	04/10/2024	10/13/2026	100.000	0.000	5.3075		0.147431	0.147496	0.151410	0.155428	0.159553	38.80	55.87	
GS FINANCE	40058ANC4	07/03/2024	07/13/2027	100.000	0.000	5.2500			0.145833	0.146046	0.149880	0.153814	25.99	54.57	
GS FINANCE	40058ANB6	06/28/2024	12/30/2027	100.000	0.000	5.2025		0.144514	0.144556	0.148316	0.152174	0.156132	26.46	54.10	
GS FINANCE	40058AN8A	06/28/2024	07/10/2029	100.000	0.000	5.1800			0.143889	0.144137	0.147870	0.151700	26.37	53.85	
GS FINANCE	40057YJ95	03/20/2024	03/20/2031	100.000	0.000	5.3500			0.148611	0.152586	0.156668	0.160859	42.16	56.50	
GS FINANCE	40058EJ98	08/30/2024	09/01/2027	100.000	0.000	4.4600			0.123889	0.123904	0.126667	0.129492	14.99	45.77	
GS FINANCE	40057YJ87	03/20/2024	12/18/2026	100.000	0.000	5.2283		0.145231	0.147087	0.150932	0.154877	0.158926	41.22	55.15	
GS FINANCE	40058ANK6	06/28/2024	03/30/2028	100.000	0.000	5.1988			0.144411	0.146330	0.150133	0.154036	26.60	54.06	
GS FINANCE	40057YJ79	03/06/2024	03/06/2030	100.000	0.000	5.2450			0.145694	0.149515	0.153436	0.157460	43.42	55.44	
GS FINANCE	40058EJ72	08/30/2024	09/11/2029	100.000	0.000	4.5900			0.127500	0.127679	0.130609	0.133607	15.45	47.14	
GS FINANCE	40057YX24	04/16/2024	04/15/2027	100.000	0.000	5.4958			0.152661	0.156833	0.161142	0.165570	39.25	57.90	
GS FINANCE	40057XX67	01/31/2024	01/31/2031	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	49.13	56.13	
GS FINANCE	40058EJ64	08/30/2024	03/02/2028	100.000	0.000	4.4925			0.124792	0.124823	0.127627	0.130493	15.10	46.12	
GS FINANCE	40057XWT8	01/31/2024	12/29/2027	100.000	0.000	5.0517		0.140325	0.143259	0.146877	0.150587	0.154391	46.99	53.56	
GS FINANCE	40057YX42	02/05/2024	02/05/2030	100.000	0.000	5.0900			0.141389	0.144987	0.148677	0.152461	46.62	53.95	
GS FINANCE	40057YJ46	04/01/2024	04/09/2031	100.000	0.000	5.3000		0.147222	0.147396	0.151302	0.155311	0.159427	40.12	55.86	
GS FINANCE	40057XX34	02/05/2024	02/03/2028	100.000	0.000	4.9658			0.137939	0.141326	0.144835	0.148431	45.47	52.56	
GS FINANCE	40058EJ31	09/05/2024	09/07/2027	100.000	0.000	4.5200				0.125556	0.125587	0.128425	0.131328	14.57	46.38
GS FINANCE	40058EJB3	08/30/2024	08/29/2031	100.000	0.000	4.7625				0.132292	0.133540	0.138649	16.01	48.96	
GS FINANCE	40058EJA5	08/30/2024	08/29/2031	100.000	0.000	4.7625				0.132292	0.133540	0.138649	16.01	48.96	
GS FINANCE	40058ANX8	06/28/2024	03/30/2027	100.000	0.000	5.2487			0.145797	0.147753	0.151630	0.155610	26.86	54.60	
GS FINANCE	40058EJC1	09/04/2024	09/14/2027	100.000	0.000	4.5200			0.125556	0.125713	0.128554	0.131460	14.71	46.38	
GS FINANCE	40058EJS6	09/04/2024	09/04/2029	100.000	0.000	4.6200				0.128333	0.131298	0.134331	15.01	47.44	
GS FINANCE	40058EJR8	09/04/2024	09/03/2026	100.000	0.000	4.6479				0.129108	0.132092	0.135162	15.11	47.73	
GS FINANCE	40057YJR5	03/28/2024	12/31/2026	100.000	0.000	5.1300		0.142500	0.144368	0.148071	0.151869	0.155765	39.24	54.00	

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE	40057YJN4	04/02/2024	04/13/2027	100.000	0.000	5.1200		0.142222	0.142445	0.146091	0.149831	0.153667	38.60	53.86
GS FINANCE	40057XXY6	02/06/2024	08/06/2025	100.000	0.000	5.1375			0.142708	0.146374	0.150134		46.91	32.15
GS FINANCE	40058EJY3	09/04/2024	09/04/2031	100.000	0.000	4.8100				0.133611	0.136824	0.140115	15.63	49.44
GS FINANCE	40057YJY0	04/02/2024	12/31/2026	100.000	0.000	5.1767		0.143797	0.145617	0.149386	0.153253	0.157219	39.01	54.48
GS FINANCE	40057YK85	03/28/2024	09/30/2026	100.000	0.000	5.1700		0.143611	0.143652	0.147366	0.151175	0.155083	39.55	54.44
GS FINANCE	40057YJT1	03/28/2024	12/30/2027	100.000	0.000	5.1163		0.142119	0.143978	0.147661	0.151438	0.155312	39.14	53.85
GS FINANCE	40057XY41	02/02/2024	02/02/2029	100.000	0.000	5.1100			0.141944	0.145571	0.149290	0.153105	47.24	54.20
GS FINANCE	40057YKE2	03/28/2024	04/09/2029	100.000	0.000	5.1600		0.143333	0.143559	0.147263	0.151063	0.154960	39.49	54.33
GS FINANCE	40057XYB5	01/31/2024	01/31/2029	100.000	0.000	5.1500			0.143056	0.146739	0.150518	0.154394	47.91	54.66
GS FINANCE	40057YKD4	03/28/2024	03/30/2027	100.000	0.000	5.0900		0.141389	0.141429	0.145028	0.148719	0.152504	38.94	53.55
GS FINANCE	40057YKC6	03/28/2024	04/08/2031	100.000	0.000	5.3000		0.147222	0.147439	0.151346	0.155357	0.159474	40.57	55.88
GS FINANCE	40058AP81	06/28/2024	07/02/2029	100.000	0.000	5.1250			0.142361	0.142442	0.146092	0.149836	26.07	53.26
GS FINANCE	40058EKA3	09/04/2024	09/02/2027	100.000	0.000	4.5200				0.125556	0.128362	0.131263	14.69	46.38
GS FINANCE	40058AP24	07/02/2024	07/02/2026	100.000	0.000	5.3750				0.149306	0.153318	0.157439	26.73	55.93
GS FINANCE	40057XYL3	02/05/2024	02/08/2027	100.000	0.000	4.9200		0.136667	0.136723	0.140086	0.143532	0.147063	45.05	52.05
GS FINANCE	40058EKL9	08/20/2024	08/19/2027	100.000	0.000	4.8900				0.135833	0.139136	0.142538	17.79	50.38
GS FINANCE	40058EKK1	08/28/2024	02/28/2030	100.000	0.000	4.7150				0.130972	0.134060	0.137220	16.11	48.47
GS FINANCE	40058EKJ4	08/28/2024	02/28/2029	100.000	0.000	4.6550				0.129306	0.132315	0.135395	15.90	47.84
GS FINANCE	40057YKH5	03/28/2024	03/27/2031	100.000	0.000	5.2942			0.147061	0.150932	0.154928	0.159029	40.51	55.82
GS FINANCE	40057YKG7	03/28/2024	09/30/2027	100.000	0.000	5.1075		0.141875	0.141915	0.145539	0.149256	0.153068	39.07	53.75
GS FINANCE	40057YKF9	03/28/2024	03/28/2030	100.000	0.000	5.1739			0.143719	0.147437	0.151252	0.155164	39.58	54.48
GS FINANCE	40057XZ32	01/31/2024	05/01/2025	100.000	0.000	5.2850		0.146806	0.148767	0.152698			49.30	18.32
GS FINANCE	40057YLL27	03/07/2024	07/14/2025	100.000	0.000	5.3767			0.149353	0.152186	0.156277		44.38	30.11
GS FINANCE	40057YKP7	03/28/2024	03/28/2029	100.000	0.000	5.1600			0.143333	0.147031	0.150825	0.154716	39.47	54.33
GS FINANCE	40058AQ31	06/28/2024	06/30/2027	100.000	0.000	5.2100		0.144722	0.144764	0.148535	0.152405	0.156375	26.50	54.18
GS FINANCE	40058AQ23	06/28/2024	06/27/2031	100.000	0.000	5.2471			0.145753	0.149555	0.153479	0.157506	26.69	54.58
GS FINANCE	40057YKX0	03/27/2024	09/27/2028	100.000	0.000	5.0850			0.141250	0.144841	0.148524	0.152300	39.04	53.51
GS FINANCE	40057YKW2	03/27/2024	09/27/2029	100.000	0.000	5.1350			0.142639	0.146301	0.150057	0.153910	39.43	54.06
GS FINANCE	40057XHT5	01/17/2024	07/16/2025	100.000	0.000	5.2792			0.146644	0.150494	0.154466		51.08	30.06
GS FINANCE	40058EL87	09/05/2024	09/02/2027	100.000	0.000	4.5325				0.125903	0.128708	0.131625	14.60	46.51
GS FINANCE	40057YLB4	03/20/2024	03/20/2029	100.000	0.000	5.2300			0.145278	0.149077	0.152975	0.156975	41.21	55.17
GS FINANCE	40057YLV6	03/20/2024	03/20/2029	100.000	0.000	5.2300			0.145278	0.149077	0.152975	0.156975	41.21	55.17
GS FINANCE	40057XYU3	02/05/2024	02/05/2026	100.000	0.000	5.0750			0.140972	0.144549	0.148217	0.151978	46.48	53.78
GS FINANCE	40058APY4	06/20/2024	07/06/2027	100.000	0.000	5.1600			0.143333	0.143662	0.147369	0.151171	27.43	53.70
GS FINANCE	40058AQ98	06/12/2024	06/11/2026	100.000	0.000	5.4654			0.151817	0.155942	0.160204	0.164582	30.29	57.08
GS FINANCE	40058AQ80	06/12/2024	06/12/2031	100.000	0.000	5.4100			0.150278	0.154343	0.158518	0.162806	29.98	56.48
GS FINANCE	40058APU2	06/28/2024	06/30/2027	100.000	0.000	5.2100		0.144722	0.144764	0.148535	0.152405	0.156375	26.50	54.18
GS FINANCE	40057YLB7	04/02/2024	03/31/2028	100.000	0.000	5.1337			0.142603	0.146223	0.149976	0.153825	38.69	54.01
GS FINANCE	40058AQ49	06/28/2024	06/27/2031	100.000	0.000	5.2471			0.145753	0.149555	0.153479	0.157506	26.69	54.58
GS FINANCE	40057YLM3	04/01/2024	04/01/2027	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	38.58	53.64
GS FINANCE	40058AQB3	06/12/2024	12/11/2025	100.000	0.000	5.5279			0.153553	0.157773	0.162134		30.64	54.43
GS FINANCE	40057YLLJ0	03/26/2024	03/25/2027	100.000	0.000	5.0838			0.141217	0.144786	0.148467	0.152241	39.18	53.50
GS FINANCE	40057XZH1	01/31/2024	01/31/2031	100.000	0.000	5.2800			0.146667	0.150539	0.154513	0.158592	49.13	56.13
GS FINANCE	40057YLV3	04/02/2024	04/02/2029	100.000	0.000	5.1500			0.143056	0.146739	0.150518	0.154394	38.81	54.19
GS FINANCE	40058AQJ6	07/02/2024	07/02/2029	100.000	0.000	5.2200				0.145000	0.148784	0.152668	25.95	54.25
GS FINANCE	38151F2F9	04/30/2024	04/30/2034	100.000	0.000	5.9651			0.165697	0.170639	0.175729	0.180970	40.23	62.98
GS FINANCE	40058AQH0	06/26/2024	12/27/2028	100.000	0.000	5.2125			0.144792	0.148586	0.152459	0.156432	26.80	54.22

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE	40057YLP6	04/02/2024	04/02/2029	100.000	0.000	5.1500			0.143056	0.146739	0.150518	0.154394	38.81	54.19
GS FINANCE	40058AQR8	07/02/2024	06/30/2028	100.000	0.000	5.2254			0.145150	0.148900	0.152791	0.156782	25.99	54.31
GS FINANCE	40058AR22	07/02/2024	07/02/2031	100.000	0.000	5.3000				0.147222	0.151124	0.155128	26.35	55.12
GS FINANCE	40057XZ21	02/06/2024	02/06/2031	100.000	0.000	5.0800			0.141111	0.144695	0.148371	0.152139	46.38	53.83
GS FINANCE	40058AQM9	06/26/2024	12/27/2029	100.000	0.000	5.2300			0.145278	0.149098	0.152997	0.156998	26.89	54.41
GS FINANCE	40058AQY3	07/01/2024	07/31/2025	100.000	0.000	5.5500			0.154167	0.154856	0.159153		27.85	33.14
GS FINANCE	40057YMC4	03/15/2024	03/26/2032	100.000	0.000	5.2433		0.145647	0.145881	0.149705	0.153630	0.157657	42.08	55.36
GS FINANCE	40057YMB6	03/19/2024	03/20/2028	100.000	0.000	5.1716			0.143656	0.147391	0.151202	0.155112	40.89	54.53
GS FINANCE	40057YMQ3	03/20/2024	03/20/2029	100.000	0.000	5.2300			0.145278	0.149077	0.152975	0.156975	41.21	55.17
GS FINANCE	40058ARE6	07/02/2024	07/01/2027	100.000	0.000	5.2421			0.149409	0.153325	0.157344		26.06	54.49
GS FINANCE	40058ARD8	07/02/2024	01/02/2026	100.000	0.000	5.4475				0.151319	0.155441	0.159675	27.09	56.71
GS FINANCE	40058ARA4	07/02/2024	07/02/2026	100.000	0.000	5.3750				0.149306	0.153318	0.157439	26.73	55.93
GS FINANCE	40057YMK6	03/13/2024	03/11/2027	100.000	0.000	4.9667			0.137964	0.141352	0.144862	0.148460	40.11	52.30
GS FINANCE	40057YN82	04/03/2024	05/01/2025	100.000	0.000	5.4200		0.150556	0.151190	0.155287			40.75	18.63
GS FINANCE	40058ARK2	07/09/2024	01/08/2026	100.000	0.000	5.4033				0.150092	0.154124	0.158288	25.82	56.18
GS FINANCE	40057YMV2	04/01/2024	04/01/2027	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	38.58	53.64
GS FINANCE	40057YMU4	03/18/2024	04/17/2025	100.000	0.000	5.4400		0.151111	0.151773	0.155902			43.24	16.53
GS FINANCE	40057YN33	03/27/2024	06/26/2025	100.000	0.000	5.3608		0.148911	0.150885	0.154929			41.19	27.11
GS FINANCE	40057YNA7	04/11/2024	10/14/2025	100.000	0.000	5.4500		0.151389	0.151458	0.155585	0.159825		39.70	44.79
GS FINANCE	40057YNB5	03/13/2024	03/12/2026	100.000	0.000	5.1667			0.143519	0.147206	0.151009	0.154910	41.74	54.52
GS FINANCE	40058ART3	06/11/2024	06/11/2030	100.000	0.000	5.2400			0.145556	0.149369	0.153283	0.157299	29.19	54.64
GS FINANCE	40058AS21	06/20/2024	06/17/2027	100.000	0.000	5.1733			0.143703	0.147358	0.151170	0.155080	27.50	53.84
GS FINANCE	40058AAM6	06/10/2024	06/10/2028	100.000	0.000	5.1518			0.143106	0.146792	0.150573	0.154452	28.84	53.69
GS FINANCE	40058ARX4	06/28/2024	06/28/2029	100.000	0.000	5.1800			0.143889	0.147616	0.151439	0.155361	26.34	53.85
GS FINANCE	40057XKB0	01/05/2024	07/08/2025	100.000	0.000	5.3025		0.147292	0.147357	0.151264	0.155274		53.13	29.01
GS FINANCE	40058ARW6	07/01/2024	07/01/2027	100.000	0.000	5.2900				0.150831	0.150831	0.158916	26.45	55.02
GS FINANCE	40058AB78	05/31/2024	03/04/2027	100.000	0.000	5.4362			0.151006	0.153149	0.157312	0.161588	32.11	56.87
GS FINANCE	40058ASH8	06/12/2024	09/12/2028	100.000	0.000	5.3300			0.148056	0.150028	0.154027	0.158131	29.68	55.61
GS FINANCE	40058ASG0	06/26/2024	07/06/2032	100.000	0.000	5.3067			0.147408	0.147626	0.151543	0.155564	27.31	55.24
GS FINANCE	40058ASF2	07/02/2024	07/01/2027	100.000	0.000	5.2421				0.149409	0.153325	0.157344	26.06	54.49
GS FINANCE	40058ABB9	05/31/2024	03/02/2028	100.000	0.000	5.4137			0.150381	0.152461	0.156588	0.160827	31.98	56.62
GS FINANCE	40058ENT9	08/14/2024	08/12/2027	100.000	0.000	4.8900				0.135833	0.139118	0.142519	18.61	50.42
GS FINANCE	40058ASX3	06/27/2024	06/27/2029	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	26.54	53.97
GS FINANCE	40058AC36	05/14/2024	05/14/2026	100.000	0.000	5.4000			0.150000	0.154050	0.158209	0.162481	34.24	56.60
GS FINANCE	40058AT38	06/20/2024	06/22/2029	100.000	0.000	5.1500		0.143056	0.143096	0.146781	0.150561	0.154438	27.36	53.59
GS FINANCE	40058ATB0	06/21/2024	06/23/2026	100.000	0.000	5.3800		0.149444	0.149489	0.153510	0.157640	0.161880	28.44	56.07
GS FINANCE	40058ATA2	06/21/2024	06/22/2029	100.000	0.000	5.2200			0.145000	0.148806	0.152689	0.156675	27.58	54.34
GS FINANCE	40058ASZ8	07/08/2024	07/16/2025	100.000	0.000	5.5400			0.153889	0.154078	0.158346		26.65	30.81
GS FINANCE	40058ASY1	06/26/2024	06/24/2027	100.000	0.000	5.2325			0.145347	0.149108	0.153009	0.157012	26.92	54.44
GS FINANCE	40057YP56	03/13/2024	03/11/2027	100.000	0.000	4.9667			0.137964	0.141352	0.144862	0.148460	40.11	52.30
GS FINANCE	40058EP42	08/30/2024	08/31/2028	100.000	0.000	4.5250				0.125694	0.128507	0.131446	15.21	46.46
GS FINANCE	38151F5A7	07/18/2024	07/18/2034	100.000	0.000	5.3600				0.148889	0.152879	0.156976	24.27	55.64
GS FINANCE	40058EP34	08/30/2024	08/30/2029	100.000	0.000	4.5900				0.127500	0.130394	0.133419	15.43	47.14
GS FINANCE	36255HBW7	05/15/2024	05/13/2027	100.000	VARIES	5.3300			0.148056	0.150333	0.145722	0.149611	33.49	53.48
GS FINANCE	40058ATG9	06/26/2024	06/30/2031	100.000	VARIES	5.2326			0.149136	0.138467	0.128667	0.123716	26.61	48.25
GS FINANCE	40058ATF1	06/13/2024	06/15/2026	100.000	0.000	5.4650		0.151806	0.151852	0.156001	0.160264	0.164643	30.13	57.07
GS FINANCE	40058ATE4	07/03/2024	07/01/2027	100.000	0.000	5.2621				0.149973	0.153918	0.157968	26.02	54.70

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE	40058ATD6	06/28/2024	06/28/2029	100.000	0.000	5.1800			0.143889	0.147616	0.151439	0.155361	26.34	53.85
GS FINANCE CORP	40057RKJ6	05/03/2023	05/03/2027	100.000	0.000	4.9900	33.19	0.142069	0.145614	0.149247	0.152971	0.156788	52.20	54.84
GS FINANCE CORP	40057PVD1	03/13/2023	03/22/2028	100.000	0.000	5.5900	45.21	0.159841	0.164308	0.168901	0.173622	0.178474	59.24	62.60
GS FINANCE CORP	40057PEC2	01/31/2023	02/09/2028	100.000	0.000	4.8500	45.11	0.138157	0.141507	0.144938	0.148453	0.152053	51.30	53.82
GS FINANCE CORP	40057LZW4	05/25/2022	05/23/2025	100.000	0.000	3.7528	61.33	0.110201	0.112269	0.114375			40.20	16.24
GS FINANCE CORP	40057PVC3	03/08/2023	04/08/2024	100.000	0.000	5.5625	45.82	0.159547					15.48	
GS FINANCE CORP	40057TQN7	08/28/2023	10/16/2024	100.000	0.000	5.9800	20.53	0.167436	0.172442				48.62	
GS FINANCE CORP	40057LZX2	05/25/2022	05/23/2025	100.000	0.000	3.7528	61.33	0.110201	0.112269	0.114375			40.20	16.24
GS FINANCE CORP	40057PVB5	04/04/2023	04/04/2028	100.000	0.000	5.0800	37.99	0.144695	0.148371	0.152139	0.156004	0.159966	53.40	56.15
GS FINANCE CORP	40057MLU1	07/21/2022	07/20/2027	100.000	0.000	4.7658	70.43	0.138750	0.142056	0.145441	0.148907	0.152455	51.62	54.11
GS FINANCE CORP	40057NP84	11/02/2022	11/04/2025	100.000	0.000	5.8600	69.64	0.172512	0.177567	0.182770	0.188125		63.60	56.34
GS FINANCE CORP	40057TQW7	08/31/2023	06/03/2027	100.000	0.000	5.7350	19.34	0.161666	0.166301	0.171070	0.175976	0.181022	59.30	62.75
GS FINANCE CORP	40057TQV9	08/31/2023	06/02/2026	100.000	0.000	5.7875	19.52	0.163142	0.167863	0.172720	0.177718	0.182861	59.86	63.37
GS FINANCE CORP	40057TOR8	08/09/2023	08/18/2028	100.000	0.000	5.4700	21.60	0.152152	0.156314	0.160589	0.164981	0.169493	56.65	59.79
GS FINANCE CORP	40057LZZ7	05/18/2022	05/18/2032	100.000	0.000	4.7100	78.36	0.140296	0.143600	0.146982	0.150443	0.153986	51.39	53.84
GS FINANCE CORP	40057RKK3	05/03/2023	05/03/2028	100.000	0.000	5.0200	33.39	0.142944	0.146532	0.150210	0.153981	0.157846	52.53	55.20
GS FINANCE CORP	40057PW73	03/31/2023	04/11/2028	100.000	0.000	5.1600	39.20	0.147263	0.151063	0.154960	0.158958	0.163059	54.31	57.15
GS FINANCE CORP	40057WJH1	10/18/2023	10/17/2030	100.000	0.000	6.2400	12.65	0.173333	0.178711	0.184287	0.190037	0.195966	64.18	68.24
GS FINANCE CORP	40057PW65	03/31/2023	04/01/2030	100.000	0.000	5.2500	39.87	0.149683	0.153612	0.157644	0.161782	0.166029	55.31	58.25
GS FINANCE CORP	40057PW57	03/31/2023	03/31/2028	100.000	0.000	5.1600	39.18	0.147031	0.150825	0.154716	0.158708	0.162802	54.31	57.15
GS FINANCE CORP	40057PVT6	03/28/2023	04/02/2029	100.000	0.146	5.1788	40.03	0.147691	0.151831	0.154569	0.158245	0.160278	54.96	56.82
GS FINANCE CORP	40057PW40	03/31/2023	04/01/2030	100.000	0.000	5.2500	39.87	0.149683	0.153612	0.157644	0.161782	0.166029	55.31	58.25
GS FINANCE CORP	40057WJE8	11/02/2023	11/02/2029	100.000	0.000	6.4800	10.62	0.180000	0.185832	0.191853	0.198069	0.204486	66.55	70.93
GS FINANCE CORP	40057PW32	03/31/2023	04/02/2026	100.000	0.000	5.1300	38.95	0.146197	0.149947	0.153793	0.157738	0.161784	53.98	56.79
GS FINANCE CORP	40057MMG1	07/22/2022	07/20/2027	100.000	0.000	4.7658	70.29	0.138732	0.142038	0.145422	0.148887	0.152435	51.62	54.10
GS FINANCE CORP	40057PW24	03/31/2023	01/02/2026	100.000	0.000	5.1713	39.27	0.145546	0.149309	0.153170	0.157130	0.161193	54.44	57.29
GS FINANCE CORP	40057NPH4	10/28/2022	11/01/2027	100.000	0.000	6.1800	74.25	0.182534	0.188174	0.193988	0.199983	0.206162	67.41	71.65
GS FINANCE CORP	40057XMT9	01/03/2024	12/31/2026	100.000	0.000	4.9775		0.138264	0.141648	0.145173	0.148786	0.152489	50.11	52.92
GS FINANCE CORP	40057NXP9	10/31/2022	10/31/2025	100.000	0.000	5.8200	69.49	0.171213	0.176195	0.181322	0.186599		63.15	55.17
GS FINANCE CORP	40057MMT3	08/03/2022	08/03/2027	100.000	0.000	4.2300	60.88	0.122523	0.125114	0.127760	0.130462	0.133222	45.35	47.29
GS FINANCE CORP	40057TAG9	06/14/2023	06/25/2024	100.000	0.000	5.8100	31.88	0.166372					28.95	
GS FINANCE CORP	40057PEZ1	02/03/2023	02/05/2026	100.000	0.000	4.7400	43.65	0.134823	0.138018	0.141289	0.144638	0.148065	50.06	52.46
GS FINANCE CORP	40057TAF1	06/29/2023	06/29/2028	100.000	0.000	5.3600	27.11	0.152879	0.156976	0.161183	0.165503	0.169938	55.79	58.82
GS FINANCE CORP	40057TRF3	08/18/2023	08/18/2028	100.000	0.000	5.6900	21.02	0.158056	0.162552	0.167177	0.171933	0.176825	58.92	62.32
GS FINANCE CORP	40057NQ67	10/31/2022	11/02/2027	100.000	0.000	6.1000	72.91	0.179999	0.185489	0.191147	0.196977	0.202984	66.45	70.56
GS FINANCE CORP	40057MN21	07/14/2022	07/14/2028	100.000	0.000	4.4700	66.87	0.129779	0.132680	0.135645	0.138677	0.141776	48.22	50.40
GS FINANCE CORP	40057MMQ9	08/03/2022	08/01/2025	100.000	0.000	3.8597	55.46	0.111369	0.113518	0.115708	0.117941		41.13	24.70
GS FINANCE CORP	40057PVY5	04/05/2023	04/14/2026	100.000	0.000	5.0400	37.56	0.143709	0.147330	0.151043	0.154849	0.158752	52.95	55.65
GS FINANCE CORP	40057PW99	04/05/2023	04/03/2026	100.000	0.000	5.0588	37.69	0.144037	0.147680	0.151416	0.155246	0.159172	53.16	55.88
GS FINANCE CORP	40057NQ34	10/31/2022	10/29/2027	100.000	0.000	6.0883	72.77	0.179543	0.185009	0.190641	0.196444	0.202424	66.31	70.41
GS FINANCE CORP	40057P4U3	12/05/2022	12/05/2024	100.000	0.000	5.3000	57.74	0.155128	0.159239				52.55	
GS FINANCE CORP	40057PW81	03/31/2023	03/31/2028	100.000	0.000	5.1600	39.18	0.147031	0.150825	0.154716	0.158708	0.162802	54.31	57.15
GS FINANCE CORP	40057MMN6	08/03/2022	08/01/2025	100.000	0.000	3.8597	55.46	0.111369	0.113518	0.115708	0.117941		41.13	24.70
GS FINANCE CORP	40057PVW9	03/31/2023	04/01/2030	100.000	0.000	5.2500	39.87	0.149683	0.153612	0.157644	0.161782	0.166029	55.31	58.25
GS FINANCE CORP	40057WJU2	11/03/2023	08/05/2026	100.000	0.000	6.2787	10.12	0.174408	0.177207	0.182770	0.188508	0.194426	64.51	68.53
GS FINANCE CORP	40057PWB4	03/31/2023	04/02/2026	100.000	0.000	5.1300	38.95	0.146197	0.149947	0.153793	0.157738	0.161784	53.98	56.79
GS FINANCE CORP	40057RM54	06/02/2023	06/02/2028	100.000	0.000	5.2800	30.77	0.150539	0.154513	0.158592	0.162779	0.167076	55.14	58.09

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057TB86	06/28/2023	06/28/2030	100.000	0.000	5.4200	27.56	0.154636	0.158826	0.163130	0.167551	0.172092	56.45	59.55
GS FINANCE CORP	40057WKB2	11/03/2023	11/14/2030	100.000	0.000	6.5600	10.59	0.182587	0.188576	0.194762	0.201150	0.207748	67.38	71.87
GS FINANCE CORP	40057PWM0	03/31/2023	10/02/2025	100.000	0.000	5.2125	39.59	0.148608	0.152481	0.156455	0.160533		54.89	43.13
GS FINANCE CORP	40057WKA4	11/03/2023	11/05/2026	100.000	0.000	6.2900	10.14	0.174783	0.180280	0.185950	0.191798	0.197830	64.54	68.66
GS FINANCE CORP	40057TS54	08/15/2023	08/15/2030	100.000	0.000	5.6000	21.16	0.155556	0.159911	0.164389	0.168992	0.173723	57.99	61.28
GS FINANCE CORP	40057PFV9	02/01/2023	03/01/2024	100.000	0.000	5.3550	49.77	0.153414					9.20	
GS FINANCE CORP	40057WKK2	10/31/2023	10/31/2030	100.000	0.000	6.5300	11.06	0.181389	0.187311	0.193427	0.199742	0.206264	67.10	71.55
GS FINANCE CORP	38150AAP9	09/20/2022	09/20/2032	100.000	VARIES	5.8500	6.24	0.011889	0.010444	0.009444	0.009722	0.010056	3.75	3.51
GS FINANCE CORP	40057PG63	02/03/2023	02/05/2024	100.000	0.000	5.3700	49.53	0.153217					5.21	
GS FINANCE CORP	40057NQQ3	11/02/2022	10/31/2025	100.000	0.000	5.8608	69.65	0.172427	0.177479	0.182680	0.188034		63.61	55.58
GS FINANCE CORP	40057WKJ5	10/31/2023	10/31/2030	100.000	0.000	6.5300	11.06	0.181389	0.187311	0.193427	0.199742	0.206264	67.10	71.55
GS FINANCE CORP	40057RLZ9	04/27/2023	04/30/2025	100.000	0.000	4.9900	34.05	0.142129	0.145675	0.149309			52.24	17.77
GS FINANCE CORP	40057WKH9	10/31/2023	10/31/2029	100.000	0.000	6.3699	10.79	0.176942	0.182577	0.188392	0.194392	0.200584	65.41	69.64
GS FINANCE CORP	40057PWS7	03/31/2023	10/01/2026	100.000	0.000	5.1375	39.01	0.146395	0.150155	0.154012	0.157968	0.162026	54.06	56.88
GS FINANCE CORP	40057NQM0	11/02/2022	11/02/2026	100.000	0.000	5.9750	71.03	0.176037	0.182196	0.186713	0.192291	0.198035	64.95	68.89
GS FINANCE CORP	40057WKG1	10/31/2023	10/29/2026	100.000	0.000	6.2267	10.55	0.172964	0.178319	0.183871	0.189595	0.195498	63.91	67.94
GS FINANCE CORP	40057MNG0	07/22/2022	07/24/2025	100.000	0.000	4.4400	65.39	0.128902	0.131764	0.134689	0.137679		47.83	27.88
GS FINANCE CORP	40057WKS5	10/23/2023	10/23/2030	100.000	0.000	6.6200	12.50	0.183889	0.189976	0.196264	0.202760	0.209471	68.14	72.72
GS FINANCE CORP	40057KHQ9	12/31/2021	01/29/2029	100.000	VARIES	2.2100	44.43	0.062889	0.063278	0.062889	0.063944	0.063611	22.71	22.83
GS FINANCE CORP	40057WLZ1	10/31/2023	10/31/2028	100.000	0.000	6.3800	10.81	0.177222	0.182876	0.188709	0.194729	0.200941	55.52	69.77
GS FINANCE CORP	40057NQX8	10/31/2022	11/02/2027	100.000	0.000	6.1000	72.91	0.179999	0.185489	0.191147	0.196977	0.202984	66.45	70.56
GS FINANCE CORP	40057WKP1	10/25/2023	10/23/2026	100.000	0.000	6.3225	11.59	0.175625	0.181115	0.186841	0.192747	0.198840	64.98	69.14
GS FINANCE CORP	40057NA64	10/13/2022	10/10/2025	100.000	0.000	5.5433	68.89	0.162561	0.167067	0.171697	0.176456		60.07	48.76
GS FINANCE CORP	40057NRR2	11/03/2022	11/08/2027	100.000	0.000	6.1100	72.50	0.180404	0.185915	0.191595	0.197448	0.203480	66.53	70.66
GS FINANCE CORP	40057NQV2	10/31/2022	10/31/2025	100.000	0.000	5.8200	69.49	0.171213	0.176195	0.181322	0.186599		63.15	55.17
GS FINANCE CORP	40057TSE2	09/01/2023	09/03/2026	100.000	0.000	5.6400	18.81	0.156716	0.161135	0.165679	0.170351	0.175155	58.27	61.60
GS FINANCE CORP	40057NA49	09/21/2022	09/21/2027	100.000	VARIES	5.2000	67.88	0.151556	0.154500	0.157611	0.160778	0.164111	55.68	57.95
GS FINANCE CORP	40057TSG0	08/07/2023	08/07/2025	100.000	0.000	5.6600	22.64	0.157222	0.161672	0.166247	0.170952		58.70	36.76
GS FINANCE CORP	40057TSE5	09/01/2023	09/01/2028	100.000	0.000	5.6100	18.70	0.155833	0.160204	0.164698	0.169318	0.174067	57.95	61.25
GS FINANCE CORP	40057PPX5	02/03/2023	08/03/2028	100.000	0.000	4.7425	43.67	0.134860	0.138058	0.141331	0.144683	0.148114	50.08	52.49
GS FINANCE CORP	40057PWM2	04/05/2023	10/03/2025	100.000	0.000	5.1713	38.53	0.147320	0.151129	0.155037	0.159046		54.40	42.89
GS FINANCE CORP	40057NQV7	10/31/2022	10/29/2027	100.000	0.000	6.0883	72.77	0.179543	0.185009	0.190641	0.196444	0.202424	66.31	70.41
GS FINANCE CORP	40057NRR1	11/02/2022	05/01/2025	100.000	0.000	5.8658	69.71	0.172609	0.177672	0.182883			63.67	21.95
GS FINANCE CORP	40057PPY4	04/05/2023	10/03/2025	100.000	0.000	5.1713	38.53	0.147320	0.151129	0.155037	0.159046		54.40	42.89
GS FINANCE CORP	40057NRC3	11/02/2022	11/04/2025	100.000	0.000	5.8600	69.64	0.172512	0.177567	0.182770	0.188125		63.60	56.34
GS FINANCE CORP	40057TST2	08/07/2023	02/08/2029	100.000	0.000	5.5475	22.19	0.154097	0.158395	0.162789	0.167304	0.171945	57.49	60.73
GS FINANCE CORP	40057TBQ6	07/06/2023	08/05/2024	100.000	0.000	5.8600	28.60	0.163546	0.168338				35.86	
GS FINANCE CORP	40057NRR5	11/02/2022	11/04/2027	100.000	0.000	6.0900	72.43	0.179687	0.185158	0.190796	0.196606	0.202592	66.31	70.40
GS FINANCE CORP	40057WKY2	11/03/2023	11/17/2026	100.000	0.000	6.2900	10.15	0.175150	0.180658	0.186340	0.192200	0.198245	64.54	68.66
GS FINANCE CORP	40057TT38	08/09/2023	08/09/2028	100.000	0.000	5.4700	21.58	0.151944	0.156100	0.160369	0.164756	0.169262	56.64	59.79
GS FINANCE CORP	38150AAP3	09/30/2022	10/05/2032	100.000	VARIES	6.3100	10.72	0.020833	0.018167	0.016222	0.016722	0.017278	6.45	6.02
GS FINANCE CORP	40057WL88	10/18/2023	11/18/2024	100.000	0.000	6.0696	12.34	0.169453	0.174595				54.64	
GS FINANCE CORP	40057WKV8	10/31/2023	11/09/2028	100.000	0.000	6.3800	10.83	0.177505	0.183167	0.189010	0.195040	0.201262	65.52	69.77
GS FINANCE CORP	40057PXC1	03/20/2023	03/20/2028	100.000	0.000	5.3900	42.48	0.153757	0.157901	0.162156	0.166527	0.171014	56.95	60.06
GS FINANCE CORP	40057WKU0	10/31/2023	10/29/2026	100.000	0.000	6.2267	10.55	0.172964	0.178319	0.183871	0.189595	0.195498	63.91	67.94
GS FINANCE CORP	40057PXB3	04/05/2023	04/03/2026	100.000	0.000	5.0588	37.69	0.144037	0.147680	0.151416	0.155246	0.159172	53.16	55.88
GS FINANCE CORP	40057PY30	03/29/2023	03/27/2026	100.000	0.000	4.9254	37.53	0.140149	0.143600	0.147136	0.150760	0.154473	51.73	54.31

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057N0G6	11/03/2022	11/05/2025	100.000	0.000	5.8900	69.83	0.173446	0.178554	0.183813	0.189226		63.94	56.85
GS FINANCE CORP	40057RMU9	05/04/2023	11/06/2024	100.000	0.000	5.2800	34.98	0.150583	0.154558				46.64	
GS FINANCE CORP	40057PXN7	03/20/2023	03/20/2025	100.000	0.000	5.5200	43.51	0.157565	0.161914	0.166383			58.40	13.14
GS FINANCE CORP	40057RMS4	05/04/2023	05/07/2024	100.000	0.000	5.3600	35.52	0.152947					19.27	
GS FINANCE CORP	40057WLA3	10/18/2023	11/18/2024	100.000	0.000	6.0696	12.34	0.169453	0.174595				54.64	
GS FINANCE CORP	40057RMR6	05/03/2023	05/03/2030	100.000	0.000	5.0800	33.79	0.144695	0.148371	0.152139	0.156004	0.159966	53.18	55.92
GS FINANCE CORP	40057TT79	08/09/2023	08/18/2027	100.000	0.000	5.4450	21.50	0.151456	0.155579	0.159815	0.164166	0.168635	56.38	59.49
GS FINANCE CORP	40057RMP0	05/02/2023	05/02/2028	100.000	0.000	5.0900	34.00	0.144987	0.148677	0.152461	0.156341	0.160320	53.30	56.05
GS FINANCE CORP	40057TC44	06/20/2023	09/19/2024	100.000	0.000	5.0042	31.57	0.166399	0.171312				43.82	
GS FINANCE CORP	40057NAC1	09/29/2022	10/01/2025	100.000	0.000	5.5300	70.99	0.162273	0.166760	0.171371	0.176109		60.04	47.12
GS FINANCE CORP	40057T2B9	06/30/2023	04/01/2027	100.000	0.000	5.4600	27.64	0.153760	0.157958	0.162270	0.166700	0.171251	56.88	60.02
GS FINANCE CORP	40057NAR8	10/13/2022	10/15/2025	100.000	0.000	5.5500	68.98	0.162892	0.167412	0.172058	0.176832		60.15	49.72
GS FINANCE CORP	40057TTE4	08/17/2023	08/16/2030	100.000	0.000	5.7167	21.28	0.158797	0.163311	0.167979	0.172780	0.177719	59.22	62.65
GS FINANCE CORP	40057PGX4	02/01/2023	02/01/2028	100.000	0.000	4.8800	45.23	0.138863	0.142251	0.145722	0.149278	0.152920	51.63	54.18
GS FINANCE CORP	40057TCD4	06/29/2023	07/03/2028	100.000	0.000	5.3600	27.11	0.148978	0.152970	0.157070	0.161279	0.165602	55.79	58.82
GS FINANCE CORP	40057WLL9	11/03/2023	11/04/2027	100.000	0.000	6.3650	10.25	0.176806	0.182464	0.188271	0.194262	0.200445	65.32	69.55
GS FINANCE CORP	40057P6V9	12/07/2022	12/05/2025	100.000	0.000	4.9979	54.11	0.145816	0.149460	0.153195	0.157023		53.34	61.86
GS FINANCE CORP	40057PYX3	03/10/2023	03/10/2028	100.000	0.000	5.5300	45.17	0.157858	0.162223	0.166709	0.171318	0.176055	58.60	61.88
GS FINANCE CORP	40057NAP2	09/28/2022	09/28/2027	100.000	0.000	5.6300	72.47	0.165318	0.169971	0.174756	0.179675	0.184733	61.23	64.73
GS FINANCE CORP	40057NS32	11/01/2022	10/27/2025	100.000	0.000	5.7608	68.61	0.169268	0.174144	0.179160	0.184320		62.45	53.96
GS FINANCE CORP	40057PXV9	03/20/2023	03/20/2025	100.000	0.000	5.5200	43.51	0.157565	0.161914	0.166383			58.40	13.14
GS FINANCE CORP	40057NRN9	10/31/2022	10/31/2024	100.000	0.000	5.7700	68.88	0.169659	0.174554				51.61	
GS FINANCE CORP	40057RN95	05/31/2023	08/28/2025	100.000	0.000	5.5408	32.73	0.155996	0.160317	0.164759	0.169323		58.01	39.87
GS FINANCE CORP	40057PGR7	02/03/2023	03/05/2024	100.000	0.000	5.3438	49.36	0.153129					9.80	
GS FINANCE CORP	40057PY55	04/05/2023	05/03/2024	100.000	0.000	5.4900	40.96	0.157355					19.20	
GS FINANCE CORP	40057PHA3	02/01/2023	02/01/2025	100.000	0.000	5.1050	47.34	0.145405	0.149116	0.152923			54.15	4.43
GS FINANCE CORP	40057WM61	10/18/2023	10/18/2028	100.000	0.000	6.1500	12.47	0.170833	0.176086	0.181501	0.187082	0.192835	63.22	67.17
GS FINANCE CORP	40057MP94	08/08/2022	08/08/2024	100.000	0.000	2.8600	40.49	0.081733	0.082902				17.95	
GS FINANCE CORP	40057TCK8	06/29/2023	07/31/2024	100.000	0.000	5.8504	29.70	0.163330	0.168108				35.00	
GS FINANCE CORP	40057NAX5	09/28/2022	09/30/2027	100.000	0.000	5.6300	72.47	0.165369	0.170024	0.174811	0.179731	0.184791	61.23	64.73
GS FINANCE CORP	40057WLS4	11/01/2023	10/30/2025	100.000	0.000	6.1629	10.27	0.171192	0.176438	0.181874	0.187479		63.22	55.39
GS FINANCE CORP	40057NB97	09/27/2022	09/27/2027	100.000	0.000	5.5500	71.58	0.162842	0.167360	0.172005	0.176778	0.181683	60.30	63.69
GS FINANCE CORP	40057RND6	05/17/2023	05/16/2030	100.000	0.000	5.1950	32.49	0.148033	0.151878	0.155823	0.159871	0.164023	54.33	57.19
GS FINANCE CORP	40057NAW7	10/05/2022	04/04/2024	100.000	0.000	5.3558	67.77	0.156824					14.58	
GS FINANCE CORP	40057WM38	10/11/2023	09/29/2028	100.000	0.000	6.2838	13.96	0.174550	0.179669	0.185314	0.191136	0.197141	64.75	68.85
GS FINANCE CORP	40057MP78	08/02/2022	08/02/2027	100.000	0.000	4.2800	61.74	0.124032	0.126686	0.129397	0.132166	0.134995	45.93	47.92
GS FINANCE CORP	40057MP60	08/03/2022	08/03/2027	100.000	0.000	4.2300	60.88	0.122523	0.125114	0.127760	0.130462	0.133222	45.35	47.29
GS FINANCE CORP	40057NAU1	10/19/2022	10/21/2025	100.000	0.000	5.8800	72.13	0.173135	0.178225	0.183465	0.188859		63.97	54.18
GS FINANCE CORP	40057RNB0	05/17/2023	08/17/2026	100.000	0.000	5.0275	31.52	0.141408	0.144963	0.148607	0.152342	0.156172	52.51	55.18
GS FINANCE CORP	40057NS81	11/01/2022	10/31/2024	100.000	0.000	5.7708	68.72	0.169658	0.174553				51.61	
GS FINANCE CORP	40057RNA2	05/01/2023	10/31/2024	100.000	0.000	5.1454	34.53	0.146584	0.150356				44.51	
GS FINANCE CORP	40057NRV1	11/09/2022	11/02/2026	100.000	0.000	5.9371	69.37	0.174660	0.179845	0.185184	0.190681	0.196342	64.43	68.31
GS FINANCE CORP	40057TC27	06/30/2023	04/01/2026	100.000	0.000	5.5375	28.04	0.155973	0.160291	0.164729	0.169290	0.173977	57.72	60.96
GS FINANCE CORP	40057NRU3	11/02/2022	10/31/2025	100.000	0.000	5.8608	69.65	0.172427	0.177479	0.182680	0.188034		63.61	55.58
GS FINANCE CORP	40057NSE8	11/23/2022	11/24/2028	100.000	0.000	5.5450	62.40	0.162711	0.167223	0.171859	0.176624	0.181520	59.73	63.08
GS FINANCE CORP	40057MPB9	07/28/2022	07/25/2024	100.000	0.000	4.2300	61.49	0.122481	0.125071				25.45	
GS FINANCE CORP	40057NSD0	11/23/2022	11/23/2027	100.000	0.000	5.5000	61.89	0.161296	0.165732	0.170289	0.174972	0.179784	59.21	62.51

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057TCS1	06/29/2023	08/12/2024	100.000	0.000	5.8817	29.89	0.164528	0.169367				37.23	
GS FINANCE CORP	40057TD43	07/11/2023	10/16/2025	100.000	0.000	5.7562	27.36	0.162323	0.166995	0.171801	0.176746		59.99	49.85
GS FINANCE CORP	40057NSC2	11/18/2022	11/23/2029	100.000	0.000	5.5900	63.74	0.164206	0.168796	0.173514	0.178364	0.183349	60.29	63.71
GS FINANCE CORP	40057TCR3	06/29/2023	07/24/2024	100.000	0.000	5.9000	29.93	0.164560	0.169415				34.28	
GS FINANCE CORP	40057RNN4	06/02/2023	06/04/2026	100.000	0.000	5.3000	30.88	0.151168	0.155174	0.159286	0.163507	0.167840	55.36	58.33
GS FINANCE CORP	40057TQ6	07/05/2023	04/06/2026	100.000	0.000	5.5675	27.40	0.156829	0.161195	0.165682	0.170294	0.175035	58.00	61.27
GS FINANCE CORP	40057T2P8	07/05/2023	07/05/2029	100.000	0.000	5.4650	26.72	0.151806	0.155954	0.160215	0.164593	0.169090	56.88	60.03
GS FINANCE CORP	40057NBA4	09/30/2022	10/06/2025	100.000	0.000	5.5800	71.49	0.163922	0.168495	0.173196	0.178029		60.62	48.50
GS FINANCE CORP	40057RNL8	06/05/2023	03/05/2025	100.000	0.000	5.4788	31.59	0.154273	0.158500	0.162842			57.29	10.42
GS FINANCE CORP	40057NSA6	11/18/2022	11/23/2029	100.000	0.000	5.5900	63.74	0.164206	0.168796	0.173514	0.178364	0.183349	60.29	63.71
GS FINANCE CORP	40057PHD7	02/03/2023	05/06/2024	100.000	0.000	5.2913	48.90	0.152931					19.12	
GS FINANCE CORP	38150AQP3	12/07/2022	12/07/2027	100.000	VARIES	5.9300	5.06	0.012222	0.012611	0.013000	0.013333	0.013722	4.49	4.76
GS FINANCE CORP	40057PHC9	02/03/2023	05/06/2024	100.000	0.000	5.2913	48.90	0.152931					19.12	
GS FINANCE CORP	40057TCM4	06/21/2023	06/20/2025	100.000	0.000	5.6592	29.92	0.161623	0.166197	0.170899			59.11	28.88
GS FINANCE CORP	40057WMG9	11/03/2023	08/05/2026	100.000	0.000	6.2787	10.12	0.174408	0.177207	0.182770	0.188508	0.194426	64.51	68.53
GS FINANCE CORP	40057MPH6	07/27/2022	07/29/2025	100.000	0.000	4.1300	60.14	0.119537	0.122005	0.124524	0.127096		44.24	26.36
GS FINANCE CORP	40057TTZ7	08/01/2023	09/09/2024	100.000	0.000	5.8200	24.36	0.162660	0.167393				41.19	
GS FINANCE CORP	40057TCW2	07/06/2023	07/10/2028	100.000	0.000	5.3800	26.17	0.149534	0.153556	0.157687	0.161929	0.166285	55.95	59.00
GS FINANCE CORP	40057TD84	06/30/2023	06/30/2028	100.000	0.000	5.4100	27.20	0.154343	0.158518	0.162806	0.167210	0.171733	56.32	59.41
GS FINANCE CORP	40057RNS3	06/05/2023	06/08/2026	100.000	0.000	5.2100	29.91	0.148557	0.152427	0.156397	0.160471	0.164652	54.36	57.23
GS FINANCE CORP	40057MPD5	07/28/2022	08/08/2029	100.000	0.000	4.6700	68.06	0.136027	0.139203	0.142454	0.145780	0.149184	50.46	52.84
GS FINANCE CORP	40057NBF3	09/28/2022	09/28/2027	100.000	0.000	5.6300	72.47	0.165318	0.169971	0.174756	0.179675	0.184733	61.23	64.73
GS FINANCE CORP	40057RNR5	06/02/2023	06/08/2026	100.000	0.000	5.3000	30.89	0.151257	0.155265	0.159380	0.163604	0.167939	55.36	58.33
GS FINANCE CORP	40057TTW4	08/29/2023	08/29/2028	100.000	0.000	5.7300	19.42	0.159167	0.163727	0.168418	0.173216	0.178206	59.25	62.69
GS FINANCE CORP	40057TUG7	08/16/2023	08/16/2028	100.000	0.000	5.6100	21.04	0.155833	0.160204	0.164698	0.169318	0.174067	58.08	61.39
GS FINANCE CORP	40057MPS2	08/03/2022	08/02/2029	100.000	0.000	4.3642	62.85	0.126561	0.129323	0.132145	0.135028	0.137975	46.89	48.96
GS FINANCE CORP	40057T3C6	07/06/2023	07/03/2025	100.000	0.000	5.6767	27.60	0.157686	0.162087	0.166688	0.171419		59.16	31.19
GS FINANCE CORP	40057T3B8	07/05/2023	07/06/2026	100.000	0.000	5.5200	26.99	0.153333	0.157589	0.161938	0.166408	0.171001	57.47	60.69
GS FINANCE CORP	40057TUE2	08/18/2023	08/18/2028	100.000	0.000	5.6900	21.02	0.158056	0.162552	0.167177	0.171933	0.176825	58.92	62.32
GS FINANCE CORP	40057MPQ6	08/03/2022	08/05/2025	100.000	0.000	3.9700	57.07	0.114725	0.117002	0.119324	0.121693		42.38	25.96
GS FINANCE CORP	40057NSR9	11/07/2022	11/05/2027	100.000	0.000	5.9625	70.01	0.175591	0.180826	0.186217	0.191768	0.197485	64.75	68.67
GS FINANCE CORP	40057WML8	10/23/2023	10/22/2026	100.000	0.000	6.3617	12.02	0.176714	0.182304	0.188102	0.194086	0.200259	65.41	69.63
GS FINANCE CORP	40057NSS7	12/05/2022	12/05/2024	100.000	0.000	5.3000	57.74	0.155128	0.159239				52.55	
GS FINANCE CORP	40057PZ96	03/31/2023	04/02/2025	100.000	0.000	5.2950	40.22	0.151022	0.155020	0.159124			55.81	14.48
GS FINANCE CORP	40057NT31	11/03/2022	11/05/2024	100.000	0.000	5.9350	70.37	0.174848	0.180037				54.09	
GS FINANCE CORP	40057NSQ1	10/31/2022	10/31/2027	100.000	VARIES	6.4200	71.53	0.161278	0.162389	0.162667	0.163000	0.162611	58.36	58.64
GS FINANCE CORP	40057MPL7	07/22/2022	07/24/2025	100.000	0.000	4.4400	65.39	0.128902	0.131764	0.134689	0.137679		47.83	27.88
GS FINANCE CORP	36263Q603	07/06/2022	07/03/2025	100.000	0.000	4.1611	63.12	0.120405	0.122910	0.125467	0.128078		44.70	23.30
GS FINANCE CORP	40057WN86	11/03/2023	12/04/2024	100.000	0.000	6.2038	10.02	0.173248	0.178622				58.66	
GS FINANCE CORP	40057T3M4	06/20/2023	09/17/2026	100.000	0.000	5.5067	29.43	0.155000	0.159267	0.163652	0.168158	0.172788	57.47	60.68
GS FINANCE CORP	40057WN60	10/25/2023	10/25/2028	100.000	0.000	6.5200	11.95	0.181111	0.187015	0.193112	0.199407	0.205908	67.05	71.50
GS FINANCE CORP	40057TUN2	08/23/2023	08/23/2027	100.000	0.000	5.7700	20.52	0.160278	0.164902	0.169659	0.174554	0.179590	59.73	63.23
GS FINANCE CORP	40057TUL6	08/21/2023	08/20/2026	100.000	0.000	5.7496	20.76	0.159711	0.164277	0.169000	0.173858	0.178856	59.53	63.01
GS FINANCE CORP	40057T3J1	07/06/2023	07/07/2026	100.000	0.000	5.4600	26.54	0.151667	0.155830	0.160084	0.164455	0.168944	56.81	59.96
GS FINANCE CORP	40057MPX1	07/29/2022	10/29/2027	100.000	0.000	4.5500	66.21	0.133709	0.136751	0.139862	0.143044	0.146298	49.06	51.32
GS FINANCE CORP	40057WN45	10/03/2023	11/05/2026	100.000	0.000	6.2900	15.43	0.175699	0.181225	0.186924	0.192803	0.198867	64.87	69.02
GS FINANCE CORP	40057MPW3	07/29/2022	07/31/2025	100.000	0.000	4.2000	60.93	0.121632	0.124187	0.126795	0.129457		45.03	26.98

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057NSZ1	11/30/2022	11/28/2025	100.000	0.000	5.3146	58.68	0.155533	0.159666	0.163909	0.168264		57.01	54.38
GS FINANCE CORP	40057MPV5	08/15/2022	08/13/2027	100.000	0.000	4.3504	61.14	0.126129	0.128873	0.131676	0.134540	0.137467	46.67	48.72
GS FINANCE CORP	40057T3F9	07/05/2023	07/02/2026	100.000	0.000	5.5358	27.06	0.153772	0.157958	0.162330	0.166823	0.171440	57.64	60.88
GS FINANCE CORP	40057WMQ7	11/03/2023	11/05/2026	100.000	0.000	6.2900	10.14	0.174783	0.180280	0.185950	0.191798	0.197830	64.54	68.66
GS FINANCE CORP	40057NT98	12/02/2022	06/03/2025	100.000	0.000	5.3050	58.25	0.155305	0.159424	0.163653			56.88	24.88
GS FINANCE CORP	40057MPU7	08/03/2022	08/03/2027	100.000	0.000	4.2300	60.88	0.122523	0.125114	0.127760	0.130462	0.133222	45.35	47.29
GS FINANCE CORP	40057MPT0	08/03/2022	08/03/2027	100.000	0.000	4.2300	60.88	0.122523	0.125114	0.127760	0.130462	0.133222	45.35	47.29
GS FINANCE CORP	40057NSW8	11/28/2022	11/30/2027	100.000	0.000	5.4600	60.63	0.160109	0.164480	0.168971	0.173583	0.178322	58.70	61.95
GS FINANCE CORP	40057WMP9	11/03/2023	05/05/2026	100.000	0.000	6.2675	10.10	0.174158	0.179616	0.185244	0.191049	0.197036	64.30	68.39
GS FINANCE CORP	36264Q396	09/21/2022	10/03/2029	100.000	0.000	5.3200	69.51	0.156020	0.160170	0.164431	0.168805	0.173295	57.65	60.76
GS FINANCE CORP	40057NTE7	12/05/2022	12/08/2025	100.000	0.000	5.1200	55.75	0.149661	0.153492	0.157422	0.161452		54.75	53.78
GS FINANCE CORP	40057TUV4	08/23/2023	08/23/2030	100.000	0.000	5.8600	20.84	0.162778	0.167547	0.172456	0.177509	0.182710	60.70	64.31
GS FINANCE CORP	38150AS30	05/05/2023	05/06/2024	100.000	VARIES	0.4800	5.44	0.020273	0.018065				2.59	
GS FINANCE CORP	40057T3N2	06/20/2023	06/20/2030	100.000	0.000	5.5000	29.23	0.156979	0.161296	0.165732	0.170289	0.174972	57.39	60.59
GS FINANCE CORP	40057TVA9	08/23/2023	08/23/2030	100.000	0.000	5.8600	20.84	0.162778	0.167547	0.172456	0.177509	0.182710	60.70	64.31
GS FINANCE CORP	40057PZR6	04/05/2023	04/05/2028	100.000	0.000	5.0500	37.62	0.143820	0.147451	0.151174	0.154992	0.158905	53.06	55.77
GS FINANCE CORP	40057WNF0	11/01/2023	10/30/2025	100.000	0.000	6.1629	10.27	0.171192	0.176438	0.181874	0.187479		63.22	55.39
GS FINANCE CORP	40057PZQ8	03/15/2023	03/13/2025	100.000	0.000	5.4146	43.45	0.154432	0.158613	0.162907			57.26	11.73
GS FINANCE CORP	40057NTK3	12/05/2022	12/04/2025	100.000	0.000	5.1350	55.91	0.150037	0.153889	0.157840	0.161892		54.92	53.29
GS FINANCE CORP	40057T3X0	06/01/2023	06/12/2024	100.000	0.000	5.7700	33.80	0.165193					26.60	
GS FINANCE CORP	40057PZP0	03/13/2023	06/13/2024	100.000	0.000	5.7617	46.63	0.167030					27.06	
GS FINANCE CORP	40057RP69	06/05/2023	09/05/2024	100.000	0.000	5.5862	32.22	0.157339	0.161734				39.18	
GS FINANCE CORP	40057RP51	06/05/2023	12/04/2024	100.000	0.000	5.5504	31.88	0.158433	0.162830				53.55	
GS FINANCE CORP	40057NCH8	09/30/2022	09/30/2027	100.000	0.000	5.7100	73.18	0.167797	0.172588	0.177515	0.182583	0.187796	62.15	65.75
GS FINANCE CORP	40057PZN5	03/15/2023	03/13/2025	100.000	0.000	5.4146	43.45	0.154432	0.158613	0.162907			57.26	11.73
GS FINANCE CORP	40057TEB3	07/06/2023	01/06/2025	100.000	0.000	5.7600	28.00	0.160000	0.164608	0.169349			60.07	0.85
GS FINANCE CORP	40057TE91	07/03/2023	07/03/2025	100.000	0.000	5.7100	28.23	0.158611	0.163139	0.167797	0.172588		59.55	31.40
GS FINANCE CORP	40057T4F8	06/30/2023	04/01/2026	100.000	0.000	5.5375	28.04	0.155973	0.160291	0.164729	0.169290	0.173977	57.72	60.96
GS FINANCE CORP	40057NCV7	10/05/2022	04/02/2026	100.000	0.000	5.5946	70.86	0.164147	0.168739	0.173459	0.178311	0.183299	60.75	64.19
GS FINANCE CORP	40057XA39	11/22/2023	11/22/2030	100.000	0.000	5.9200	6.41	0.164444	0.169312	0.174324	0.179484	0.184796	60.46	64.09
GS FINANCE CORP	40057YD75	02/27/2024	02/25/2027	100.000	0.000	5.1317			0.142547	0.146164	0.149914	0.153761	43.79	54.25
GS FINANCE CORP	40057T4E1	06/30/2023	06/28/2030	100.000	0.000	5.4292	27.31	0.154860	0.159063	0.163381	0.167816	0.172372	56.53	59.64
GS FINANCE CORP	40057TVH4	08/23/2023	08/23/2028	100.000	0.000	5.7800	20.55	0.160556	0.165196	0.169970	0.174882	0.179936	59.84	63.35
GS FINANCE CORP	40057T4D3	06/30/2023	07/02/2026	100.000	0.000	5.5900	27.61	0.152547	0.156734	0.161036	0.165457	0.169998	57.19	60.37
GS FINANCE CORP	40057TVG6	08/31/2023	12/05/2025	100.000	0.000	5.8625	19.77	0.165367	0.170214	0.175203	0.180339		60.66	59.44
GS FINANCE CORP	40057NTV9	11/28/2022	05/28/2025	100.000	0.000	5.3600	59.50	0.156976	0.161183	0.165503			57.55	24.33
GS FINANCE CORP	40057T4C5	06/30/2023	06/28/2030	100.000	0.000	5.4292	27.31	0.154860	0.159063	0.163381	0.167816	0.172372	56.53	59.64
GS FINANCE CORP	40057NC54	10/05/2022	10/07/2027	100.000	0.000	5.8400	74.04	0.171890	0.176909	0.182075	0.187392	0.192863	63.64	67.41
GS FINANCE CORP	40057NTT4	12/05/2022	12/03/2027	100.000	0.000	5.3692	58.51	0.157214	0.161435	0.165769	0.170219	0.174788	57.60	60.73
GS FINANCE CORP	40057PZY1	03/28/2023	09/06/2024	100.000	0.000	5.2000	39.81	0.147741	0.151582				36.89	
GS FINANCE CORP	40057TEB6	07/19/2023	10/19/2026	100.000	0.000	5.4000	24.45	0.152025	0.156130	0.160345	0.164674	0.169121	56.07	59.14
GS FINANCE CORP	40057PZX3	03/28/2023	03/27/2025	100.000	0.000	5.0800	38.86	0.144675	0.148350	0.152118			53.44	13.08
GS FINANCE CORP	40057PZV7	03/20/2023	03/20/2025	100.000	0.000	5.5200	43.51	0.157565	0.161914	0.166383			58.40	13.14
GS FINANCE CORP	40057TEA8	07/19/2023	07/19/2030	100.000	0.000	5.4600	24.57	0.151667	0.155807	0.160061	0.164430	0.168919	56.71	59.84
GS FINANCE CORP	40057TEP5	07/31/2023	04/30/2026	100.000	0.000	5.5033	23.21	0.154973	0.159237	0.163619	0.168121	0.172747	57.09	60.27
GS FINANCE CORP	40057RPK8	05/31/2023	05/30/2025	100.000	0.000	5.5771	32.82	0.159239	0.163680	0.168244			58.40	25.07
GS FINANCE CORP	40057PJF0	03/02/2023	03/06/2026	100.000	0.000	5.3500	44.92	0.152677	0.156761	0.160955	0.165260	0.169681	56.65	59.72

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057T4N1	06/05/2023	06/05/2030	100.000	0.000	5.2228	29.98	0.148866	0.152754	0.156743	0.160836	0.165036	54.50	57.38
GS FINANCE CORP	40057TEN0	07/31/2023	07/31/2030	100.000	0.000	5.4100	22.69	0.150278	0.154343	0.158518	0.162806	0.167210	56.08	59.15
GS FINANCE CORP	40057WNW3	10/16/2023	10/15/2026	100.000	0.000	6.0121	12.53	0.167003	0.171995	0.177165	0.182491	0.187977	61.79	65.56
GS FINANCE CORP	40057PJC7	02/28/2023	02/26/2027	100.000	0.000	5.2742	44.87	0.150326	0.154290	0.158359	0.162535	0.166821	55.84	58.82
GS FINANCE CORP	40057RPJ1	05/24/2023	11/24/2027	100.000	0.000	5.2950	32.06	0.150977	0.154974	0.159077	0.163289	0.167612	55.37	58.34
GS FINANCE CORP	40057TEM2	07/31/2023	07/30/2026	100.000	0.000	5.4558	22.88	0.151550	0.155684	0.159931	0.164294	0.168776	56.57	59.70
GS FINANCE CORP	40057WNV5	10/25/2023	10/23/2025	100.000	0.000	6.2325	11.43	0.173125	0.178460	0.184021	0.189756		64.03	54.77
GS FINANCE CORP	40057RPH5	05/24/2023	11/24/2028	100.000	0.000	5.3300	32.27	0.152001	0.156052	0.160211	0.164480	0.168864	55.75	58.76
GS FINANCE CORP	38150ASL0	05/30/2023	07/01/2024	100.000	VARIES	0.5000	3.48	0.017611	0.009667				2.88	
GS FINANCE CORP	40057MQX0	08/03/2022	08/03/2026	100.000	0.000	4.1000	58.97	0.118606	0.121038	0.123519	0.126051	0.128635	43.86	45.68
GS FINANCE CORP	40057ND95	09/28/2022	03/27/2025	100.000	0.000	5.2588	67.59	0.153839	0.157884	0.162035			56.88	13.94
GS FINANCE CORP	40057T4G6	06/30/2023	07/12/2028	100.000	0.000	5.4100	27.25	0.150549	0.154621	0.158804	0.163099	0.167511	56.33	59.41
GS FINANCE CORP	40057NCW5	10/05/2022	04/02/2027	100.000	0.000	5.7496	72.87	0.168947	0.173804	0.178801	0.183941	0.189229	62.57	66.22
GS FINANCE CORP	40057N2V8	10/05/2022	04/03/2025	100.000	0.000	5.4658	69.19	0.160192	0.164570	0.169068			59.24	15.55
GS FINANCE CORP	40057TEX8	08/03/2023	08/05/2025	100.000	0.000	5.6150	23.09	0.156021	0.160401	0.164904	0.169534		58.25	36.12
GS FINANCE CORP	40057PJM5	03/03/2023	03/09/2026	100.000	0.000	5.3800	45.02	0.153602	0.157734	0.161977	0.166334	0.170809	56.98	60.09
GS FINANCE CORP	40057MRD3	08/03/2022	02/03/2025	100.000	0.000	3.3083	47.41	0.094963	0.096533	0.098130			34.94	3.14
GS FINANCE CORP	40057TEV6	08/02/2023	08/04/2026	100.000	0.000	5.4800	22.69	0.152269	0.156441	0.160727	0.165131	0.169656	56.81	59.97
GS FINANCE CORP	40057MAC3	07/06/2022	07/08/2025	100.000	0.000	4.2800	64.97	0.124061	0.126716	0.129428	0.132198		46.07	24.70
GS FINANCE CORP	40057NUP2	11/18/2022	11/20/2025	100.000	0.000	5.2400	59.68	0.153327	0.157344	0.161467	0.165697		56.25	52.27
GS FINANCE CORP	40057T4T8	06/28/2023	07/03/2024	100.000	0.000	5.8700	29.86	0.163188	0.167978				30.56	
GS FINANCE CORP	40057RQ27	05/31/2023	03/02/2027	100.000	0.000	5.4238	32.04	0.152749	0.156892	0.161147	0.165517	0.170005	56.73	59.85
GS FINANCE CORP	40057TET7	08/03/2023	08/05/2026	100.000	0.000	5.4200	22.29	0.150601	0.154682	0.158874	0.163180	0.167602	56.16	59.24
GS FINANCE CORP	40057MRB7	08/03/2022	02/03/2025	100.000	0.000	3.3083	47.41	0.094963	0.096533	0.098130			34.94	3.14
GS FINANCE CORP	40057T4S0	07/06/2023	07/03/2026	100.000	0.000	5.4767	26.62	0.152131	0.156227	0.160505	0.164900	0.169416	57.00	60.16
GS FINANCE CORP	40057TVV3	09/01/2023	08/30/2030	100.000	0.000	5.6675	18.89	0.157431	0.161842	0.166454	0.171118	0.176021	58.57	61.93
GS FINANCE CORP	40057TF41	08/03/2023	08/07/2026	100.000	0.000	5.4200	22.30	0.150646	0.154729	0.158922	0.163229	0.167652	56.16	59.24
GS FINANCE CORP	40057PJG8	03/02/2023	03/04/2026	100.000	0.000	5.3500	44.91	0.152632	0.156715	0.160907	0.165211	0.169630	56.65	59.72
GS FINANCE CORP	40057TER1	07/31/2023	07/31/2030	100.000	0.000	5.4100	22.69	0.150278	0.154343	0.158518	0.162806	0.167210	56.08	59.15
GS FINANCE CORP	40057T4Q4	07/06/2023	07/14/2028	100.000	0.000	5.4600	26.57	0.151851	0.155996	0.160255	0.164630	0.169124	56.82	59.96
GS FINANCE CORP	40057NUC9	11/28/2022	11/27/2026	100.000	0.000	5.3517	59.41	0.156698	0.160891	0.165196	0.169616	0.174155	57.45	60.57
GS FINANCE CORP	40057NDB0	10/04/2022	10/03/2024	100.000	0.000	5.3729	68.14	0.157351	0.161578				43.56	
GS FINANCE CORP	40057TEQ3	07/31/2023	08/09/2028	100.000	0.000	5.3700	22.55	0.149367	0.153377	0.157496	0.161724	0.166067	55.65	58.68
GS FINANCE CORP	362273B26	09/27/2023	09/28/2026	110.980	4.000	5.8800	16.86	0.182278	0.183333	0.185444	0.187667	0.189889	56.02	57.57
GS FINANCE CORP	40057TFB5	08/03/2023	02/05/2025	100.000	0.000	5.7125	23.49	0.158731	0.163265	0.167928			59.30	5.71
GS FINANCE CORP	40057PK68	02/28/2023	08/27/2026	100.000	0.000	5.2392	44.57	0.149325	0.153236	0.157250	0.161370	0.165597	55.44	58.39
GS FINANCE CORP	40057PJU7	02/28/2023	02/28/2028	100.000	0.000	5.3500	45.52	0.152586	0.156668	0.160859	0.165162	0.169580	56.68	59.76
GS FINANCE CORP	38150ASX4	06/27/2023	07/29/2024	100.000	VARIES	0.5300	3.35	0.018222	0.010667				3.53	
GS FINANCE CORP	40057PJT0	02/28/2023	02/28/2030	100.000	0.000	5.4400	46.29	0.155221	0.159443	0.163780	0.168235	0.172811	57.69	60.87
GS FINANCE CORP	40057PK50	02/28/2023	08/28/2025	100.000	0.000	5.3225	45.28	0.151782	0.155821	0.159968	0.164225		56.38	38.68
GS FINANCE CORP	40057PJS2	02/28/2023	02/26/2026	100.000	0.000	5.2288	44.48	0.149000	0.152895	0.156892	0.160994	0.165203	55.33	58.26
GS FINANCE CORP	40057RPY8	05/31/2023	03/02/2026	100.000	0.000	5.4562	32.23	0.153674	0.157867	0.162174	0.166598	0.171143	57.09	60.25
GS FINANCE CORP	40057NUM7	11/18/2022	11/18/2027	100.000	0.000	5.4500	62.11	0.159752	0.164105	0.168577	0.173171	0.177890	58.67	61.92
GS FINANCE CORP	40057TEZ3	08/02/2023	07/31/2026	100.000	0.000	5.4954	22.74	0.152650	0.156798	0.161106	0.165533	0.170081	56.98	60.15
GS FINANCE CORP	40057NDJ3	09/30/2022	10/12/2027	100.000	0.000	5.9500	76.36	0.175606	0.180830	0.186210	0.191749	0.197454	55.00	58.92
GS FINANCE CORP	40057PJP8	03/03/2023	03/09/2026	100.000	0.000	5.3800	45.02	0.153602	0.157734	0.161977	0.166334	0.170809	56.98	60.09
GS FINANCE CORP	40057MS83	08/03/2022	08/01/2024	100.000	0.000	2.8600	40.90	0.081720	0.082889				17.37	

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057MRW1	08/31/2022	09/11/2029	100.000	0.000	4.7600	64.96	0.138792	0.142096	0.145478	0.148940	0.152485	51.30	53.77
GS FINANCE CORP	40057TFJ8	07/31/2023	04/30/2026	100.000	0.000	5.5033	23.21	0.154973	0.159237	0.163619	0.168121	0.172747	57.09	60.27
GS FINANCE CORP	40057TWJ9	08/30/2023	03/02/2026	100.000	0.000	5.8575	19.69	0.162761	0.167528	0.172435	0.177485	0.182683	60.60	64.21
GS FINANCE CORP	40057XB46	12/01/2023	12/12/2031	100.000	0.000	5.8067	4.84	0.161583	0.166275	0.171102	0.176070	0.181182	59.20	62.68
GS FINANCE CORP	40057NDW4	10/13/2022	10/23/2029	100.000	0.000	5.9600	74.20	0.175860	0.181101	0.186498	0.192055	0.197779	64.98	68.91
GS FINANCE CORP	40057N3V7	10/05/2022	10/03/2025	100.000	0.000	5.5208	69.90	0.161891	0.166359	0.170952	0.175670		59.88	47.35
GS FINANCE CORP	40057MRV3	08/31/2022	08/29/2025	100.000	0.000	4.2583	57.97	0.123362	0.125989	0.128671	0.131396		45.53	31.12
GS FINANCE CORP	40057T5F7	07/06/2023	07/03/2026	100.000	0.000	5.4767	26.62	0.152131	0.156227	0.160505	0.164900	0.169416	57.00	60.16
GS FINANCE CORP	40057XRT4	01/29/2024	01/28/2027	100.000	0.000	5.1312		0.142533	0.146170	0.149920	0.153766		47.88	54.46
GS FINANCE CORP	40057MRU5	08/31/2022	03/03/2027	100.000	0.000	4.5750	62.37	0.133015	0.136057	0.139170	0.142353	0.145609	49.16	51.43
GS FINANCE CORP	40057NUX3	12/05/2022	12/04/2025	100.000	0.000	5.1350	55.91	0.150037	0.153889	0.157840	0.161892		54.92	53.29
GS FINANCE CORP	40057NV79	11/28/2022	11/28/2025	100.000	0.000	5.2600	58.37	0.153898	0.157945	0.162099	0.166362		56.40	53.77
GS FINANCE CORP	40057MRT8	08/31/2022	09/11/2029	100.000	0.000	7.0000	96.48	0.208739	0.216045	0.223607	0.231433	0.239533	78.10	83.66
GS FINANCE CORP	40057NV87	11/28/2022	12/07/2029	100.000	0.000	5.5300	61.42	0.162448	0.166939	0.171555	0.176299	0.181173	59.51	62.84
GS FINANCE CORP	40057XRR8	01/26/2024	01/26/2029	100.000	0.000	5.2200		0.145000	0.148784	0.152668	0.156652		49.16	55.48
GS FINANCE CORP	40057MRS0	08/31/2022	08/29/2025	100.000	0.000	4.2583	57.97	0.123362	0.125989	0.128671	0.131396		45.53	31.12
GS FINANCE CORP	40057MRR2	08/31/2022	08/31/2027	100.000	0.000	4.6400	63.27	0.134939	0.138052	0.141272	0.144514	0.147904	49.91	52.25
GS FINANCE CORP	40057NV61	11/28/2022	11/26/2027	100.000	0.000	5.4517	60.54	0.159757	0.164112	0.168586	0.173181	0.177902	58.61	61.84
GS FINANCE CORP	40057NV46	12/05/2022	12/04/2025	100.000	0.000	5.1350	55.91	0.150037	0.153889	0.157840	0.161892		54.92	53.29
GS FINANCE CORP	40057NDR5	10/12/2022	10/10/2024	100.000	0.000	5.3850	67.04	0.157701	0.161947				44.76	
GS FINANCE CORP	40057NUT2	11/28/2022	12/10/2029	100.000	0.000	5.5300	61.42	0.162522	0.167016	0.171634	0.176380	0.181257	59.51	62.84
GS FINANCE CORP	40057XAM7	11/27/2023	05/27/2025	100.000	0.000	5.8190	5.50	0.161639	0.166342	0.171181			59.36	24.99
GS FINANCE CORP	40057NUR6	11/28/2022	12/01/2025	100.000	0.000	5.2600	58.37	0.153965	0.158014	0.162170	0.166435		56.40	54.28
GS FINANCE CORP	40057PJW3	03/02/2023	09/05/2028	100.000	0.000	5.4625	45.87	0.155951	0.160211	0.164587	0.169082	0.173700	57.91	61.12
GS FINANCE CORP	40057NDQ7	09/29/2022	01/04/2024	100.000	0.000	5.2413	67.21	0.151474					0.45	
GS FINANCE CORP	40057NUS4	11/28/2022	11/28/2028	100.000	0.000	5.4950	61.02	0.161142	0.165569	0.170118	0.174792	0.179594	59.10	62.40
GS FINANCE CORP	40057PKF8	03/03/2023	09/03/2025	100.000	0.000	5.4275	45.41	0.154855	0.159058	0.163374	0.167808		57.51	40.33
GS FINANCE CORP	40057RQM3	06/05/2023	03/05/2026	100.000	0.000	5.2637	30.34	0.148138	0.152037	0.156038	0.160145	0.164360	54.95	57.88
GS FINANCE CORP	40057WP92	10/23/2023	10/23/2025	100.000	0.000	6.2700	11.84	0.174167	0.179627	0.185258	0.191066		64.44	55.14
GS FINANCE CORP	40057T5N0	06/14/2023	06/17/2030	100.000	0.000	5.3891	29.56	0.153800	0.157944	0.162200	0.166571	0.171059	56.23	59.30
GS FINANCE CORP	40057TX25	08/29/2023	09/02/2031	100.000	0.000	5.8333	19.78	0.162115	0.166843	0.171709	0.176718	0.181872	60.35	63.93
GS FINANCE CORP	40057WP76	10/25/2023	10/25/2028	100.000	0.000	6.5200	11.95	0.181111	0.187015	0.193112	0.199407	0.205908	67.05	71.50
GS FINANCE CORP	40057MB99	06/30/2022	06/30/2028	100.000	0.000	4.9300	75.94	0.147323	0.150955	0.154676	0.158488	0.162395	53.70	56.38
GS FINANCE CORP	40057N3Z8	10/05/2022	10/05/2027	100.000	0.000	5.8400	74.03	0.171834	0.176852	0.182016	0.187331	0.192801	63.64	67.41
GS FINANCE CORP	40057T539	06/07/2023	06/07/2028	100.000	0.000	5.2500	29.84	0.149661	0.153590	0.157622	0.161759	0.166006	54.78	57.69
GS FINANCE CORP	40057N3X3	10/05/2022	10/05/2027	100.000	0.000	5.8400	74.03	0.171834	0.176852	0.182016	0.187331	0.192801	63.64	67.41
GS FINANCE CORP	40057TFK5	07/31/2023	04/29/2027	100.000	0.000	5.4167	22.84	0.152479	0.156608	0.160850	0.165206	0.169681	56.15	59.24
GS FINANCE CORP	40057MSH3	09/06/2022	09/09/2025	100.000	0.000	4.5300	60.95	0.131648	0.134630	0.137679	0.140797		48.61	34.71
GS FINANCE CORP	40057NVK0	12/05/2022	06/04/2025	100.000	0.000	5.2250	56.91	0.152800	0.156792	0.160888			55.94	24.62
GS FINANCE CORP	40057WPE1	11/15/2023	05/15/2025	100.000	0.000	6.1125	7.81	0.169792	0.174981	0.180329			62.54	24.16
GS FINANCE CORP	40057T5Y6	06/30/2023	06/30/2028	100.000	0.000	5.4100	27.20	0.154343	0.158518	0.162806	0.167210	0.171733	56.32	59.41
GS FINANCE CORP	40057MSG5	09/02/2022	09/05/2025	100.000	0.000	4.5100	61.20	0.131041	0.133996	0.137017	0.140107		48.40	33.99
GS FINANCE CORP	40057RQU5	06/05/2023	06/15/2026	100.000	0.000	5.2100	29.91	0.148707	0.152581	0.156556	0.160634	0.164818	54.36	57.23
GS FINANCE CORP	40057RQT8	05/31/2023	06/09/2028	100.000	0.000	5.4300	31.96	0.155139	0.159351	0.163677	0.168121	0.172685	56.80	59.92
GS FINANCE CORP	40057RR59	05/15/2023	06/13/2024	100.000	0.000	5.3200	33.59	0.152336					24.68	
GS FINANCE CORP	40057WPA9	10/23/2023	11/21/2024	100.000	0.000	6.1700	11.69	0.172211	0.177524				56.06	
GS FINANCE CORP	40057RQ50	05/31/2023	05/31/2030	100.000	0.000	5.4800	32.25	0.156393	0.160678	0.165081	0.169604	0.174251	57.34	60.53

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057RR42	05/18/2023	05/20/2026	100.000	0.000	5.0100	31.19	0.142692	0.146267	0.149931	0.153687	0.157537	52.31	54.96
GS FINANCE CORP	40057NEF0	10/31/2022	05/01/2025	100.000	0.000	5.7950	69.18	0.170462	0.175402	0.180484			62.86	21.66
GS FINANCE CORP	40057RQR2	05/31/2023	03/02/2026	100.000	0.000	5.4562	32.23	0.153674	0.157867	0.162174	0.166598	0.171143	57.09	60.25
GS FINANCE CORP	40057RR34	06/05/2023	06/04/2026	100.000	0.000	5.2279	30.02	0.148994	0.152889	0.156885	0.160986	0.165194	54.55	57.44
GS FINANCE CORP	40057NVF1	11/28/2022	12/10/2029	100.000	0.000	5.5300	61.42	0.162522	0.167016	0.171634	0.176380	0.181257	59.51	62.84
GS FINANCE CORP	40057T5T7	06/30/2023	06/30/2025	100.000	0.000	5.6800	28.56	0.162259	0.166867	0.171606			59.25	30.72
GS FINANCE CORP	40057TX82	08/31/2023	08/30/2030	100.000	0.000	5.7675	19.39	0.160208	0.164803	0.169582	0.174418	0.179503	59.64	63.13
GS FINANCE CORP	40057NVE4	11/28/2022	08/27/2025	100.000	0.000	5.3267	59.24	0.153905	0.158004	0.162212	0.166533		57.17	39.06
GS FINANCE CORP	40057RQP6	05/31/2023	05/31/2030	100.000	0.000	5.4800	32.25	0.156393	0.160678	0.165081	0.169604	0.174251	57.34	60.53
GS FINANCE CORP	40057T6B5	06/30/2023	07/02/2026	100.000	0.000	5.4900	27.61	0.152547	0.156734	0.161036	0.165457	0.169998	57.19	60.37
GS FINANCE CORP	40057MSP5	09/06/2022	09/03/2027	100.000	0.000	4.8079	64.77	0.139996	0.143362	0.146808	0.150337	0.153951	51.81	54.33
GS FINANCE CORP	40057XBN4	11/29/2023	11/28/2025	100.000	0.000	5.8392	5.19	0.162200	0.166909	0.171782	0.176798		59.56	57.08
GS FINANCE CORP	40057MSQ3	09/06/2022	09/05/2025	100.000	0.000	4.4042	59.22	0.127771	0.130585	0.133460	0.136399		47.16	33.09
GS FINANCE CORP	40057NNW52	11/16/2022	05/15/2024	100.000	0.000	5.5258	63.32	0.162069					21.72	
GS FINANCE CORP	40057TGD0	08/03/2023	08/14/2026	100.000	0.000	5.4200	22.32	0.150805	0.154892	0.159089	0.163401	0.167829	56.16	59.25
GS FINANCE CORP	40057NVT1	11/28/2022	11/28/2025	100.000	0.000	5.2600	58.37	0.153898	0.157945	0.162099	0.166362		56.40	53.77
GS FINANCE CORP	40057PLB3	02/28/2023	02/27/2026	100.000	0.000	5.2288	44.48	0.149021	0.152917	0.156914	0.161017	0.165226	55.33	58.26
GS FINANCE CORP	40057TXD1	08/30/2023	08/30/2028	100.000	0.000	5.7500	19.33	0.159722	0.164289	0.169038	0.173844	0.178898	59.45	62.92
GS FINANCE CORP	40057NFF28	11/03/2022	11/04/2027	100.000	0.000	6.1100	72.48	0.180280	0.185788	0.191464	0.197313	0.203341	66.53	70.66
GS FINANCE CORP	40057NV53	12/05/2022	06/04/2025	100.000	0.000	5.2250	56.91	0.152800	0.156792	0.160888			55.94	24.62
GS FINANCE CORP	40057TXB5	08/31/2023	08/30/2030	100.000	0.000	5.7675	19.39	0.160208	0.164803	0.169582	0.174418	0.179503	59.64	63.13
GS FINANCE CORP	40057PL59	03/03/2023	09/03/2025	100.000	0.000	5.4275	45.41	0.154855	0.159058	0.163374	0.167808		57.51	40.33
GS FINANCE CORP	40057RQW1	06/05/2023	06/04/2026	100.000	0.000	5.2279	30.02	0.148994	0.152889	0.156885	0.160986	0.165194	54.55	57.44
GS FINANCE CORP	40057MBW8	06/03/2022	06/05/2024	100.000	0.000	2.4000	38.37	0.069105					10.64	
GS FINANCE CORP	40057RRG5	05/10/2023	05/10/2028	100.000	0.000	5.0600	32.65	0.144112	0.147758	0.151496	0.155329	0.159259	52.91	55.62
GS FINANCE CORP	40057PLA8	02/28/2023	03/11/2030	100.000	0.000	5.4400	46.33	0.155526	0.159757	0.164102	0.168566	0.173151	57.69	60.88
GS FINANCE CORP	40057NEY9	10/31/2022	10/30/2025	100.000	0.000	5.8158	69.44	0.171082	0.176057	0.181176	0.186445		63.10	55.12
GS FINANCE CORP	40057NEX1	10/31/2022	11/09/2029	100.000	0.000	6.2300	74.51	0.184291	0.190032	0.195952	0.202055	0.208350	67.98	72.29
GS FINANCE CORP	40057NEW3	10/31/2022	11/09/2029	100.000	0.000	6.2300	74.51	0.184291	0.190032	0.195952	0.202055	0.208350	67.98	72.29
GS FINANCE CORP	40057NFF77	11/03/2022	11/04/2027	100.000	0.000	6.1100	72.48	0.180280	0.185788	0.191464	0.197313	0.203341	66.53	70.66
GS FINANCE CORP	40057NEV5	10/31/2022	10/29/2027	100.000	0.000	6.0883	72.77	0.179543	0.185009	0.190641	0.196444	0.202424	66.31	70.41
GS FINANCE CORP	40057RRC4	05/31/2023	05/31/2028	100.000	0.000	5.4300	31.95	0.154928	0.159135	0.163455	0.167893	0.172451	56.80	59.92
GS FINANCE CORP	40057TGH1	07/12/2023	01/12/2027	100.000	0.000	5.6275	26.42	0.156319	0.160718	0.165240	0.169890	0.174670	58.57	61.92
GS FINANCE CORP	40057MT66	08/31/2022	08/29/2025	100.000	0.000	4.2583	57.97	0.123362	0.125989	0.128671	0.131396		45.53	31.12
GS FINANCE CORP	40057NEU7	10/31/2022	04/30/2026	100.000	0.000	5.8783	70.20	0.173026	0.178111	0.183346	0.188735	0.194282	63.83	67.64
GS FINANCE CORP	40057TXH2	09/01/2023	09/01/2028	100.000	0.000	5.6100	18.70	0.155833	0.160204	0.164698	0.169318	0.174067	57.95	61.25
GS FINANCE CORP	40057NFF69	11/03/2022	05/05/2025	100.000	0.000	5.9125	70.10	0.174147	0.179296	0.184596			64.20	22.89
GS FINANCE CORP	40057NVW4	11/15/2022	11/14/2024	100.000	0.000	5.7987	66.68	0.170524	0.175468				54.26	
GS FINANCE CORP	40057TXF6	09/01/2023	09/01/2028	100.000	0.000	5.6100	18.70	0.155833	0.160204	0.164698	0.169318	0.174067	57.95	61.25
GS FINANCE CORP	40057N4R5	10/05/2022	10/03/2025	100.000	0.000	5.5208	69.90	0.161891	0.166359	0.170952	0.175670		59.88	47.35
GS FINANCE CORP	40057T6S8	06/30/2023	07/02/2029	100.000	0.000	5.3598	26.96	0.148928	0.152919	0.157017	0.161225	0.165545	55.78	58.81
GS FINANCE CORP	40057MTB5	08/31/2022	08/31/2026	100.000	0.000	4.5100	61.46	0.130992	0.133929	0.136966	0.140020	0.143213	48.41	50.62
GS FINANCE CORP	40057TXV1	08/30/2023	03/01/2029	100.000	0.000	5.7650	19.38	0.160139	0.164781	0.169530	0.174417	0.179445	59.61	63.10
GS FINANCE CORP	40057TY73	08/30/2023	06/28/2025	100.000	0.000	5.9363	19.96	0.168106	0.173095	0.178233			61.45	31.55
GS FINANCE CORP	40057NFFB8	10/13/2022	10/10/2024	100.000	0.000	5.4633	67.88	0.160092	0.164465				45.45	
GS FINANCE CORP	40057TY57	08/31/2023	09/03/2025	100.000	0.000	5.9000	19.84	0.163969	0.168807	0.173786	0.178913		61.06	42.98
GS FINANCE CORP	40057PLH3	03/03/2023	03/05/2026	100.000	0.000	5.3800	45.01	0.153510	0.157640	0.161880	0.166235	0.170707	56.98	60.08

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057RRK6	09/15/2023	09/17/2025	100.000	0.000	5.9300	17.47	0.164776	0.169662	0.174693	0.179872		61.23	45.65
GS FINANCE CORP	40057RRL4	11/09/2023	11/12/2025	100.000	0.000	6.0450	8.74	0.168001	0.173079	0.178310	0.183700		61.90	56.42
GS FINANCE CORP	40057PLD2	02/28/2023	02/28/2030	100.000	0.000	5.4400	46.29	0.155221	0.159443	0.163780	0.168235	0.172811	57.69	60.87
GS FINANCE CORP	40057TXQ2	08/28/2023	02/28/2029	100.000	0.000	5.7325	19.59	0.159236	0.163800	0.168495	0.173325	0.178293	59.29	62.73
GS FINANCE CORP	40057TY24	09/13/2023	09/13/2030	100.000	0.000	5.8200	17.46	0.161667	0.166371	0.171213	0.176195	0.181322	60.08	63.63
GS FINANCE CORP	40057PLE0	02/28/2023	03/09/2028	100.000	0.000	5.3500	45.55	0.152836	0.156924	0.161122	0.165432	0.169857	56.68	59.76
GS FINANCE CORP	40057PLC4	03/03/2023	03/16/2026	100.000	0.000	5.3800	45.04	0.153763	0.157899	0.162146	0.166508	0.170987	56.98	60.09
GS FINANCE CORP	40057TGN8	08/03/2023	08/05/2026	100.000	0.000	5.4200	22.29	0.150601	0.154682	0.158874	0.163180	0.167602	56.16	59.24
GS FINANCE CORP	40057PLB6	02/28/2023	12/01/2025	100.000	0.000	5.2663	44.86	0.152181	0.156188	0.160300	0.164521		55.75	53.66
GS FINANCE CORP	40057RRH3	05/17/2023	05/17/2028	100.000	0.000	5.0000	31.26	0.142361	0.145920	0.149568	0.153307	0.157140	52.21	54.85
GS FINANCE CORP	40057MBX6	06/03/2022	06/04/2027	100.000	0.000	4.0700	65.66	0.120112	0.122557	0.125051	0.127595	0.130192	43.81	45.62
GS FINANCE CORP	40057RB72	05/02/2023	05/02/2028	100.000	0.000	5.0900	34.00	0.144987	0.148677	0.152461	0.156341	0.160320	53.30	56.05
GS FINANCE CORP	40057RRW0	05/25/2023	05/25/2028	100.000	0.000	5.3000	31.94	0.151124	0.155128	0.159239	0.163459	0.167791	55.42	58.39
GS FINANCE CORP	40057PLQ3	03/03/2023	03/05/2026	100.000	0.000	5.3800	45.01	0.153510	0.157640	0.161880	0.166235	0.170707	56.98	60.08
GS FINANCE CORP	40057T622	07/06/2023	07/08/2024	100.000	0.000	5.8600	28.50	0.162831	0.167602				31.31	
GS FINANCE CORP	40057PLP5	02/28/2023	02/28/2028	100.000	0.000	5.3500	45.52	0.152586	0.156668	0.160859	0.165162	0.169580	56.68	59.76
GS FINANCE CORP	40057WQ00	10/25/2023	10/25/2028	100.000	0.000	6.5200	11.95	0.181111	0.187015	0.193112	0.199407	0.205908	67.05	71.50
GS FINANCE CORP	40057NFX1	11/03/2022	11/05/2025	100.000	0.000	5.8900	69.83	0.173446	0.178554	0.183813	0.189226		63.94	56.85
GS FINANCE CORP	40057T6Y5	07/06/2023	01/05/2029	100.000	0.000	5.3842	26.17	0.149561	0.153565	0.157699	0.161945	0.166304	56.00	59.05
GS FINANCE CORP	40057RS74	05/31/2023	05/31/2028	100.000	0.000	5.4300	31.95	0.154928	0.159135	0.163455	0.167893	0.172451	56.80	59.92
GS FINANCE CORP	40057NMG2	11/23/2022	11/25/2025	100.000	0.000	5.2900	59.48	0.154866	0.158962	0.163167	0.167483		56.79	53.64
GS FINANCE CORP	40057N5G8	09/20/2022	09/18/2025	100.000	0.000	4.8125	62.87	0.140155	0.143527	0.146981	0.150518		51.77	38.41
GS FINANCE CORP	40057WQD2	10/25/2023	10/25/2028	100.000	0.000	6.5200	11.95	0.181111	0.187015	0.193112	0.199407	0.205908	67.05	71.50
GS FINANCE CORP	40057RS66	06/05/2023	06/04/2026	100.000	0.000	5.2279	30.02	0.148994	0.152889	0.156885	0.160986	0.165194	54.55	57.44
GS FINANCE CORP	40057TH98	07/31/2023	07/31/2028	100.000	0.000	5.3700	22.52	0.149167	0.153172	0.157284	0.161508	0.165844	55.65	58.68
GS FINANCE CORP	40057TRT7	05/31/2023	05/29/2026	100.000	0.000	5.4321	31.97	0.154967	0.159176	0.163499	0.167940	0.172502	56.82	59.95
GS FINANCE CORP	40057T6W9	06/30/2023	07/12/2030	100.000	0.000	5.4300	27.35	0.151106	0.155209	0.159423	0.163751	0.168197	56.54	59.65
GS FINANCE CORP	40057TGW8	07/31/2023	07/31/2025	100.000	0.000	5.6300	23.61	0.156389	0.160791	0.165318	0.169971		58.44	35.39
GS FINANCE CORP	40057NFF9	10/03/2022	10/03/2024	100.000	0.000	5.2400	66.58	0.153283	0.157299				42.42	
GS FINANCE CORP	40057NWH6	11/17/2022	11/19/2025	100.000	0.000	5.3500	61.11	0.156715	0.160907	0.165211	0.169630		57.53	53.33
GS FINANCE CORP	40057RRS9	05/31/2023	05/28/2027	100.000	0.000	5.4246	31.93	0.154725	0.158922	0.163232	0.167659	0.172207	56.74	59.86
GS FINANCE CORP	40057MTF9	09/06/2022	09/05/2025	100.000	0.000	4.4042	59.22	0.127771	0.130585	0.133460	0.136399		47.16	33.09
GS FINANCE CORP	40057NFG7	10/04/2022	04/03/2025	100.000	0.000	5.4454	69.08	0.159587	0.163932	0.168395			59.01	15.49
GS FINANCE CORP	40057RS41	05/31/2023	05/31/2030	100.000	0.000	5.4800	32.25	0.156393	0.160678	0.165083	0.169604	0.174251	57.34	60.53
GS FINANCE CORP	40057TH72	07/31/2023	07/30/2026	100.000	0.000	5.4558	22.88	0.151550	0.155684	0.159931	0.164294	0.168776	56.57	59.70
GS FINANCE CORP	40057MTD1	08/31/2022	09/11/2029	100.000	0.000	4.7600	64.96	0.138792	0.142096	0.145478	0.148940	0.152485	51.30	53.77
GS FINANCE CORP	40057TXX7	09/01/2023	08/30/2030	100.000	0.000	5.6017	18.67	0.155603	0.159913	0.164416	0.168970	0.173755	57.86	61.15
GS FINANCE CORP	40057TY99	08/30/2023	11/04/2024	100.000	0.000	6.0375	20.40	0.169508	0.174625				52.28	
GS FINANCE CORP	40057T6U3	06/21/2023	06/20/2025	100.000	0.000	5.6592	29.92	0.161623	0.166197	0.170899			59.11	28.88
GS FINANCE CORP	40057RS33	05/31/2023	05/31/2029	100.000	0.000	5.3940	31.74	0.153874	0.158024	0.162286	0.166663	0.171158	56.40	59.49
GS FINANCE CORP	40057MTC3	08/31/2022	08/31/2028	100.000	VARIES	4.7000	64.06	0.136611	0.139056	0.141556	0.144111	0.146778	50.07	51.90
GS FINANCE CORP	40057T6T6	06/30/2023	07/02/2026	100.000	0.000	5.4900	27.61	0.152547	0.156734	0.161036	0.165457	0.169998	57.19	60.37
GS FINANCE CORP	40057TYE1	08/30/2023	08/28/2026	100.000	0.000	5.8012	19.50	0.161144	0.165767	0.170575	0.175523	0.180614	60.00	63.53
GS FINANCE CORP	40057NFE2	10/03/2022	10/02/2025	100.000	0.000	5.3592	68.12	0.156929	0.161134	0.165452	0.169885		58.01	45.64
GS FINANCE CORP	40057NX69	11/10/2022	10/31/2029	100.000	VARIES	5.9400	66.91	0.159389	0.156889	0.155667	0.158500	0.160611	56.67	56.82
GS FINANCE CORP	40057MD22	06/30/2022	10/03/2024	100.000	0.000	3.3450	51.19	0.096881	0.098501				26.64	
GS FINANCE CORP	40057NFT9	10/26/2022	10/24/2024	100.000	0.000	5.8583	70.65	0.172349	0.177397				51.41	

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057N5S2	09/22/2022	09/23/2027	100.000	0.000	5.2900	68.93	0.154843	0.158938	0.163142	0.167457	0.171887	57.29	60.36
GS FINANCE CORP	40057M2P3	05/25/2022	05/27/2027	100.000	0.000	4.3500	71.32	0.128922	0.131726	0.134591	0.137518	0.140509	47.11	49.18
GS FINANCE CORP	40057NFS1	10/26/2022	10/24/2024	100.000	0.000	5.8637	70.72	0.172517	0.177575				51.46	
GS FINANCE CORP	40057N5R4	09/22/2022	09/23/2027	100.000	0.000	5.2900	68.93	0.154843	0.158938	0.163142	0.167457	0.171887	57.29	60.36
GS FINANCE CORP	40057N5P8	09/13/2022	09/12/2024	100.000	0.000	3.0300	39.90	0.086729	0.088043				22.01	
GS FINANCE CORP	40057THD9	08/03/2023	05/05/2026	100.000	0.000	5.4688	22.60	0.154034	0.158246	0.162573	0.167019	0.171586	56.69	59.83
GS FINANCE CORP	40057NWT0	11/23/2022	11/25/2026	100.000	0.000	5.3950	60.69	0.158103	0.162367	0.166747	0.171245	0.175865	58.00	61.17
GS FINANCE CORP	40057NX36	12/01/2022	12/03/2025	100.000	0.000	5.1700	56.90	0.151175	0.155083	0.159092	0.163204		55.35	53.56
GS FINANCE CORP	40057T7A6	07/06/2023	07/08/2024	100.000	0.000	5.8600	28.50	0.162831	0.167602				31.31	
GS FINANCE CORP	40057NWR4	11/15/2022	11/14/2024	100.000	0.000	5.7967	66.65	0.170462	0.175402				54.24	
GS FINANCE CORP	40057NX28	11/09/2022	05/09/2024	100.000	0.000	5.9175	69.11	0.174246					22.30	
GS FINANCE CORP	40057N5M5	09/13/2022	09/12/2024	100.000	0.000	3.0300	39.90	0.086729	0.088043				22.01	
GS FINANCE CORP	40057MTM1	09/06/2022	03/05/2025	100.000	0.000	3.6492	48.91	0.105089	0.107006	0.108959			38.63	6.97
GS FINANCE CORP	40057PM66	02/15/2023	02/13/2025	100.000	0.000	5.2029	46.18	0.148243	0.152099	0.156056			55.14	6.55
GS FINANCE CORP	40057MTL3	08/31/2022	03/03/2025	100.000	0.000	49.56	49.56	0.105155	0.107074	0.109029			38.66	6.76
GS FINANCE CORP	40057PM58	02/21/2023	02/18/2028	100.000	0.000	5.2067	45.33	0.148333	0.152195	0.156157	0.160222	0.164393	55.14	58.04
GS FINANCE CORP	40057N5K9	09/14/2022	09/14/2027	100.000	0.000	4.9800	65.97	0.145308	0.148926	0.152635	0.156435	0.160330	53.75	56.46
GS FINANCE CORP	40057WQH3	10/23/2023	10/23/2025	100.000	0.000	6.2700	11.84	0.174167	0.179627	0.185258	0.191066		64.44	55.14
GS FINANCE CORP	40057RRY6	05/31/2023	05/29/2026	100.000	0.000	5.4321	31.97	0.154967	0.159176	0.163499	0.167940	0.172502	56.82	59.95
GS FINANCE CORP	40057WQW0	11/03/2023	11/03/2027	100.000	0.000	6.4663	10.42	0.179619	0.185427	0.191422	0.197611	0.204000	66.39	70.76
GS FINANCE CORP	40057WR74	10/23/2023	10/23/2028	100.000	0.000	6.5000	12.28	0.180556	0.186424	0.192482	0.198738	0.205197	66.87	71.28
GS FINANCE CORP	40057T7L2	06/14/2023	06/16/2028	100.000	0.000	5.4000	29.62	0.154096	0.158257	0.162530	0.166918	0.171425	56.35	59.43
GS FINANCE CORP	40057WQU4	11/09/2023	05/09/2025	100.000	0.000	6.0725	8.77	0.168681	0.173802	0.179079			62.19	22.92
GS FINANCE CORP	40057WR41	10/25/2023	04/23/2026	100.000	0.000	6.2775	11.51	0.174375	0.179787	0.185430	0.191251	0.197254	64.50	68.61
GS FINANCE CORP	40057NNW26	11/09/2022	02/08/2024	100.000	0.000	5.9325	69.38	0.172168					6.37	
GS FINANCE CORP	40057MDR9	05/25/2022	05/20/2027	100.000	VARIES	4.3296	70.74	0.126567	0.128494	0.130500	0.132511	0.134606	46.06	47.50
GS FINANCE CORP	40057MD55	08/24/2022	03/24/2025	100.000	0.000	3.6942	50.83	0.106770	0.108742	0.110751			39.18	9.19
GS FINANCE CORP	40057XR5	11/07/2023	11/06/2025	100.000	0.000	6.1025	9.15	0.169514	0.174657	0.179987	0.185479		62.53	55.88
GS FINANCE CORP	40057MU72	08/31/2022	08/29/2025	100.000	0.000	4.2583	57.97	0.123362	0.125989	0.128671	0.131396		45.53	31.12
GS FINANCE CORP	40057T7F5	07/06/2023	08/05/2024	100.000	0.000	5.8600	28.60	0.163546	0.168338				35.86	
GS FINANCE CORP	40057RSC3	05/05/2023	05/07/2025	100.000	0.000	5.0950	33.60	0.145174	0.148873	0.152665			53.33	19.24
GS FINANCE CORP	40057MD48	08/03/2022	08/01/2025	100.000	0.000	3.8597	55.46	0.111369	0.113518	0.115708	0.117941		41.13	24.70
GS FINANCE CORP	40057RSB5	05/04/2023	05/06/2024	100.000	0.000	5.3600	35.52	0.152925					19.12	
GS FINANCE CORP	40057T7E8	06/29/2023	07/01/2026	100.000	0.000	5.4000	27.31	0.154096	0.154096	0.162530	0.162530	0.171425	56.22	59.30
GS FINANCE CORP	40057MTS8	09/06/2022	03/05/2025	100.000	0.000	3.6492	48.91	0.105089	0.107006	0.108959			38.63	6.97
GS FINANCE CORP	40057MD30	07/06/2022	01/06/2025	100.000	0.000	3.5667	53.95	0.102640	0.104471	0.106334			37.93	0.53
GS FINANCE CORP	40057MU56	08/24/2022	08/22/2024	100.000	0.000	2.8600	39.19	0.081720	0.082889				19.09	
GS FINANCE CORP	40057XUC7	01/24/2024	01/22/2027	100.000	0.000	5.1608			0.143356	0.147014	0.150807	0.154699	48.89	54.83
GS FINANCE CORP	40057M3A5	06/03/2022	06/04/2030	100.000	0.000	4.3600	70.45	0.129221	0.132038	0.134916	0.137858	0.140863	47.18	49.26
GS FINANCE CORP	40057PML3	02/21/2023	02/23/2028	100.000	0.000	5.2100	45.36	0.148535	0.152405	0.156375	0.160448	0.164628	55.17	58.08
GS FINANCE CORP	40057PMJ8	02/22/2023	02/19/2027	100.000	0.000	5.1758	44.91	0.147431	0.151246	0.155160	0.159176	0.163295	54.78	57.65
GS FINANCE CORP	40057THU1	07/31/2023	07/30/2026	100.000	0.000	5.4558	22.88	0.151550	0.155684	0.159931	0.164294	0.168776	56.57	59.70
GS FINANCE CORP	40057RT24	05/17/2023	05/17/2028	100.000	0.000	5.0800	31.77	0.144695	0.148371	0.152139	0.156004	0.159966	53.08	55.81
GS FINANCE CORP	40057THT4	07/31/2023	07/31/2029	100.000	0.000	5.3305	22.36	0.148069	0.152016	0.156067	0.160227	0.164498	55.22	58.21
GS FINANCE CORP	40057NGD3	11/03/2022	11/07/2025	100.000	0.000	5.8900	69.83	0.173503	0.178613	0.183873	0.189288		63.94	57.24
GS FINANCE CORP	40057THS6	07/31/2023	08/09/2030	100.000	0.000	5.4100	22.72	0.150481	0.154552	0.158732	0.163026	0.167436	56.08	59.15
GS FINANCE CORP	40057N6A0	10/05/2022	04/03/2025	100.000	0.000	5.4658	69.19	0.160192	0.164570	0.169068			59.24	15.55

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057NGA9	11/02/2022	10/31/2025	100.000	0.000	5.8608	69.65	0.172427	0.177479	0.182680	0.188034		63.61	55.58
GS FINANCE CORP	40057PMH2	02/23/2023	02/25/2030	100.000	0.000	5.3300	46.11	0.152046	0.156098	0.160258	0.164529	0.168914	56.50	59.55
GS FINANCE CORP	40057RSK5	05/19/2023	05/21/2026	100.000	0.000	5.0700	31.42	0.144444	0.148106	0.151860	0.155710	0.159657	52.96	55.67
GS FINANCE CORP	40057TZ28	09/20/2023	02/19/2027	100.000	0.000	5.8183	16.32	0.161619	0.165511	0.170326	0.175281	0.180381	60.03	63.54
GS FINANCE CORP	40057RSJ8	05/05/2023	05/07/2025	100.000	0.000	5.0630	33.39	0.144240	0.147891	0.151635			52.98	19.11
GS FINANCE CORP	40057M2Y4	05/25/2022	05/23/2024	100.000	0.000	2.4661	40.01	0.071059					10.09	
GS FINANCE CORP	40057RBX5	04/19/2023	04/18/2030	100.000	0.000	5.1571	36.37	0.146926	0.150715	0.154601	0.158587	0.162677	54.14	56.96
GS FINANCE CORP	40057PMT6	02/16/2023	03/18/2024	100.000	0.000	5.4121	47.98	0.155147					11.95	
GS FINANCE CORP	40057NGN1	10/04/2022	10/03/2024	100.000	0.000	5.3729	68.14	0.157351	0.161578				43.56	
GS FINANCE CORP	40057RC89	05/03/2023	05/05/2026	100.000	0.000	4.9600	32.99	0.141234	0.144736	0.148326	0.152004	0.155774	51.87	54.48
GS FINANCE CORP	40057MUK3	08/17/2022	08/17/2027	100.000	0.000	4.3300	60.59	0.125542	0.128260	0.131037	0.133874	0.136772	46.42	48.45
GS FINANCE CORP	40057WAP4	09/19/2023	09/19/2028	100.000	0.000	5.7700	16.35	0.160278	0.164902	0.169659	0.174554	0.179590	59.49	62.97
GS FINANCE CORP	40057RBW7	04/19/2023	07/17/2026	100.000	0.000	5.0258	35.46	0.141321	0.144872	0.148512	0.152244	0.156070	52.69	55.38
GS FINANCE CORP	40057NGM3	10/19/2022	10/19/2026	100.000	0.000	6.0450	74.20	0.178221	0.183607	0.189157	0.194874	0.200764	65.92	69.96
GS FINANCE CORP	40057RSX7	05/31/2023	05/29/2026	100.000	0.000	5.4321	31.97	0.154967	0.159176	0.163499	0.167940	0.172502	56.82	59.95
GS FINANCE CORP	40057XUH6	01/24/2024	01/24/2031	100.000	0.000	5.3600			0.148889	0.152879	0.156976	0.161183	50.80	57.08
GS FINANCE CORP	40057RC63	05/03/2023	01/31/2025	100.000	0.000	5.1933	34.61	0.146069	0.149862	0.153753			54.43	4.46
GS FINANCE CORP	40057MUH0	08/17/2022	08/15/2025	100.000	0.000	4.0056	55.97	0.115743	0.118061	0.120426	0.122837		42.72	27.41
GS FINANCE CORP	40057XUG8	01/24/2024	01/24/2031	100.000	0.000	5.3600			0.148889	0.152879	0.156976	0.161183	50.80	57.08
GS FINANCE CORP	40057RC55	05/02/2023	04/30/2026	100.000	0.000	5.0421	33.69	0.143550	0.147169	0.150879	0.154683	0.158583	52.78	55.47
GS FINANCE CORP	40057NGU0	10/31/2022	11/09/2029	100.000	0.000	6.2300	74.51	0.184291	0.190032	0.195952	0.202055	0.208350	67.98	72.29
GS FINANCE CORP	40057RSU3	05/17/2023	05/17/2028	100.000	0.000	5.0800	31.77	0.144695	0.148371	0.152139	0.156004	0.159966	53.08	55.81
GS FINANCE CORP	40057RBR8	04/05/2023	10/03/2025	100.000	0.000	5.1713	38.53	0.147320	0.151129	0.155037	0.159046		54.40	42.89
GS FINANCE CORP	40057XUB3	01/24/2024	01/24/2029	100.000	0.000	5.2400			0.145556	0.149369	0.153283	0.157299	49.65	55.72
GS FINANCE CORP	40057M3C1	05/25/2022	05/28/2025	100.000	0.000	3.8600	63.11	0.113588	0.115780	0.118014			41.43	17.35
GS FINANCE CORP	40057RST6	05/11/2023	06/13/2024	100.000	0.000	5.3663	34.50	0.153794					24.91	
GS FINANCE CORP	40057TYZ1	09/20/2023	12/18/2026	100.000	0.000	5.8192	16.36	0.163944	0.168714	0.173623	0.178675	0.183873	60.00	63.55
GS FINANCE CORP	40057WAA5	10/02/2023	10/02/2025	100.000	0.000	6.1150	15.12	0.169861	0.175055	0.180407	0.185923		63.02	49.88
GS FINANCE CORP	40057X3A1	11/13/2023	11/13/2028	100.000	0.000	6.0100	8.01	0.166944	0.171961	0.177129	0.182451	0.187934	61.49	65.24
GS FINANCE CORP	40057RC22	05/02/2023	05/04/2026	100.000	0.000	5.0300	33.60	0.143276	0.146880	0.150574	0.154361	0.158243	52.64	55.33
GS FINANCE CORP	40057MUE7	08/17/2022	08/13/2025	100.000	0.000	4.0153	56.11	0.116009	0.118338	0.120714	0.123137		42.83	27.23
GS FINANCE CORP	40057TYY4	09/20/2023	09/20/2030	100.000	0.000	5.8800	16.50	0.163333	0.168135	0.173079	0.178167	0.183405	60.65	64.27
GS FINANCE CORP	40057NH75	10/26/2022	10/26/2027	100.000	0.000	6.3400	76.59	0.187454	0.193396	0.199526	0.205851	0.212377	69.34	73.80
GS FINANCE CORP	40057MV63	08/24/2022	08/24/2027	100.000	0.000	4.5200	62.39	0.131295	0.134262	0.137296	0.140399	0.143572	48.56	50.78
GS FINANCE CORP	40057XDP7	01/03/2024	01/12/2027	100.000	0.000	4.9600		0.137778	0.137949	0.141370	0.144876	0.148469	49.96	52.72
GS FINANCE CORP	40057RTA6	06/05/2023	07/03/2024	100.000	0.000	5.6400	32.40	0.157354	0.161791				29.44	
GS FINANCE CORP	40057NXU6	11/14/2022	11/14/2024	100.000	0.000	5.8400	67.33	0.171834	0.176852				54.69	
GS FINANCE CORP	40057NH59	10/26/2022	10/26/2028	100.000	0.000	6.4200	77.58	0.189966	0.196064	0.202358	0.208853	0.215558	70.29	74.88
GS FINANCE CORP	40057NGT8	10/05/2022	10/05/2027	100.000	0.000	5.8400	74.03	0.171834	0.176852	0.182016	0.187331	0.192801	63.64	67.41
GS FINANCE CORP	40057XV36	01/24/2024	01/22/2027	100.000	0.000	5.1608			0.143356	0.147014	0.150807	0.154699	48.89	54.83
GS FINANCE CORP	40057XUQ6	01/23/2024	02/03/2032	100.000	0.000	5.3700		0.149167	0.149389	0.153400	0.157519	0.161748	51.08	57.20
GS FINANCE CORP	40057M3M9	05/31/2022	05/28/2027	100.000	0.000	4.0029	64.92	0.117977	0.120338	0.122747	0.125203	0.127709	43.05	44.79
GS FINANCE CORP	40057XUP8	01/22/2024	01/22/2029	100.000	0.000	5.2500			0.145833	0.149661	0.153590	0.157622	50.05	55.85
GS FINANCE CORP	40057WRL3	10/30/2023	11/08/2030	100.000	0.000	6.6400	11.27	0.184717	0.190849	0.197185	0.203732	0.210496	68.26	72.87
GS FINANCE CORP	40057NQG4	10/31/2022	10/30/2025	100.000	0.000	5.8158	69.44	0.171082	0.176057	0.181176	0.186445		63.10	55.12
GS FINANCE CORP	40057TZD9	09/29/2023	10/01/2026	100.000	0.000	5.9300	15.16	0.164776	0.169662	0.174693	0.179872	0.185205	61.09	64.77
GS FINANCE CORP	40057TZC1	09/29/2023	09/27/2030	100.000	0.000	6.1346	15.68	0.170406	0.175574	0.180960	0.186510	0.192231	63.27	67.20

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057NGP6	10/11/2022	10/08/2027	100.000	0.000	5.6483	70.56	0.165808	0.170491	0.175306	0.180257	0.185348	61.32	64.83
GS FINANCE CORP	40057TZB3	09/29/2023	10/11/2028	100.000	0.000	6.0100	15.39	0.167279	0.172306	0.177483	0.182817	0.188310	61.94	65.72
GS FINANCE CORP	40057MJ36	06/01/2022	05/29/2025	100.000	0.000	3.5097	56.66	0.102695	0.104497	0.106331			37.41	15.74
GS FINANCE CORP	40057WAW7	09/20/2023	09/18/2026	100.000	0.000	5.8312	16.36	0.161978	0.166648	0.171507	0.176507	0.181653	60.13	63.69
GS FINANCE CORP	40057WB97	10/04/2023	10/04/2030	100.000	0.000	6.2300	15.06	0.173056	0.178446	0.184005	0.189737	0.195647	64.22	68.29
GS FINANCE CORP	40057X3X1	11/10/2023	11/10/2030	100.000	VARIES	6.0640	8.59	0.168278	0.167611	0.167222	0.167278	0.167444	60.40	60.22
GS FINANCE CORP	36264U298	11/21/2022	12/05/2028	100.000	0.000	5.4700	61.87	0.160711	0.165106	0.169622	0.174261	0.179027	58.88	62.14
GS FINANCE CORP	40057WB71	10/18/2023	04/17/2025	100.000	0.000	6.0679	12.30	0.168553	0.173638	0.178906			62.36	18.96
GS FINANCE CORP	40057M3V9	06/01/2022	06/12/2029	100.000	0.000	4.2600	69.06	0.126221	0.128910	0.131655	0.134460	0.137324	46.03	48.01
GS FINANCE CORP	40057MV89	09/06/2022	01/15/2026	100.000	0.000	4.5783	61.62	0.132220	0.135247	0.138343	0.141510	0.144749	49.16	51.44
GS FINANCE CORP	40057XD06	01/03/2024	10/01/2026	100.000	0.000	5.0300		0.139722	0.141440	0.144997	0.148644	0.152382	50.80	53.52
GS FINANCE CORP	40057WAR8	10/04/2023	10/06/2028	100.000	0.000	6.0800	14.70	0.168946	0.174082	0.179374	0.184827	0.190446	62.63	66.50
GS FINANCE CORP	40057MV97	10/28/2022	10/30/2024	100.000	0.000	5.8050	69.65	0.170801	0.175759				51.96	
GS FINANCE CORP	40057MUX5	08/31/2022	08/29/2024	100.000	0.000	2.8600	38.69	0.081726	0.082895				19.66	
GS FINANCE CORP	40057WS40	10/30/2023	10/30/2030	100.000	0.000	6.6400	11.25	0.184444	0.190568	0.196895	0.203432	0.210186	68.26	72.87
GS FINANCE CORP	40057R2B3	03/22/2023	03/22/2027	100.000	0.000	5.1050	39.92	0.145425	0.149137	0.152944	0.156848	0.160851	53.77	56.55
GS FINANCE CORP	40057W114	10/24/2023	10/22/2026	100.000	0.000	6.3808	11.88	0.177244	0.182836	0.188670	0.194689	0.200900	65.60	69.85
GS FINANCE CORP	40057RCC0	05/03/2023	05/05/2026	100.000	0.000	4.9600	32.99	0.141234	0.144736	0.148326	0.152004	0.155774	51.87	54.48
GS FINANCE CORP	40057RD39	04/28/2023	04/28/2028	100.000	0.000	4.9300	33.49	0.140320	0.143779	0.147323	0.150955	0.154676	51.58	54.15
GS FINANCE CORP	40057N7F8	09/14/2022	09/12/2025	100.000	0.000	4.5597	60.30	0.132467	0.135487	0.138576	0.141735		48.90	35.35
GS FINANCE CORP	40057TZZ0	10/03/2023	10/03/2029	100.000	0.000	6.1550	15.05	0.170972	0.176234	0.181657	0.187248	0.193011	63.44	67.40
GS FINANCE CORP	40057WBA4	09/27/2023	09/29/2031	100.000	0.000	6.0400	15.78	0.167834	0.172903	0.178124	0.183504	0.189045	62.28	66.10
GS FINANCE CORP	40057M4B2	06/03/2022	12/03/2026	100.000	0.000	3.9650	63.93	0.116820	0.119136	0.121498	0.123907	0.126363	42.60	44.31
GS FINANCE CORP	40057RD21	05/03/2023	05/01/2026	100.000	0.000	4.9746	33.09	0.141582	0.145104	0.148713	0.152412	0.156203	52.03	54.65
GS FINANCE CORP	40057RCP1	04/28/2023	04/29/2026	100.000	0.000	4.8000	32.60	0.136551	0.139828	0.143184	0.146621	0.150140	50.16	52.60
GS FINANCE CORP	40057N7D3	10/03/2022	09/29/2025	100.000	0.000	5.3592	68.13	0.156861	0.161064	0.165380	0.169811		58.01	45.12
GS FINANCE CORP	40057TJ70	07/19/2023	07/17/2025	100.000	0.000	5.6058	25.23	0.155717	0.160033	0.164518	0.169130		58.28	33.08
GS FINANCE CORP	40057MVD8	10/21/2022	10/22/2025	100.000	0.000	6.0100	73.40	0.177157	0.182481	0.187964	0.193613		65.48	55.71
GS FINANCE CORP	40057TJ62	07/31/2023	07/30/2026	100.000	0.000	5.4558	22.88	0.151550	0.155684	0.159931	0.164294	0.168776	56.57	59.70
GS FINANCE CORP	40057RTQ1	05/23/2023	05/21/2026	100.000	0.000	5.2496	31.94	0.149607	0.153534	0.157564	0.161700	0.165944	54.88	57.80
GS FINANCE CORP	40057MVB2	11/04/2022	11/06/2024	100.000	0.000	5.9000	69.77	0.173758	0.178884				53.92	
GS FINANCE CORP	40057R2L1	03/24/2023	03/26/2025	100.000	0.000	5.3750	41.75	0.153364	0.157486	0.161718			56.75	13.75
GS FINANCE CORP	40057MVA4	10/26/2022	10/24/2025	100.000	0.000	5.9988	72.38	0.176722	0.182023	0.187482	0.193106		65.29	55.94
GS FINANCE CORP	40057TJ39	08/03/2023	07/31/2028	100.000	0.000	5.3931	22.17	0.149808	0.153781	0.157927	0.162186	0.166559	55.87	58.92
GS FINANCE CORP	40057RCK2	05/03/2023	05/01/2026	100.000	0.000	4.9746	33.09	0.141582	0.145104	0.148713	0.152412	0.156203	52.03	54.65
GS FINANCE CORP	40057NYQ4	11/28/2022	11/29/2024	100.000	0.000	5.4600	60.62	0.160084	0.164455				53.29	
GS FINANCE CORP	40057TJB1	08/03/2023	02/05/2026	100.000	0.000	5.5175	22.69	0.153311	0.157540	0.161886	0.166353	0.170942	57.21	60.41
GS FINANCE CORP	40057R2Y3	03/17/2023	03/19/2025	100.000	0.000	5.3750	42.82	0.153364	0.157486	0.161718			56.81	12.61
GS FINANCE CORP	40057MVM8	08/22/2022	08/24/2027	100.000	0.000	4.4100	61.10	0.127993	0.130815	0.133700	0.136648	0.139661	47.31	49.42
GS FINANCE CORP	40057WS37	11/01/2023	11/01/2028	100.000	0.000	6.3500	10.58	0.176389	0.181989	0.187767	0.193729	0.199880	65.19	69.40
GS FINANCE CORP	40057R2X5	03/17/2023	03/19/2025	100.000	0.000	5.3750	42.82	0.153364	0.157486	0.161718			56.81	12.61
GS FINANCE CORP	40057MVL0	09/01/2022	09/13/2030	100.000	0.000	4.9000	66.77	0.143096	0.146601	0.150193	0.153873	0.157643	52.91	55.54
GS FINANCE CORP	40057RD88	04/28/2023	04/30/2026	100.000	0.000	4.8000	32.60	0.136570	0.139847	0.143204	0.146641	0.150160	50.16	52.60
GS FINANCE CORP	40057X4H5	11/10/2023	11/17/2025	100.000	0.000	6.0150	8.53	0.167279	0.172310	0.177492	0.182830		61.58	57.05
GS FINANCE CORP	40057RD62	04/28/2023	04/29/2027	100.000	0.000	4.8650	33.04	0.138444	0.141812	0.145262	0.148795	0.152415	50.87	53.37
GS FINANCE CORP	40057RU89	05/12/2023	05/14/2024	100.000	0.000	5.3800	34.42	0.153510					20.42	
GS FINANCE CORP	36264U207	11/03/2022	11/04/2024	100.000	0.000	6.0000	71.15	0.176845	0.182151				54.54	

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057NYK7	11/18/2022	05/20/2024	100.000	0.000	5.5175	62.90	0.161886					22.50	
GS FINANCE CORP	40057N7H4	09/28/2022	09/26/2024	100.000	0.000	5.2063	66.90	0.152204	0.156166				41.05	
GS FINANCE CORP	40057MVH9	08/18/2022	02/19/2026	100.000	0.000	4.1725	58.22	0.120803	0.123323	0.125896	0.128523	0.131204	44.62	46.50
GS FINANCE CORP	40057NHJ9	10/05/2022	10/03/2024	100.000	0.000	5.4108	68.48	0.158496	0.162784				43.88	
GS FINANCE CORP	40057WBB2	09/22/2023	09/20/2030	100.000	0.000	5.9367	16.33	0.164908	0.169749	0.174788	0.179976	0.185318	61.24	64.92
GS FINANCE CORP	40057WBQ9	09/27/2023	10/01/2026	100.000	0.000	5.8900	15.39	0.163718	0.168540	0.173503	0.178613	0.183873	60.69	64.31
GS FINANCE CORP	40057MVV8	08/31/2022	08/29/2025	100.000	0.000	4.2583	57.97	0.123362	0.125989	0.128671	0.131396		45.53	31.12
GS FINANCE CORP	40057R3A4	03/20/2023	03/19/2026	100.000	0.000	5.4283	42.79	0.154856	0.159059	0.163376	0.167810	0.172365	57.37	60.53
GS FINANCE CORP	40057MW62	08/26/2022	08/27/2026	100.000	0.000	4.4950	61.77	0.130553	0.133487	0.136487	0.139554	0.142691	48.26	60.46
GS FINANCE CORP	40057NZ91	11/29/2022	05/29/2024	100.000	0.000	5.5000	60.92	0.161296					23.87	
GS FINANCE CORP	40057NZ75	11/18/2022	02/21/2024	100.000	0.000	5.5638	63.54	0.161133					8.06	
GS FINANCE CORP	40057MW54	08/26/2022	08/26/2037	100.000	VARIES	5.6000	72.07	0.143111	0.144944	0.145667	0.145778	0.145056	52.21	52.41
GS FINANCE CORP	40057NHT7	10/19/2022	10/21/2027	100.000	0.000	6.2100	76.27	0.183442	0.189138	0.195010	0.201065	0.207309	67.87	72.15
GS FINANCE CORP	40057NYV3	11/22/2022	11/22/2027	100.000	0.000	5.4900	61.93	0.160987	0.165406	0.169947	0.174612	0.179405	59.10	62.39
GS FINANCE CORP	40057MAN6	06/02/2022	05/30/2024	100.000	0.000	2.3958	38.37	0.068961					10.28	
GS FINANCE CORP	40057WSN8	11/03/2023	11/03/2028	100.000	0.000	6.4400	10.38	0.178889	0.184649	0.190595	0.196732	0.203067	66.12	70.44
GS FINANCE CORP	40057WBK2	09/29/2023	01/05/2026	100.000	0.000	6.0200	15.38	0.167222	0.169907	0.175021	0.180289	0.185716	62.06	65.84
GS FINANCE CORP	40057PNW8	02/22/2023	02/22/2030	100.000	0.000	5.3200	46.17	0.151709	0.155744	0.159887	0.164140	0.168506	56.40	59.44
GS FINANCE CORP	40057R3K2	03/29/2023	03/29/2028	100.000	0.000	4.9700	37.87	0.141486	0.145002	0.148605	0.152298	0.156083	52.22	54.85
GS FINANCE CORP	40057TJR6	07/31/2023	07/30/2026	100.000	0.000	5.4558	22.88	0.151550	0.155684	0.159931	0.164294	0.168776	56.57	59.70
GS FINANCE CORP	40057RDK1	04/19/2023	05/03/2028	100.000	0.000	5.0900	35.91	0.145274	0.148971	0.152763	0.156651	0.160637	53.40	56.15
GS FINANCE CORP	40057WBX4	10/04/2023	10/02/2026	100.000	0.000	5.9717	14.43	0.165881	0.170778	0.175878	0.181129	0.186537	61.49	65.21
GS FINANCE CORP	40057RUJ5	05/17/2023	11/15/2024	100.000	0.000	5.3050	33.19	0.151226	0.155238				48.21	
GS FINANCE CORP	40057WSV0	10/31/2023	10/31/2028	100.000	VARIES	6.3004	10.50	0.174749	0.173611	0.172849	0.173167	0.173408	62.40	62.14
GS FINANCE CORP	40057MVZ9	08/31/2022	08/31/2027	100.000	0.000	4.6400	63.27	0.134939	0.138052	0.141272	0.144514	0.147904	49.91	52.25
GS FINANCE CORP	40057WT64	10/31/2023	01/30/2025	100.000	0.000	6.1567	10.43	0.171019	0.173652	0.178997			63.25	5.19
GS FINANCE CORP	40057WC39	09/27/2023	03/26/2026	100.000	0.000	5.9629	15.57	0.165636	0.170547	0.175632	0.180868	0.186261	61.46	65.18
GS FINANCE CORP	40057RUF3	05/11/2023	05/13/2024	100.000	0.000	5.3800	34.58	0.153510					20.26	
GS FINANCE CORP	40057WST5	10/31/2023	10/31/2028	100.000	VARIES	6.3004	10.50	0.174413	0.171944	0.170223	0.170833	0.170444	61.88	61.28
GS FINANCE CORP	40057TJK1	07/18/2023	01/16/2025	100.000	0.000	5.6062	25.38	0.155728	0.160044	0.164531			58.29	2.47
GS FINANCE CORP	40057MAU0	06/03/2022	06/04/2032	100.000	0.000	4.4600	72.11	0.132379	0.135331	0.138349	0.141434	0.144588	48.35	50.53
GS FINANCE CORP	40057NZK6	11/28/2022	11/28/2037	100.000	VARIES	5.5100	59.22	0.146722	0.143778	0.141833	0.142667	0.142889	52.09	51.26
GS FINANCE CORP	40057M5E5	06/03/2022	12/02/2024	100.000	0.000	2.9403	47.15	0.085324	0.086578				28.47	
GS FINANCE CORP	40057RDT2	04/28/2023	10/30/2025	100.000	0.000	4.8950	33.25	0.139338	0.142748	0.146242	0.149821		51.20	44.37
GS FINANCE CORP	40057WCC9	10/02/2023	10/12/2028	100.000	0.000	6.1100	15.13	0.170010	0.175204	0.180557	0.186073	0.191757	62.97	66.88
GS FINANCE CORP	40057XS51	11/22/2023	11/20/2026	100.000	0.000	5.7600	6.24	0.160000	0.164557	0.169296	0.174172	0.179188	58.80	62.23
GS FINANCE CORP	40057WTC1	10/30/2023	10/29/2026	100.000	0.000	6.3233	10.71	0.175647	0.181170	0.186898	0.192807	0.198903	64.92	69.09
GS FINANCE CORP	40057RDR6	04/26/2023	10/26/2027	100.000	0.000	5.1085	35.00	0.145527	0.149244	0.153057	0.156966	0.160975	53.55	56.32
GS FINANCE CORP	40057WTB3	10/30/2023	10/30/2025	100.000	0.000	6.2500	10.59	0.173611	0.179036	0.184631	0.190401		64.15	56.24
GS FINANCE CORP	40057RDQ8	04/26/2023	10/26/2028	100.000	0.000	5.1375	35.20	0.146374	0.150134	0.153991	0.157946	0.162004	53.87	56.67
GS FINANCE CORP	40057WTA5	10/30/2023	10/28/2027	100.000	0.000	6.4079	10.86	0.177997	0.183637	0.189520	0.195593	0.201859	65.82	70.10
GS FINANCE CORP	40057TK78	07/26/2023	01/24/2025	100.000	0.000	5.7513	24.76	0.159758	0.164301	0.169026			59.79	3.89
GS FINANCE CORP	40057RUQ9	05/24/2023	05/24/2030	100.000	0.000	5.3900	32.64	0.153757	0.157901	0.162156	0.166527	0.171014	56.41	59.49
GS FINANCE CORP	40057TK60	08/03/2023	09/05/2024	100.000	0.000	5.7937	23.91	0.161765	0.166451				40.31	
GS FINANCE CORP	40057NZF7	11/29/2022	11/29/2024	100.000	0.000	5.4000	59.79	0.158209	0.162481				52.66	
GS FINANCE CORP	40057TK45	08/02/2023	08/04/2031	100.000	0.000	5.5033	22.78	0.152916	0.157124	0.161447	0.165890	0.170455	57.06	60.24
GS FINANCE CORP	40057R3L0	03/22/2023	09/20/2024	100.000	0.000	5.4446	42.61	0.155310	0.159538				40.99	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057MWA3	08/31/2022	11/30/2027	100.000	VARIES	4.6500	63.50	0.136556	0.139222	0.141889	0.144722	0.147500	49.81	51.77
GS FINANCE CORP	40057WCK1	10/04/2023	10/02/2026	100.000	0.000	5.9717	14.43	0.165881	0.170778	0.175878	0.181129	0.186537	61.49	65.21
GS FINANCE CORP	40057MWP0	09/06/2022	03/04/2027	100.000	0.000	4.7354	63.77	0.137806	0.141069	0.144409	0.147828	0.151328	50.97	53.41
GS FINANCE CORP	40057TKC7	07/28/2023	07/26/2030	100.000	0.000	5.4896	23.33	0.152489	0.156628	0.160927	0.165344	0.169883	56.95	60.12
GS FINANCE CORP	40057TKD5	07/26/2023	07/28/2028	100.000	0.000	5.4400	23.43	0.151157	0.155268	0.159492	0.163830	0.168286	56.43	59.54
GS FINANCE CORP	40057MX20	08/30/2022	08/29/2024	100.000	0.000	2.8600	38.69	0.081726	0.082895				19.66	
GS FINANCE CORP	40057WCJ4	09/27/2023	09/27/2028	100.000	0.000	5.9200	15.46	0.164444	0.169312	0.174324	0.179484	0.184796	61.00	64.67
GS FINANCE CORP	40057MSK1	06/02/2022	06/02/2027	100.000	0.000	4.0000	64.63	0.117912	0.120270	0.122676	0.125129	0.127632	43.01	44.75
GS FINANCE CORP	40057XSK7	11/22/2023	11/22/2027	100.000	0.000	5.7800	6.26	0.160556	0.165196	0.169970	0.174882	0.179936	59.00	62.46
GS FINANCE CORP	40057MSJ4	06/03/2022	06/08/2027	100.000	0.000	4.0700	65.67	0.120167	0.122612	0.125107	0.127653	0.130251	43.81	45.62
GS FINANCE CORP	40057WCQ0	09/28/2023	09/30/2026	100.000	0.000	5.9400	15.35	0.165054	0.169957	0.175004	0.180202	0.185554	61.21	64.90
GS FINANCE CORP	40057RUZ9	06/05/2023	06/05/2028	100.000	0.000	5.2200	29.97	0.148784	0.152668	0.156652	0.160741	0.164936	54.47	57.35
GS FINANCE CORP	40057R3W6	04/03/2023	04/04/2024	100.000	0.000	5.5100	41.39	0.157296					14.63	
GS FINANCE CORP	40057W2D8	09/29/2023	07/01/2027	100.000	0.000	5.9600	15.23	0.168077	0.173086	0.178244	0.183555	0.189025	61.41	65.12
GS FINANCE CORP	40057R3V8	04/03/2023	07/05/2024	100.000	0.000	5.4613	41.03	0.153820	0.158020				29.06	
GS FINANCE CORP	40057XSH4	11/30/2023	11/30/2028	100.000	0.000	5.7100	4.92	0.158611	0.163139	0.167797	0.172588	0.177515	58.20	61.57
GS FINANCE CORP	40057MMJ4	08/31/2022	08/31/2027	100.000	VARIES	4.6400	63.22	0.134333	0.136722	0.139167	0.141611	0.144222	49.38	51.15
GS FINANCE CORP	40057PB30	02/22/2023	02/22/2028	100.000	0.000	5.2300	45.38	0.149077	0.152975	0.156975	0.161080	0.165293	55.39	58.32
GS FINANCE CORP	40057RDU9	04/28/2023	10/29/2026	100.000	0.000	4.8325	32.82	0.137498	0.140820	0.144222	0.147707	0.151276	50.51	52.98
GS FINANCE CORP	40057WTE7	11/03/2023	11/05/2025	100.000	0.000	6.2450	10.06	0.173532	0.178951	0.184539	0.190301		64.06	57.14
GS FINANCE CORP	40057PB22	03/03/2023	04/04/2024	100.000	0.000	5.5621	46.62	0.159560					14.84	
GS FINANCE CORP	40057W2C0	09/29/2023	07/01/2026	100.000	0.000	5.9600	15.23	0.168077	0.173086	0.178244	0.183555	0.189025	61.41	65.12
GS FINANCE CORP	40057XX91	01/24/2024	01/24/2029	100.000	0.000	5.2400		0.145556	0.149369	0.153283	0.157299		49.65	55.72
GS FINANCE CORP	40057WTU1	11/20/2023	08/20/2026	100.000	0.000	5.8525	6.67	0.162569	0.164948	0.169775	0.174743	0.179856	59.90	63.33
GS FINANCE CORP	40057WD46	10/02/2023	04/01/2026	100.000	0.000	6.0713	15.01	0.168647	0.173738	0.179012	0.184447	0.190046	62.56	66.42
GS FINANCE CORP	40057XHB3	01/24/2024	01/22/2027	100.000	0.000	5.1608		0.143356	0.147014	0.150807	0.154699		48.89	54.83
GS FINANCE CORP	40057MWX3	09/06/2022	09/07/2027	100.000	VARIES	4.8200	64.84	0.139628	0.142078	0.144617	0.148061	0.150744	51.27	53.12
GS FINANCE CORP	40057WTS6	11/20/2023	11/21/2030	100.000	0.000	6.0300	6.87	0.167500	0.172578	0.177781	0.183142	0.188663	61.63	65.40
GS FINANCE CORP	40057XX75	01/24/2024	01/22/2027	100.000	0.000	5.1608		0.143356	0.147014	0.150807	0.154699		48.89	54.83
GS FINANCE CORP	40057WU39	11/03/2023	11/03/2026	100.000	0.000	6.2863	10.13	0.174619	0.180108	0.185769	0.191608	0.197631	64.50	68.62
GS FINANCE CORP	40057NZY6	11/29/2022	12/01/2027	100.000	0.000	5.4000	59.79	0.158257	0.162530	0.166918	0.171425	0.176053	58.00	61.18
GS FINANCE CORP	40057XWU5	01/24/2024	01/24/2029	100.000	0.000	5.2400		0.145556	0.149369	0.153283	0.157299		49.65	55.72
GS FINANCE CORP	40057W2N6	10/04/2023	07/02/2026	100.000	0.000	6.0067	14.52	0.166853	0.169303	0.174387	0.179625	0.185020	61.86	65.63
GS FINANCE CORP	40057WTC0	11/01/2023	01/30/2025	100.000	0.000	6.1442	10.24	0.170672	0.173265	0.178588			63.10	5.18
GS FINANCE CORP	40057WU21	11/24/2023	05/23/2025	100.000	0.000	5.9158	6.08	0.164328	0.169161	0.174165			60.40	24.73
GS FINANCE CORP	40057WCN5	10/02/2023	10/02/2028	100.000	0.000	6.1100	15.11	0.169722	0.174907	0.180251	0.185757	0.191432	62.97	66.88
GS FINANCE CORP	40057W2M8	10/04/2023	07/02/2026	100.000	0.000	6.0067	14.52	0.166853	0.169303	0.174387	0.179625	0.185020	61.86	65.63
GS FINANCE CORP	40057TKG8	07/27/2023	08/29/2024	100.000	0.000	5.8258	25.02	0.162666	0.167404				39.57	
GS FINANCE CORP	40057NJ65	11/03/2022	05/05/2025	100.000	0.000	5.9125	70.10	0.174147	0.179296	0.184596			64.20	22.89
GS FINANCE CORP	40057MMQ8	09/06/2022	02/05/2026	100.000	0.000	4.5904	61.79	0.132916	0.135967	0.139087	0.142280	0.145545	49.30	51.59
GS FINANCE CORP	40057NJ40	11/03/2022	05/05/2025	100.000	0.000	5.9125	70.10	0.174147	0.179296	0.184596			64.20	22.89
GS FINANCE CORP	40057TKE3	07/27/2023	07/31/2028	100.000	0.000	5.4300	23.24	0.150902	0.154999	0.159207	0.163529	0.167969	56.32	59.42
GS FINANCE CORP	40057RL49	04/05/2023	10/05/2028	100.000	0.000	5.0650	37.73	0.144258	0.147911	0.151657	0.155497	0.159435	53.23	55.96
GS FINANCE CORP	40057WCZ8	09/29/2023	09/27/2030	100.000	0.000	6.1346	15.68	0.170406	0.175574	0.180960	0.186510	0.192231	63.27	67.20
GS FINANCE CORP	40057NJA6	10/19/2022	10/19/2027	100.000	0.000	6.2100	76.27	0.183379	0.189072	0.194943	0.200996	0.207237	67.87	72.15
GS FINANCE CORP	40057R4K1	03/29/2023	06/20/2024	100.000	0.000	5.2492	40.03	0.151405					25.59	
GS FINANCE CORP	40057WTZ0	11/22/2023	11/22/2028	100.000	0.000	5.7684	6.25	0.160233	0.164855	0.169610	0.174501	0.179534	58.88	62.33

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057R4H8	03/31/2023	03/31/2025	100.000	0.000	5.2950	40.21	0.150977	0.154974	0.159077			55.81	14.16
GS FINANCE CORP	40057WCW5	09/29/2023	09/29/2028	100.000	0.000	6.0100	15.36	0.166944	0.171961	0.177129	0.182451	0.187934	61.94	65.72
GS FINANCE CORP	40057MPZ7	07/06/2022	07/03/2025	100.000	0.000	4.1611	63.12	0.120405	0.122910	0.125467	0.128078		44.70	23.30
GS FINANCE CORP	40057WU96	11/20/2023	05/22/2025	100.000	0.000	5.9650	6.80	0.165749	0.170693	0.175784			60.95	24.79
GS FINANCE CORP	40057X5X9	11/17/2023	11/22/2027	100.000	0.000	5.7850	7.08	0.160824	0.165475	0.170262	0.175187	0.180254	59.10	62.57
GS FINANCE CORP	40057R4P2	03/31/2023	03/31/2028	100.000	0.000	5.1600	39.18	0.147031	0.150825	0.154716	0.158708	0.162802	54.31	57.15
GS FINANCE CORP	40057REH7	05/03/2023	10/31/2025	100.000	0.000	5.0621	33.68	0.144114	0.147761	0.151501	0.155336		52.99	45.99
GS FINANCE CORP	40057WTW7	10/30/2021	10/30/2028	100.000	VARIES	6.3299	10.55	0.175587	0.174500	0.172778	0.173944	0.173278	62.71	62.44
GS FINANCE CORP	40057TKN3	08/02/2023	07/31/2025	100.000	0.000	5.6804	23.51	0.157789	0.162221	0.166828	0.171566		58.97	35.72
GS FINANCE CORP	40057REG9	05/03/2023	10/31/2025	100.000	0.000	5.0621	33.68	0.144114	0.147761	0.151501	0.155336		52.99	45.99
GS FINANCE CORP	40057REV6	05/03/2023	05/01/2026	100.000	0.000	4.9746	33.09	0.141582	0.145104	0.148713	0.152412	0.156203	52.03	54.65
GS FINANCE CORP	40057W3C9	10/04/2023	10/14/2026	100.000	0.000	5.9600	14.42	0.165830	0.170771	0.175860	0.181101	0.186498	61.36	65.07
GS FINANCE CORP	40057M6G9	06/06/2022	06/05/2025	100.000	0.000	3.5486	56.78	0.103903	0.105746	0.107623			37.83	16.57
GS FINANCE CORP	40057REU8	04/28/2023	04/26/2030	100.000	0.000	5.0354	34.22	0.143355	0.146964	0.150664	0.154457	0.158346	52.73	55.42
GS FINANCE CORP	40057RW87	05/17/2023	05/30/2024	100.000	0.000	5.3800	33.66	0.153763					22.91	
GS FINANCE CORP	40057WDD6	09/27/2023	09/25/2025	100.000	0.000	6.0254	15.73	0.167372	0.172359	0.177551	0.182900		62.13	47.84
GS FINANCE CORP	40057RPF5	04/26/2023	10/26/2027	100.000	0.000	5.1025	34.96	0.145352	0.149060	0.152863	0.156763	0.160763	53.48	56.25
GS FINANCE CORP	40057RVV7	06/01/2023	05/29/2026	100.000	0.000	5.4825	32.11	0.156420	0.160708	0.165113	0.169639	0.174290	57.36	60.55
GS FINANCE CORP	40057PQ18	03/03/2023	03/02/2028	100.000	0.000	5.4567	45.66	0.155688	0.159935	0.164299	0.168781	0.173386	57.84	61.04
GS FINANCE CORP	40057RF45	04/26/2023	10/26/2028	100.000	0.000	5.1375	35.20	0.146374	0.150134	0.153991	0.157946	0.162004	53.87	56.67
GS FINANCE CORP	40057XGE9	01/03/2024	12/31/2026	100.000	0.000	4.9775		0.138264	0.141648	0.145173	0.148786	0.152489	50.11	52.92
GS FINANCE CORP	40057WDB0	10/04/2023	10/15/2030	100.000	0.000	6.2300	15.08	0.173385	0.178786	0.184355	0.190098	0.196019	64.22	68.29
GS FINANCE CORP	40057RW61	05/31/2023	05/31/2038	100.000	VARIES	5.6594	32.82	0.153889	0.151167	0.148333	0.143722	0.134111	54.74	52.19
GS FINANCE CORP	40057X6B6	11/15/2023	05/15/2025	100.000	0.000	6.1125	7.81	0.169792	0.174981	0.180329			62.54	24.16
GS FINANCE CORP	40057RER5	04/28/2023	05/02/2029	100.000	0.000	4.9340	33.52	0.140514	0.143980	0.147532	0.151172	0.154901	51.62	54.20
GS FINANCE CORP	40057M6C8	06/02/2022	05/31/2024	100.000	0.000	2.3000	36.82	0.066110					9.85	
GS FINANCE CORP	40057MGB3	07/06/2022	07/06/2027	100.000	0.000	4.7400	72.11	0.137982	0.141252	0.144599	0.148026	0.151535	51.42	53.89
GS FINANCE CORP	40057REQ7	04/28/2023	04/30/2026	100.000	0.000	4.8000	32.60	0.136570	0.139847	0.143204	0.146641	0.150160	50.16	52.60
GS FINANCE CORP	40057RVS4	05/19/2023	05/21/2025	100.000	0.000	5.2300	32.41	0.149120	0.153020	0.157021			54.70	21.98
GS FINANCE CORP	40057RW46	05/24/2023	05/26/2028	100.000	0.000	5.3100	32.15	0.151461	0.155482	0.159610	0.163848	0.168198	55.53	58.52
GS FINANCE CORP	40057RPF29	04/28/2023	04/28/2028	100.000	0.000	4.9300	33.49	0.140320	0.143779	0.147323	0.150955	0.154676	51.58	54.15
GS FINANCE CORP	40057XGC3	01/03/2024	01/03/2029	100.000	0.000	5.0200		0.139444	0.142944	0.146532	0.150210		50.54	53.40
GS FINANCE CORP	40057MXD6	09/06/2022	09/03/2026	100.000	0.000	4.6629	62.77	0.135584	0.138745	0.141979	0.145290	0.148677	50.13	52.50
GS FINANCE CORP	40057PPL0	03/02/2023	04/01/2024	100.000	0.000	5.5300	46.50	0.158562					14.27	
GS FINANCE CORP	40057XGA7	01/03/2024	01/03/2029	100.000	0.000	5.0200		0.139444	0.142944	0.146532	0.150210		50.54	53.40
GS FINANCE CORP	40057MXC8	09/06/2022	03/05/2026	100.000	0.000	4.5904	61.78	0.133415	0.136477	0.139609	0.142814	0.146092	49.30	51.59
GS FINANCE CORP	40057WDM6	10/04/2023	10/04/2028	100.000	0.000	6.0800	14.69	0.168889	0.174023	0.179313	0.184765	0.190381	62.63	66.50
GS FINANCE CORP	40057MY29	09/02/2022	09/02/2027	100.000	0.000	4.7500	64.52	0.138286	0.141571	0.144933	0.148375	0.151899	51.17	53.62
GS FINANCE CORP	40057W3K1	10/03/2023	10/01/2026	100.000	0.000	5.9712	14.60	0.165867	0.170764	0.175862	0.181113	0.186520	61.49	65.21
GS FINANCE CORP	40057TLE2	07/26/2023	07/26/2030	100.000	0.000	5.4700	23.55	0.151944	0.156100	0.160369	0.164756	0.169262	56.75	59.90
GS FINANCE CORP	40057WDK0	09/26/2023	09/25/2025	100.000	0.000	6.0492	15.96	0.168033	0.173087	0.178323	0.183716		62.39	48.05
GS FINANCE CORP	40057PQ96	03/01/2023	08/29/2024	100.000	0.000	5.5583	46.84	0.158640	0.163049				38.55	
GS FINANCE CORP	40057W3H8	10/04/2023	10/02/2025	100.000	0.000	6.1117	14.77	0.169769	0.174900	0.180244	0.185752		62.97	49.84
GS FINANCE CORP	40057TLB8	07/25/2023	01/24/2025	100.000	0.000	5.6953	24.68	0.158203	0.162683	0.167315			59.19	3.85
GS FINANCE CORP	40057NJQ1	10/31/2022	10/31/2028	100.000	0.000	6.1700	73.76	0.182127	0.187745	0.193537	0.199508	0.205663	67.27	71.49
GS FINANCE CORP	40057X6T9	11/30/2023	11/30/2028	100.000	0.000	5.7100	4.92	0.158611	0.163139	0.167797	0.172588	0.177515	58.20	61.57
GS FINANCE CORP	40057REZ7	04/28/2023	04/26/2030	100.000	0.000	5.0354	34.22	0.143355	0.146964	0.150664	0.154457	0.158346	52.73	55.42

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057NJP3	10/31/2022	10/29/2026	100.000	0.000	5.9483	71.06	0.175177	0.180387	0.185752	0.191277	0.196965	64.66	68.56
GS FINANCE CORP	40057REY0	04/28/2023	04/30/2026	100.000	0.000	4.8000	32.60	0.136570	0.139847	0.143204	0.146641	0.150160	50.16	52.60
GS FINANCE CORP	40057W3G0	10/03/2023	10/05/2026	100.000	0.000	5.9600	14.57	0.165610	0.170546	0.175628	0.180862	0.186251	61.37	65.08
GS FINANCE CORP	40057PQ62	02/23/2023	02/22/2027	100.000	0.000	5.1704	44.71	0.147315	0.151123	0.155030	0.159038	0.163149	54.71	57.58
GS FINANCE CORP	40057REX2	05/03/2023	05/12/2026	100.000	0.000	4.9600	33.00	0.141370	0.144876	0.148469	0.152151	0.155924	51.87	54.48
GS FINANCE CORP	40057RF94	04/28/2023	04/26/2030	100.000	0.000	5.0354	34.22	0.143355	0.146964	0.150664	0.154457	0.158346	52.73	55.42
GS FINANCE CORP	40057PPT3	03/08/2023	04/02/2024	100.000	0.000	5.5700	45.87	0.159622					14.53	
GS FINANCE CORP	40057NUN8	10/13/2022	10/10/2024	100.000	0.000	5.4633	67.88	0.160092	0.164465				45.45	
GS FINANCE CORP	40057REW4	04/28/2023	04/28/2028	100.000	0.000	4.9300	33.49	0.140320	0.143779	0.147325	0.150955	0.154676	51.58	54.15
GS FINANCE CORP	40057RFH6	04/11/2023	04/10/2025	100.000	0.000	5.0421	36.70	0.143570	0.147189	0.150900			52.93	14.94
GS FINANCE CORP	40057TLN2	07/25/2023	07/01/2026	100.000	0.000	5.5233	23.93	0.157097	0.161436	0.165894	0.170475	0.175183	57.34	60.55
GS FINANCE CORP	40057R5E4	03/24/2023	09/26/2024	100.000	0.000	5.4825	42.59	0.156514	0.160804				42.25	
GS FINANCE CORP	40057RFG8	04/11/2023	04/10/2025	100.000	0.000	5.0421	36.70	0.143570	0.147189	0.150900			52.93	14.94
GS FINANCE CORP	40057TLM4	07/31/2023	07/31/2025	100.000	0.000	5.6300	23.61	0.156389	0.160791	0.165318	0.169971		58.44	35.39
GS FINANCE CORP	40057WE45	10/12/2023	10/16/2028	100.000	0.000	6.3100	13.86	0.175401	0.180935	0.186643	0.192532	0.198606	64.98	69.15
GS FINANCE CORP	40057RWF1	06/01/2023	06/05/2028	100.000	0.000	5.4500	31.92	0.155608	0.159849	0.164205	0.168679	0.173276	57.01	60.15
GS FINANCE CORP	40057RFE3	05/03/2023	05/01/2026	100.000	0.000	4.9746	33.09	0.141582	0.145104	0.148713	0.152412	0.156203	52.03	54.65
GS FINANCE CORP	40057RFD5	04/19/2023	04/17/2026	100.000	0.000	5.0354	35.51	0.143355	0.146964	0.150664	0.154457	0.158346	52.80	55.49
GS FINANCE CORP	40057MGU7	07/05/2022	07/03/2025	100.000	0.000	4.2583	64.75	0.123348	0.125974	0.128657	0.131396		45.82	23.91
GS FINANCE CORP	40057TLJ1	08/03/2023	08/07/2026	100.000	0.000	5.4200	22.30	0.150646	0.154729	0.158922	0.163229	0.167652	56.16	59.24
GS FINANCE CORP	40057MGT0	07/05/2022	07/02/2026	100.000	0.000	4.5817	69.78	0.133118	0.136167	0.139287	0.142477	0.145741	49.58	51.87
GS FINANCE CORP	40057RFC7	04/28/2023	01/29/2026	100.000	0.000	4.8475	32.97	0.136303	0.139606	0.142990	0.146456	0.150006	50.68	53.17
GS FINANCE CORP	40057XXT7	01/30/2024	01/30/2029	100.000	0.000	5.2200		0.145000	0.148784	0.152668	0.156652		48.57	55.45
GS FINANCE CORP	40057W3N5	10/04/2023	10/06/2026	100.000	0.000	5.9600	14.41	0.165610	0.170546	0.175628	0.180862	0.186251	61.36	65.07
GS FINANCE CORP	40057RFA1	04/28/2023	05/09/2028	100.000	0.000	4.9300	33.50	0.140532	0.143996	0.147545	0.151182	0.154909	51.58	54.15
GS FINANCE CORP	40057XKS9	01/30/2024	01/28/2027	100.000	0.000	5.1312		0.142533	0.146150	0.149899	0.153745		47.73	54.45
GS FINANCE CORP	40057TLG7	07/25/2023	07/24/2025	100.000	0.000	5.6833	24.63	0.157869	0.162331	0.166943	0.171687		59.06	34.74
GS FINANCE CORP	40057MY52	09/30/2022	04/01/2025	100.000	0.000	5.4825	70.20	0.160779	0.165187	0.169715			59.48	15.27
GS FINANCE CORP	40057M7A1	07/05/2022	07/06/2027	100.000	0.000	4.8200	73.49	0.140438	0.143823	0.147289	0.150839	0.154474	52.37	54.92
GS FINANCE CORP	40057NKD8	11/02/2022	10/31/2025	100.000	0.000	5.8608	69.65	0.172427	0.177479	0.182680	0.188034		63.61	55.58
GS FINANCE CORP	40057PQK1	03/03/2023	03/05/2025	100.000	0.000	5.4750	45.82	0.156294	0.160573	0.164968			58.04	10.56
GS FINANCE CORP	40057NKC0	11/02/2022	10/31/2025	100.000	0.000	5.8608	69.65	0.172427	0.177479	0.182680	0.188034		63.61	55.58
GS FINANCE CORP	40057TLT9	08/07/2023	08/07/2025	100.000	0.000	5.6600	22.64	0.157222	0.161672	0.166247	0.170952		58.70	36.76
GS FINANCE CORP	40057WDZ7	10/04/2023	10/02/2026	100.000	0.000	5.9717	14.43	0.165881	0.170778	0.175878	0.181129	0.186537	61.49	65.21
GS FINANCE CORP	40057TLR3	08/07/2023	08/09/2027	100.000	0.000	5.4775	21.92	0.152199	0.156367	0.160650	0.165050	0.169570	56.74	59.89
GS FINANCE CORP	40057RFL7	05/03/2023	05/31/2024	100.000	0.000	5.3100	35.35	0.152019					22.65	
GS FINANCE CORP	40057PQF2	03/01/2023	03/01/2027	100.000	0.000	5.4450	45.87	0.155368	0.159598	0.163943	0.168406	0.172991	57.72	60.91
GS FINANCE CORP	40057RWL8	05/31/2023	05/30/2025	100.000	0.000	5.5771	32.82	0.159239	0.163680	0.168244			58.40	25.07
GS FINANCE CORP	40057TLP7	07/26/2023	07/24/2025	100.000	0.000	5.6833	24.47	0.157869	0.162306	0.166918	0.171661		59.05	34.74
GS FINANCE CORP	40057X6X8	11/30/2023	12/03/2025	100.000	0.000	5.7650	4.97	0.160216	0.164834	0.169585	0.174474		58.77	57.18
GS FINANCE CORP	40057NKN6	10/26/2022	10/26/2027	100.000	0.000	6.3400	76.59	0.187454	0.193396	0.199526	0.205851	0.212377	69.34	73.80
GS FINANCE CORP	40057NKM8	10/24/2022	10/27/2025	100.000	0.000	6.0100	72.88	0.177217	0.182543	0.188028	0.193678		65.45	56.67
GS FINANCE CORP	40057RG77	04/19/2023	04/20/2028	100.000	0.000	5.0900	35.89	0.145007	0.148698	0.152482	0.156363	0.160342	53.40	56.15
GS FINANCE CORP	40057XF6	11/22/2023	02/21/2025	100.000	0.000	5.9700	6.47	0.165833	0.168281	0.173304			61.11	8.67
GS FINANCE CORP	40057NKL0	10/24/2022	10/26/2027	100.000	0.000	6.3300	76.84	0.187206	0.193131	0.199245	0.205549	0.212055	69.24	73.70
GS FINANCE CORP	40057RWX2	06/05/2023	06/05/2028	100.000	0.000	5.2200	29.97	0.148784	0.152668	0.156652	0.160741	0.164936	54.47	57.35
GS FINANCE CORP	40057XE9	11/22/2023	11/20/2025	100.000	0.000	5.8800	6.37	0.163333	0.168082	0.173024	0.178110		60.05	56.11

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	36264U348	11/21/2022	12/04/2024	100.000	0.000	5.4000	61.07	0.158518	0.162798				53.56	
GS FINANCE CORP	40057X7D1	11/22/2023	05/21/2026	100.000	0.000	5.8200	6.30	0.161667	0.166345	0.171186	0.176167	0.181294	59.42	62.93
GS FINANCE CORP	40057LVE8	05/31/2022	05/31/2028	100.000	0.000	4.2300	68.68	0.125114	0.127760	0.130462	0.133222	0.136039	45.68	47.64
GS FINANCE CORP	40057NKJ5	10/19/2022	10/17/2025	100.000	0.000	5.8708	72.02	0.172738	0.177808	0.183027	0.188400		63.86	53.31
GS FINANCE CORP	40057X7B5	11/22/2023	11/24/2026	100.000	0.000	5.7500	6.23	0.159773	0.164367	0.169092	0.173954	0.178955	58.69	62.11
GS FINANCE CORP	40057RG36	04/19/2023	01/17/2025	100.000	0.000	5.2667	37.18	0.148181	0.152083	0.156088			55.34	2.50
GS FINANCE CORP	40057TLX0	08/02/2023	08/04/2028	100.000	0.000	5.4200	22.44	0.150601	0.154682	0.158874	0.163180	0.167602	56.17	59.25
GS FINANCE CORP	40057NL70	10/12/2022	10/09/2025	100.000	0.000	5.4450	67.81	0.159527	0.163870	0.168332	0.172914		58.93	47.62
GS FINANCE CORP	40057TMH4	08/02/2023	08/02/2028	100.000	0.000	5.4200	22.43	0.150556	0.154636	0.158826	0.163130	0.167551	56.17	59.25
GS FINANCE CORP	40057WEN3	09/29/2023	10/02/2028	100.000	0.000	6.1100	15.62	0.169809	0.174996	0.180342	0.185852	0.191530	63.00	66.91
GS FINANCE CORP	40057MYT0	09/30/2022	10/02/2025	100.000	0.000	5.5800	71.49	0.163820	0.168391	0.173089	0.177918		60.62	47.78
GS FINANCE CORP	40057MZ51	09/30/2022	10/01/2026	100.000	0.000	5.7650	73.90	0.169530	0.174417	0.179445	0.184617	0.189939	62.80	66.48
GS FINANCE CORP	40057NL54	10/17/2022	10/17/2024	100.000	0.000	5.5450	68.26	0.162687	0.167198				47.34	
GS FINANCE CORP	40057WEL7	09/29/2023	10/13/2026	100.000	0.000	5.9300	15.18	0.165102	0.169997	0.175038	0.180228	0.185571	61.09	64.77
GS FINANCE CORP	40057WVN4	11/20/2023	12/03/2025	100.000	0.000	5.9200	6.75	0.164796	0.169674	0.174696	0.179867		60.48	58.93
GS FINANCE CORP	40057TMB4	08/01/2023	07/30/2027	100.000	0.000	5.5271	23.03	0.153531	0.157750	0.162109	0.166589	0.171193	57.33	60.54
GS FINANCE CORP	40057R527	04/04/2023	05/03/2024	100.000	0.000	5.5200	41.35	0.158266					19.31	
GS FINANCE CORP	40057NKP1	10/26/2022	10/24/2025	100.000	0.000	5.9983	72.38	0.176706	0.182006	0.187465	0.193087		65.29	55.94
GS FINANCE CORP	40057WVY0	11/16/2023	11/16/2028	100.000	0.000	6.0233	7.53	0.167314	0.172353	0.177543	0.182890	0.188398	61.60	65.37
GS FINANCE CORP	40057RGJ1	04/26/2023	04/28/2028	100.000	0.000	5.1200	35.08	0.145905	0.149640	0.153471	0.157399	0.161429	53.67	56.46
GS FINANCE CORP	40057WEV5	10/12/2023	10/13/2026	100.000	VARIES	6.1231	13.61	0.171092	0.175187	0.179455	0.183752	0.188214	64.02	66.96
GS FINANCE CORP	40057WF77	10/24/2023	01/22/2025	100.000	0.000	6.1883	11.52	0.171897	0.174498	0.179897			63.62	3.78
GS FINANCE CORP	40057LVW8	05/31/2022	02/28/2025	100.000	0.000	3.3333	53.90	0.096484	0.098092	0.099726			35.42	5.68
GS FINANCE CORP	40057R6F0	03/29/2023	03/27/2026	100.000	0.000	4.9254	37.53	0.140149	0.143600	0.147136	0.150760	0.154473	51.73	54.31
GS FINANCE CORP	3626EQ876	07/22/2022	08/03/2029	100.000	0.000	4.4400	65.41	0.129045	0.131910	0.134838	0.137832	0.140891	47.83	49.98
GS FINANCE CORP	40057LVX6	05/31/2022	06/11/2029	100.000	0.000	4.4800	72.84	0.133178	0.136161	0.139211	0.142329	0.145518	48.60	50.80
GS FINANCE CORP	40057MY99	09/30/2022	10/12/2029	100.000	0.000	6.0800	78.07	0.179677	0.185139	0.190767	0.196567	0.202542	66.54	70.65
GS FINANCE CORP	40057WW78	12/04/2023	12/07/2026	100.000	0.000	5.4300	4.07	0.150902	0.154999	0.159207	0.163529	0.167969	55.26	58.30
GS FINANCE CORP	40057WV66	11/22/2023	05/22/2028	100.000	0.000	5.7950	6.28	0.160972	0.165636	0.170436	0.175374	0.180456	59.16	62.64
GS FINANCE CORP	40057NKK29	10/14/2022	04/15/2024	100.000	0.000	5.4650	67.73	0.160239					16.66	
GS FINANCE CORP	40057LVV0	05/31/2022	05/29/2026	100.000	0.000	3.9700	64.37	0.116963	0.119285	0.121653	0.124068	0.126530	42.67	44.39
GS FINANCE CORP	40057RGE2	04/26/2023	04/28/2028	100.000	0.000	5.1200	35.08	0.145905	0.149640	0.153471	0.157399	0.161429	53.67	56.46
GS FINANCE CORP	40057WVT1	11/22/2023	05/22/2029	100.000	0.000	5.8375	6.32	0.162153	0.166886	0.171757	0.176770	0.181929	59.60	63.13
GS FINANCE CORP	40057XZ81	01/30/2024	01/27/2026	100.000	0.000	5.1725			0.143681	0.147335	0.151145	0.155054	48.12	54.92
GS FINANCE CORP	40057MYX1	09/30/2022	10/12/2029	100.000	0.000	6.0800	78.07	0.179677	0.185139	0.190767	0.196567	0.202542	66.54	70.65
GS FINANCE CORP	40057RXE3	05/31/2023	08/29/2024	100.000	0.000	5.6858	33.60	0.160159	0.164712				38.94	
GS FINANCE CORP	40057MZ77	09/30/2022	10/02/2028	100.000	VARIES	6.0200	76.72	0.174222	0.177333	0.180556	0.183833	0.187278	63.86	66.21
GS FINANCE CORP	40057MYV5	09/30/2022	04/02/2027	100.000	0.000	5.8575	75.12	0.172435	0.177485	0.182683	0.188033	0.193540	63.90	67.70
GS FINANCE CORP	40057MYW3	09/30/2022	10/02/2025	100.000	0.000	5.5800	71.49	0.163820	0.168391	0.173089	0.177918		60.62	47.78
GS FINANCE CORP	40057MZ69	09/30/2022	10/12/2029	100.000	0.000	6.0800	78.07	0.179677	0.185139	0.190767	0.196567	0.202542	66.54	70.65
GS FINANCE CORP	40057MYU7	09/30/2022	09/30/2027	100.000	0.000	5.9500	76.33	0.175258	0.180472	0.185841	0.191370	0.197063	64.99	68.92
GS FINANCE CORP	40057TN91	08/08/2023	08/07/2025	100.000	0.000	5.7108	22.68	0.158633	0.163138	0.167796	0.172587		59.24	37.11
GS FINANCE CORP	40057LWC1	05/31/2022	05/28/2027	100.000	0.000	4.2100	68.35	0.124458	0.127077	0.129752	0.132484	0.135272	45.45	47.38
GS FINANCE CORP	40057WFA0	10/18/2023	10/18/2030	100.000	0.000	6.2800	12.73	0.174444	0.179922	0.185572	0.191398	0.197408	64.60	68.72
GS FINANCE CORP	40057NLF2	10/26/2022	10/24/2024	100.000	0.000	5.8583	70.65	0.172349	0.177397				51.41	
GS FINANCE CORP	40057RY36	05/22/2023	06/03/2024	100.000	0.000	5.4200	33.14	0.154892					23.54	
GS FINANCE CORP	40057LWA5	05/05/2022	05/17/2029	100.000	VARIES	4.6800	78.50	0.134279	0.135573	0.136927	0.138283	0.139686	48.72	49.69

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057RXP8	06/05/2023	06/07/2028	100.000	0.000	5.2200	29.97	0.148828	0.152712	0.156698	0.160788	0.164984	54.47	57.35
GS FINANCE CORP	40057W4Z7	09/29/2023	09/29/2028	100.000	0.000	6.0100	15.36	0.166944	0.171961	0.177129	0.182451	0.187934	61.94	65.72
GS FINANCE CORP	40057W4Y0	09/29/2023	10/01/2029	100.000	VARIES	5.9995	15.55	0.169795	0.175815	0.176253	0.179591	0.183050	62.62	64.85
GS FINANCE CORP	40057WEZ6	10/18/2023	10/18/2028	100.000	0.000	6.1034	12.38	0.169539	0.174713	0.180044	0.185539	0.191201	62.73	66.62
GS FINANCE CORP	40057NLA3	10/26/2022	10/24/2025	100.000	0.000	5.9983	72.38	0.176706	0.182006	0.187465	0.193087		65.29	55.94
GS FINANCE CORP	40057W4X2	09/29/2023	10/01/2026	100.000	0.000	5.9300	15.16	0.164776	0.169662	0.174693	0.179872	0.185205	61.09	64.77
GS FINANCE CORP	40057W4W4	09/29/2023	10/10/2030	100.000	0.000	6.1400	15.72	0.170876	0.176121	0.181528	0.187101	0.192845	63.32	67.27
GS FINANCE CORP	40057TN26	08/17/2023	11/19/2026	100.000	0.000	5.6750	21.22	0.159925	0.164463	0.169130	0.173929	0.178864	58.78	62.16
GS FINANCE CORP	40057NLP0	10/24/2022	10/24/2024	100.000	0.000	5.8900	71.38	0.173390	0.178496				51.72	
GS FINANCE CORP	40057RGY8	05/03/2023	05/03/2028	100.000	0.000	5.0200	33.39	0.142944	0.146532	0.150210	0.153981	0.157846	52.53	55.20
GS FINANCE CORP	40057RGX0	04/26/2023	10/24/2024	100.000	0.000	5.3033	36.35	0.151177	0.155185				45.02	
GS FINANCE CORP	40057MZL6	10/05/2022	10/07/2025	100.000	0.000	5.5300	70.02	0.162273	0.166760	0.171371	0.176109		59.99	48.15
GS FINANCE CORP	40057WWH6	11/03/2023	11/05/2026	100.000	0.000	6.2900	10.14	0.174783	0.180280	0.185950	0.191798	0.197830	64.54	68.66
GS FINANCE CORP	40057WWG8	11/03/2023	11/05/2025	100.000	0.000	6.2450	10.06	0.173532	0.178951	0.184539	0.190301		64.06	57.14
GS FINANCE CORP	40057WFF9	11/02/2023	11/06/2026	100.000	0.000	6.2400	10.23	0.173454	0.178865	0.184446	0.190201	0.196135	64.02	68.08
GS FINANCE CORP	40057TMZ4	08/17/2023	08/16/2030	100.000	0.000	5.7160	21.28	0.158778	0.163290	0.167957	0.172757	0.177695	59.21	62.64
GS FINANCE CORP	40057RY69	06/05/2023	06/05/2030	100.000	0.000	5.2800	30.31	0.150539	0.154513	0.158592	0.162779	0.167076	55.12	58.07
GS FINANCE CORP	40057MZH5	10/04/2022	10/02/2025	100.000	0.000	5.5179	70.03	0.161801	0.166265	0.170852	0.175566		59.86	47.15
GS FINANCE CORP	40057LWE7	05/31/2022	06/11/2029	100.000	0.000	4.4800	72.84	0.133178	0.136161	0.139211	0.142329	0.145518	48.60	50.80
GS FINANCE CORP	40057RGS1	04/27/2023	10/22/2026	100.000	0.000	4.8887	34.04	0.141936	0.145476	0.149105	0.152824	0.156636	52.23	54.87
GS FINANCE CORP	40057NLH8	10/26/2022	11/04/2027	100.000	0.000	6.3400	76.60	0.187718	0.193668	0.199808	0.206141	0.212676	69.34	73.80
GS FINANCE CORP	40057WFB8	10/18/2023	01/19/2027	100.000	0.000	6.0713	12.31	0.168647	0.171235	0.176434	0.181789	0.187308	62.44	66.24
GS FINANCE CORP	40057LWD9	05/31/2022	02/28/2025	100.000	0.000	3.3333	53.90	0.096484	0.098092	0.099726			35.42	5.68
GS FINANCE CORP	40057LX48	05/31/2022	05/29/2026	100.000	0.000	3.9700	64.37	0.116963	0.119285	0.121653	0.124068	0.126530	42.67	44.39
GS FINANCE CORP	40057WX36	11/22/2023	11/20/2026	100.000	0.000	5.7600	6.24	0.160000	0.164557	0.169296	0.174172	0.179188	58.80	62.23
GS FINANCE CORP	40057WM5	09/27/2023	03/27/2029	100.000	0.000	5.9425	15.52	0.165069	0.169974	0.175024	0.180225	0.185580	61.24	64.94
GS FINANCE CORP	40057TNG5	08/16/2023	08/18/2028	100.000	0.000	5.6100	21.04	0.155882	0.160254	0.164750	0.169371	0.174122	58.08	61.39
GS FINANCE CORP	40057WFM4	11/02/2023	11/04/2026	100.000	0.000	6.2400	10.23	0.173393	0.178803	0.184382	0.190135	0.196067	64.02	68.08
GS FINANCE CORP	40057NLT2	10/19/2022	10/21/2025	100.000	0.000	5.8800	72.13	0.173135	0.178225	0.183465	0.188859		63.97	54.18
GS FINANCE CORP	40057NMA6	10/18/2022	04/17/2025	100.000	0.000	5.7546	70.73	0.169155	0.174022	0.179029			62.50	18.98
GS FINANCE CORP	40057WWL7	11/03/2023	11/03/2028	100.000	0.000	6.4400	10.38	0.178889	0.184649	0.190595	0.196732	0.203067	66.12	70.44
GS FINANCE CORP	40057WMW5	11/30/2023	12/02/2026	100.000	0.000	5.6400	4.86	0.156716	0.161135	0.165679	0.170351	0.175155	57.47	60.76
GS FINANCE CORP	40057WFF1	11/03/2023	11/05/2025	100.000	0.000	6.2450	10.06	0.173532	0.178951	0.184539	0.190301		64.06	57.14
GS FINANCE CORP	40057WWK9	11/30/2023	12/11/2028	100.000	0.000	5.7100	4.92	0.158888	0.163424	0.168090	0.172889	0.177825	58.20	61.57
GS FINANCE CORP	40057W5X1	09/29/2023	10/01/2026	100.000	0.000	5.9300	15.16	0.164776	0.169662	0.174693	0.179872	0.185205	61.09	64.77
GS FINANCE CORP	40057R7H5	03/29/2023	03/31/2028	100.000	0.000	4.9700	37.87	0.141506	0.145022	0.148626	0.152319	0.156104	52.22	54.85
GS FINANCE CORP	40057R7G7	04/05/2023	04/05/2027	100.000	0.000	5.0450	37.58	0.143674	0.147298	0.151014	0.154823	0.158728	53.01	55.71
GS FINANCE CORP	40057WWX1	11/06/2023	11/06/2028	100.000	0.000	6.3300	9.67	0.175833	0.181398	0.187140	0.193063	0.199173	64.92	69.10
GS FINANCE CORP	40057WFF6	10/12/2023	10/09/2025	100.000	0.000	6.1429	13.48	0.170636	0.175790	0.181189	0.186754		63.22	51.37
GS FINANCE CORP	40057W5T0	09/27/2023	03/27/2028	100.000	0.000	5.9125	15.44	0.164236	0.169091	0.174090	0.179237	0.184535	60.93	64.58
GS FINANCE CORP	40057MJ91	07/06/2022	07/03/2025	100.000	0.000	4.1611	63.12	0.120405	0.122910	0.125467	0.128078		44.70	23.30
GS FINANCE CORP	40057NLLZ8	10/25/2022	10/23/2025	100.000	0.000	6.0783	73.54	0.179202	0.184648	0.190259	0.196042		66.24	56.60
GS FINANCE CORP	40057LX55	05/31/2022	06/11/2029	100.000	0.000	4.4800	72.84	0.133178	0.136161	0.139211	0.142329	0.145518	48.60	50.80
GS FINANCE CORP	40057WFR3	11/03/2023	11/09/2026	100.000	0.000	6.2900	10.14	0.174905	0.180406	0.186080	0.191932	0.197968	64.54	68.66
GS FINANCE CORP	40057LX63	05/31/2022	05/31/2028	100.000	0.000	4.2300	68.68	0.125114	0.127760	0.130462	0.133222	0.136039	45.68	47.64
GS FINANCE CORP	40057MZX0	09/07/2022	09/05/2025	100.000	0.000	4.5306	60.83	0.131584	0.134565	0.137613	0.140730		48.61	34.14
GS FINANCE CORP	40057W6A0	10/04/2023	10/02/2026	100.000	0.000	5.9717	14.43	0.165881	0.170778	0.175878	0.181129	0.186537	61.49	65.21

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057WGC5	10/31/2023	07/29/2027	100.000	0.000	5.2800	10.64	0.174444	0.177153	0.182715	0.188453	0.194370	64.54	68.58
GS FINANCE CORP	40057RZ76	07/06/2023	01/06/2025	100.000	0.000	5.7600	28.00	0.160000	0.164608	0.169349			60.07	0.85
GS FINANCE CORP	40057WGB7	10/31/2023	07/30/2026	100.000	0.000	6.2167	10.53	0.172686	0.175370	0.180821	0.186442	0.192237	63.88	67.83
GS FINANCE CORP	40057LXD8	05/18/2022	05/27/2027	100.000	0.000	4.2400	70.36	0.125561	0.128223	0.130942	0.133718	0.136552	45.86	47.83
GS FINANCE CORP	40057WXB8	11/03/2023	11/05/2025	100.000	0.000	6.2450	10.06	0.173532	0.178951	0.184539	0.190301		64.06	57.14
GS FINANCE CORP	40057LXC0	05/18/2022	05/27/2027	100.000	0.000	4.2400	70.36	0.125561	0.128223	0.130942	0.133718	0.136552	45.86	47.83
GS FINANCE CORP	40057NMF1	11/03/2022	11/05/2024	100.000	0.000	5.9350	70.37	0.174848	0.180037				54.09	
GS FINANCE CORP	40057RYP7	06/01/2023	06/03/2024	100.000	0.000	5.7290	33.56	0.163750					24.89	
GS FINANCE CORP	40057MJAB	07/06/2022	07/05/2024	100.000	0.000	2.7344	41.19	0.078041	0.079108				14.55	
GS FINANCE CORP	40057WXL6	11/30/2023	12/04/2028	100.000	0.000	5.7100	4.92	0.158712	0.163243	0.167904	0.172697	0.177628	58.20	61.57
GS FINANCE CORP	40057W6J1	09/22/2023	09/20/2030	100.000	0.000	5.9367	16.33	0.164908	0.169749	0.174788	0.179976	0.185318	61.24	64.92
GS FINANCE CORP	40057PTB5	03/02/2023	03/04/2025	100.000	0.000	5.4400	45.68	0.155268	0.159492	0.163830			57.66	10.32
GS FINANCE CORP	40057PC59	01/31/2023	01/29/2027	100.000	0.000	4.7958	44.58	0.136393	0.139664	0.143013	0.146442	0.149954	50.70	53.16
GS FINANCE CORP	40057NMP9	10/31/2022	11/02/2027	100.000	0.000	6.1000	72.91	0.179999	0.185489	0.191147	0.196977	0.202984	66.45	70.56
GS FINANCE CORP	40057PTT7	03/02/2023	08/30/2024	100.000	0.000	5.4925	46.12	0.156713	0.160993				38.23	
GS FINANCE CORP	40057MJM2	08/02/2022	02/02/2026	100.000	0.000	4.0550	58.43	0.117253	0.119630	0.122055	0.124530	0.127055	43.35	45.13
GS FINANCE CORP	40057W6F9	09/13/2023	09/11/2025	100.000	0.000	5.9217	17.77	0.164492	0.169308	0.174321	0.179482		61.17	44.51
GS FINANCE CORP	40057PT69	03/02/2023	03/04/2026	100.000	0.000	5.3500	44.91	0.152632	0.156715	0.160907	0.165211	0.169630	56.65	59.72
GS FINANCE CORP	40057W6E2	10/04/2023	11/01/2024	100.000	0.000	6.2400	15.13	0.174145	0.179578				53.22	
GS FINANCE CORP	40057NNML8	10/26/2022	10/26/2027	100.000	0.000	6.3500	76.71	0.187767	0.193729	0.199880	0.206226	0.212774	59.46	73.94
GS FINANCE CORP	40057W6D4	10/04/2023	11/01/2024	100.000	0.000	6.2400	15.13	0.174145	0.179578				53.22	
GS FINANCE CORP	40057RYX8	07/06/2023	01/08/2025	100.000	0.000	5.7600	28.01	0.160051	0.164661	0.169403			60.07	1.19
GS FINANCE CORP	40057LXH9	05/06/2022	05/06/2027	100.000	0.000	4.4200	74.99	0.131099	0.133996	0.136958	0.139985	0.143078	48.04	50.19
GS FINANCE CORP	40057PTA4	02/28/2023	02/26/2026	100.000	0.000	5.2288	44.48	0.149000	0.152895	0.156892	0.160994	0.165203	55.33	58.26
GS FINANCE CORP	40057LXG1	05/06/2022	05/06/2027	100.000	0.000	4.4200	74.99	0.131099	0.133996	0.136958	0.139985	0.143078	48.04	50.19
GS FINANCE CORP	40057PT36	02/28/2023	02/26/2026	100.000	0.000	5.2288	44.48	0.149000	0.152895	0.156892	0.160994	0.165203	55.33	58.26
GS FINANCE CORP	40057RYX0	07/06/2023	07/03/2026	100.000	0.000	5.4767	26.62	0.152131	0.156227	0.160505	0.164900	0.169416	57.00	60.16
GS FINANCE CORP	40057RZ92	07/06/2023	07/03/2026	100.000	0.000	5.4962	26.72	0.152672	0.156798	0.161107	0.165534	0.170083	57.21	60.39
GS FINANCE CORP	40057LXF3	05/06/2022	05/06/2027	100.000	0.000	4.4200	74.99	0.131099	0.133996	0.136958	0.139985	0.143078	48.04	50.19
GS FINANCE CORP	40057RYW2	06/05/2023	07/05/2024	100.000	0.000	5.6221	32.30	0.156901	0.161312				29.66	
GS FINANCE CORP	40057PTA0	03/08/2023	03/10/2028	100.000	0.000	5.4800	45.08	0.156441	0.160727	0.165131	0.169656	0.174304	58.05	61.28
GS FINANCE CORP	40057WXU6	11/30/2023	11/29/2030	100.000	0.000	5.8250	5.02	0.161806	0.166492	0.171341	0.176331	0.181467	59.40	62.91
GS FINANCE CORP	40057WXT9	11/30/2023	12/02/2026	100.000	0.000	5.6400	4.86	0.156716	0.161135	0.165679	0.170351	0.175155	57.47	60.76
GS FINANCE CORP	36263Q330	06/03/2022	06/05/2028	100.000	0.000	4.1900	67.64	0.123887	0.126483	0.129132	0.131838	0.134600	45.20	47.12
GS FINANCE CORP	40057W6P7	10/04/2023	10/04/2027	100.000	0.000	6.0200	14.55	0.167222	0.172256	0.177441	0.182781	0.188283	62.00	65.78
GS FINANCE CORP	40057XJS5	01/02/2024	12/30/2027	100.000	0.000	4.9529		0.137581	0.140950	0.144440	0.148017	0.151683	50.00	52.65
GS FINANCE CORP	40057PB24	02/03/2023	02/05/2026	100.000	0.000	4.7400	43.65	0.134823	0.138018	0.141289	0.144638	0.148065	50.06	52.46
GS FINANCE CORP	40057LY21	05/24/2022	06/03/2027	100.000	0.000	4.4500	73.14	0.132194	0.135135	0.138142	0.141216	0.144358	48.29	50.46
GS FINANCE CORP	40057PIY1	03/03/2023	03/05/2026	100.000	0.000	5.3800	45.01	0.153510	0.157640	0.161880	0.166235	0.170707	56.98	60.08
GS FINANCE CORP	40057WXQ5	11/30/2023	12/02/2026	100.000	0.000	5.6400	4.86	0.156716	0.161135	0.165679	0.170351	0.175155	57.47	60.76
GS FINANCE CORP	40057WXP7	11/30/2023	12/02/2027	100.000	0.000	5.6750	4.89	0.157689	0.162163	0.166764	0.171496	0.176363	57.84	61.17
GS FINANCE CORP	40057W6K8	09/15/2023	09/17/2026	100.000	0.000	5.8000	17.08	0.161163	0.165837	0.170646	0.175595	0.180687	59.85	63.37
GS FINANCE CORP	40057RZA9	06/01/2023	05/30/2025	100.000	0.000	5.6325	32.99	0.160840	0.165370	0.170027			59.00	25.33
GS FINANCE CORP	40057NNC7	10/19/2022	10/17/2025	100.000	0.000	5.8708	72.02	0.172738	0.177808	0.183027	0.188400		63.86	53.31
GS FINANCE CORP	40057W6Y8	09/18/2023	09/20/2028	100.000	0.000	5.7600	16.49	0.160051	0.164661	0.169403	0.174282	0.179301	59.39	62.86
GS FINANCE CORP	40057PCF7	02/03/2023	02/09/2026	100.000	0.000	4.7400	43.66	0.134894	0.138091	0.141363	0.144714	0.148143	50.06	52.46
GS FINANCE CORP	40057LXZ9	05/24/2022	06/03/2025	100.000	0.000	4.0100	65.74	0.118343	0.120715	0.123136			43.16	18.72

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057WXZ5	11/03/2023	11/01/2030	100.000	0.000	6.5933	10.62	0.183147	0.189118	0.195352	0.201792	0.208445	67.74	72.27
GS FINANCE CORP	40057RZK7	07/06/2023	07/03/2026	100.000	0.000	5.4767	26.62	0.152131	0.156227	0.160505	0.164900	0.169416	57.00	60.16
GS FINANCE CORP	40057WHB3	10/31/2023	10/29/2026	100.000	0.000	6.2267	10.55	0.172964	0.178319	0.183871	0.189595	0.195498	63.91	67.94
GS FINANCE CORP	40057WXX0	11/15/2023	11/15/2028	100.000	0.000	6.1400	7.85	0.170556	0.175792	0.181188	0.186751	0.192484	62.83	66.75
GS FINANCE CORP	40057RZJ0	06/14/2023	06/14/2030	100.000	0.000	5.4500	29.89	0.155514	0.159752	0.164105	0.168577	0.173171	56.89	60.04
GS FINANCE CORP	40057P2A9	12/06/2022	12/06/2027	100.000	0.000	5.2000	56.48	0.152053	0.156007	0.160063	0.164224	0.168494	55.65	58.58
GS FINANCE CORP	40057PCC4	02/02/2023	02/06/2026	100.000	0.000	4.8100	44.45	0.136898	0.140190	0.143562	0.147014	0.150550	50.84	53.32
GS FINANCE CORP	40057LXW6	06/03/2022	06/09/2025	100.000	0.000	3.6500	58.75	0.107107	0.109062	0.111052			39.00	17.55
GS FINANCE CORP	40057PTC6	03/01/2023	02/27/2025	100.000	0.000	5.5083	46.41	0.157129	0.161456	0.165903			58.43	9.29
GS FINANCE CORP	40057WXX2	11/30/2023	11/29/2030	100.000	0.000	5.8250	5.02	0.161806	0.166492	0.171341	0.176331	0.181467	59.40	62.91
GS FINANCE CORP	40057PCB6	02/02/2023	02/04/2026	100.000	0.000	4.8100	44.44	0.136861	0.140153	0.143523	0.146975	0.150510	50.84	53.32
GS FINANCE CORP	40057PTB8	03/08/2023	03/10/2028	100.000	0.000	5.4800	45.08	0.156441	0.160727	0.165131	0.169656	0.174304	58.05	61.28
GS FINANCE CORP	40057WXV4	11/30/2023	11/30/2029	100.000	VARIES	5.7018	4.91	0.161199	0.161979	0.164607	0.167280	0.170071	58.98	60.74
GS FINANCE CORP	40057LYG0	05/18/2022	05/29/2029	100.000	0.000	4.5000	74.78	0.133813	0.136823	0.139902	0.143050	0.146268	48.91	51.13
GS FINANCE CORP	40057MKG3	07/29/2022	08/09/2029	100.000	0.000	4.6900	68.22	0.136637	0.139841	0.143121	0.146477	0.149912	50.69	53.09
GS FINANCE CORP	40057WYB1	11/02/2023	02/04/2025	100.000	0.000	6.1700	10.11	0.171389	0.174091	0.179462			63.37	5.92
GS FINANCE CORP	40057RZW1	07/06/2023	01/05/2026	100.000	0.000	5.5767	27.11	0.154908	0.159204	0.163643	0.168206	0.172896	58.08	61.36
GS FINANCE CORP	40057MKH1	07/29/2022	05/01/2025	100.000	0.000	3.8500	55.82	0.112195	0.114354	0.116556			41.04	13.99
GS FINANCE CORP	40057MKF5	07/29/2022	05/01/2025	100.000	0.000	3.8500	55.82	0.112195	0.114354	0.116556			41.04	13.99
GS FINANCE CORP	40057PCN0	01/31/2023	01/29/2026	100.000	0.000	4.7754	44.33	0.135800	0.139042	0.142362	0.145761	0.149242	50.47	52.91
GS FINANCE CORP	40057NNJ2	10/25/2022	10/24/2024	100.000	0.000	5.9383	71.81	0.174866	0.180058				52.17	
GS FINANCE CORP	40057MKE8	07/29/2022	08/09/2029	100.000	0.000	4.6900	68.22	0.136637	0.139841	0.143121	0.146477	0.149912	50.69	53.09
GS FINANCE CORP	40057P2K7	11/28/2022	11/30/2027	100.000	0.000	5.4600	60.63	0.160109	0.164480	0.168971	0.173583	0.178322	58.70	61.95
GS FINANCE CORP	40057PCM2	01/31/2023	02/11/2030	100.000	0.000	4.9500	46.06	0.141116	0.144609	0.148188	0.151856	0.155614	52.42	55.05
GS FINANCE CORP	40057MKD0	07/29/2022	07/29/2027	100.000	0.000	4.5300	65.82	0.131598	0.134579	0.137627	0.140744	0.143932	48.83	51.07
GS FINANCE CORP	40057LYB1	05/12/2022	05/13/2027	100.000	0.000	4.4000	73.85	0.130483	0.133354	0.136288	0.139286	0.142350	47.77	49.89
GS FINANCE CORP	40057NNE3	10/24/2022	10/24/2024	100.000	0.000	5.8900	71.38	0.173390	0.178496				51.72	
GS FINANCE CORP	40057WHM2	10/25/2023	04/25/2028	100.000	0.000	6.4725	11.87	0.179792	0.185610	0.191617	0.197818	0.204220	66.55	70.93
GS FINANCE CORP	40057W7K7	09/15/2023	06/17/2025	100.000	0.000	5.9625	17.59	0.168149	0.173162	0.178324			61.58	29.60
GS FINANCE CORP	40057TPB8	08/31/2023	09/02/2026	100.000	0.000	5.7500	19.33	0.159773	0.164367	0.169092	0.173954	0.178955	59.45	62.92
GS FINANCE CORP	40057PCX8	01/31/2023	02/11/2030	100.000	0.000	4.9500	46.06	0.141116	0.144609	0.148188	0.151856	0.155614	52.42	55.05
GS FINANCE CORP	40057PCW0	01/31/2023	01/31/2028	100.000	0.000	4.8500	45.09	0.137989	0.141335	0.144763	0.148273	0.151869	51.30	53.82
GS FINANCE CORP	40057NNS2	10/28/2022	10/30/2024	100.000	0.000	5.8050	69.65	0.170801	0.175759				51.96	
GS FINANCE CORP	40057PCV2	01/31/2023	10/30/2025	100.000	0.000	4.8517	45.20	0.139713	0.143102	0.146574	0.150129		51.33	44.47
GS FINANCE CORP	40057TPC2	08/31/2023	08/30/2030	100.000	0.000	5.7675	19.39	0.160208	0.164803	0.169582	0.174418	0.179503	59.64	63.13
GS FINANCE CORP	40057PU91	04/05/2023	01/06/2025	100.000	0.000	5.3213	39.67	0.149802	0.153788	0.157880			56.06	0.79
GS FINANCE CORP	40057W7J0	09/14/2023	09/16/2024	100.000	0.000	5.9951	17.82	0.166586	0.171580				43.38	
GS FINANCE CORP	40057TPD0	08/31/2023	06/02/2026	100.000	0.000	5.7875	19.52	0.163142	0.167863	0.172720	0.177718	0.182861	59.86	63.37
GS FINANCE CORP	40057TPB4	08/31/2023	08/30/2030	100.000	0.000	5.7675	19.39	0.160208	0.164803	0.169582	0.174418	0.179503	59.64	63.13
GS FINANCE CORP	40057PU83	04/04/2023	04/02/2026	100.000	0.000	5.0696	37.91	0.144352	0.148011	0.151763	0.155610	0.159554	53.28	56.02
GS FINANCE CORP	40057P2T8	12/02/2022	12/06/2027	100.000	0.000	5.4700	60.10	0.160467	0.164856	0.169365	0.173997	0.178755	58.78	62.04
GS FINANCE CORP	40057NNQ6	10/24/2022	10/24/2024	100.000	0.000	5.8900	71.38	0.173390	0.178496				51.72	
GS FINANCE CORP	40057TPA6	08/31/2023	09/12/2028	100.000	0.000	5.7100	19.22	0.158913	0.163450	0.168116	0.172916	0.177853	59.03	62.45
GS FINANCE CORP	40057NNP8	11/02/2022	11/02/2027	100.000	0.000	6.0900	72.43	0.179626	0.185095	0.190732	0.196539	0.202524	66.31	70.40
GS FINANCE CORP	40057PU75	04/04/2023	04/06/2026	100.000	0.000	5.0500	37.77	0.143860	0.147493	0.151217	0.155035	0.158950	53.07	55.78
GS FINANCE CORP	40057PD41	01/31/2023	07/30/2026	100.000	0.000	4.7708	44.34	0.135683	0.138920	0.142234	0.145627	0.149100	50.42	52.85
GS FINANCE CORP	40057LYJ4	05/18/2022	05/18/2027	100.000	0.000	4.2400	70.35	0.125428	0.128087	0.130803	0.133576	0.136408	45.86	47.83

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057WHH3	10/31/2023	10/31/2028	100.000	0.000	6.3800	10.81	0.177222	0.182876	0.188709	0.194729	0.200941	65.52	69.77
GS FINANCE CORP	40057RJ90	04/21/2023	04/21/2038	100.000	VARIES	5.3838	36.99	0.145222	0.141611	0.137944	0.135222	0.135389	51.12	48.93
GS FINANCE CORP	40057PD33	01/31/2023	07/31/2025	100.000	0.000	4.9025	45.58	0.139519	0.142939	0.146442	0.150032		51.89	31.25
GS FINANCE CORP	40057WYH4	11/10/2023	11/12/2027	100.000	0.000	5.9950	8.50	0.166583	0.171577	0.176720	0.182017	0.187473	61.37	65.10
GS FINANCE CORP	40057RZZ4	07/06/2023	04/02/2026	100.000	0.000	5.5267	27.05	0.155546	0.159845	0.164262	0.168801	0.173465	57.55	60.77
GS FINANCE CORP	40057PTT9	03/14/2023	06/12/2026	100.000	0.000	5.4183	43.67	0.156633	0.160877	0.165235	0.169712	0.174309	57.32	60.46
GS FINANCE CORP	40057P2Q4	12/02/2022	12/04/2024	100.000	0.000	5.3900	59.21	0.157948	0.162205				53.36	
GS FINANCE CORP	40057WHG5	10/31/2023	10/29/2026	100.000	0.000	6.2267	10.55	0.172964	0.178319	0.183871	0.189595	0.195498	63.91	67.94
GS FINANCE CORP	40057WYG6	11/15/2023	11/14/2025	100.000	0.000	6.0979	7.79	0.169386	0.174522	0.179843	0.185326		62.39	57.28
GS FINANCE CORP	40057PTS1	03/14/2023	03/14/2030	100.000	0.000	5.5600	44.78	0.158738	0.163151	0.167687	0.172348	0.177139	58.90	62.22
GS FINANCE CORP	40057LYW5	05/17/2022	05/14/2024	100.000	0.000	2.4800	40.81	0.071469					9.51	
GS FINANCE CORP	36264U876	03/22/2023	04/03/2029	100.000	0.000	5.1150	40.02	0.145945	0.149677	0.153505	0.157431	0.161458	53.88	56.67
GS FINANCE CORP	40057RJH2	04/25/2023	04/27/2028	100.000	0.000	5.1000	35.09	0.145320	0.149026	0.152826	0.156723	0.160720	53.46	56.22
GS FINANCE CORP	40057TPN8	08/02/2023	07/31/2025	100.000	0.000	5.6804	23.51	0.157789	0.162221	0.166828	0.171566		58.97	35.72
GS FINANCE CORP	36263Q223	05/13/2022	09/15/2027	100.000	0.000	4.4517	74.68	0.131174	0.134094	0.137078	0.140130	0.143249	48.37	50.55
GS FINANCE CORP	40057RJE9	04/28/2023	10/30/2024	100.000	0.000	5.0850	34.55	0.144882	0.148566				43.98	
GS FINANCE CORP	40057MKW8	07/29/2022	07/30/2026	100.000	0.000	4.3650	63.37	0.126615	0.129379	0.132202	0.135088	0.138036	46.92	48.99
GS FINANCE CORP	40057NNZ6	11/02/2022	05/02/2024	100.000	0.000	5.8750	69.82	0.172923					20.92	
GS FINANCE CORP	40057PUA8	04/05/2023	04/07/2026	100.000	0.000	5.0400	37.55	0.143568	0.147186	0.150895	0.154698	0.158596	52.95	55.65
GS FINANCE CORP	40057NNX1	10/31/2022	10/31/2029	100.000	VARIES	6.1500	71.08	0.166889	0.165111	0.163833	0.164333	0.164722	59.54	59.13
GS FINANCE CORP	40057WLZ42	12/01/2023	12/03/2026	100.000	0.000	5.5400	4.62	0.153936	0.158200	0.162582	0.167086	0.171714	56.43	59.60
GS FINANCE CORP	40057ML56	07/26/2022	07/24/2025	100.000	0.000	4.1611	60.71	0.120419	0.122924	0.125481	0.128092		44.60	25.94
GS FINANCE CORP	40057NNW3	11/02/2022	11/04/2025	100.000	0.000	5.8600	69.64	0.172512	0.177567	0.182770	0.188125		63.60	56.34
GS FINANCE CORP	40057RJC3	04/26/2023	04/24/2025	100.000	0.000	5.2233	35.80	0.148839	0.152726	0.156715			54.81	17.71
GS FINANCE CORP	40057WHN0	10/25/2023	04/25/2029	100.000	0.000	6.5575	12.02	0.182153	0.188125	0.194293	0.200664	0.207243	67.45	71.95
GS FINANCE CORP	36265J227	04/05/2023	04/04/2029	100.000	0.000	5.0775	37.83	0.144602	0.148274	0.152038	0.155898	0.159856	53.36	56.11
GS FINANCE CORP	40057MK57	08/03/2022	08/05/2025	100.000	0.000	3.9700	57.07	0.114725	0.117002	0.119324	0.121693		42.38	25.96
GS FINANCE CORP	40057PCY6	01/31/2023	02/11/2030	100.000	0.000	4.9500	46.06	0.141116	0.144609	0.148188	0.151856	0.155614	52.42	55.05
GS FINANCE CORP	40057TQ49	08/31/2023	08/31/2028	100.000	0.000	5.7100	19.19	0.158611	0.163114	0.167797	0.172534	0.177515	59.03	62.45
GS FINANCE CORP	40057WY24	11/22/2023	11/23/2026	100.000	0.000	5.7093	6.19	0.158592	0.163144	0.167801	0.172591	0.177518	58.26	61.64
GS FINANCE CORP	40057PU00	04/05/2023	04/07/2026	100.000	0.000	5.0400	37.55	0.143568	0.147186	0.150895	0.154698	0.158596	52.95	55.65
GS FINANCE CORP	40057WYY7	11/30/2023	12/02/2026	100.000	0.000	5.6400	4.86	0.156716	0.161135	0.165679	0.170351	0.175155	57.47	60.76
GS FINANCE CORP	40057LYY1	05/25/2022	05/23/2025	100.000	0.000	3.7528	61.33	0.110201	0.112269	0.114375			40.20	16.24
GS FINANCE CORP	40057RK98	04/28/2023	04/30/2024	100.000	0.000	5.1800	35.20	0.147658					17.57	
GS FINANCE CORP	40057MLK3	07/29/2022	07/30/2026	100.000	0.000	4.3650	63.37	0.126615	0.129379	0.132202	0.135088	0.138036	46.92	48.99
GS FINANCE CORP	40057LZH7	05/25/2022	05/25/2027	100.000	0.000	4.3500	71.32	0.128890	0.131694	0.134558	0.137485	0.140475	47.11	49.18
GS FINANCE CORP	40057RJV1	04/28/2023	04/30/2025	100.000	0.000	4.9900	33.90	0.142109	0.145654	0.149289			52.24	17.77
GS FINANCE CORP	40057PDP4	02/03/2023	08/05/2025	100.000	0.000	4.8975	45.12	0.139411	0.142825	0.146322	0.149905		51.81	31.96
GS FINANCE CORP	40057MLG2	07/29/2022	07/31/2025	100.000	0.000	4.2000	60.93	0.121632	0.124187	0.126795	0.129457		45.03	26.98
GS FINANCE CORP	40057FV25	04/05/2023	10/03/2024	100.000	0.000	5.3963	40.22	0.153897	0.158049				42.61	
GS FINANCE CORP	40057WZD2	11/22/2023	11/22/2027	100.000	0.000	5.7800	6.26	0.160556	0.165196	0.169970	0.174882	0.179936	59.00	62.46
GS FINANCE CORP	40057PDN9	02/03/2023	08/05/2025	100.000	0.000	4.8975	45.12	0.139411	0.142825	0.146322	0.149905		51.81	31.96
GS FINANCE CORP	36255HBY3	04/11/2023	04/11/2028	100.000	0.000	4.8300	35.85	0.140500	0.143556	0.146722	0.149889	0.153167	51.62	53.90
GS FINANCE CORP	40057LZE4	06/03/2022	06/05/2025	100.000	0.000	3.6500	58.75	0.107064	0.109017	0.111007			39.00	17.10
GS FINANCE CORP	40057WZC4	11/13/2023	03/28/2025	100.000	0.000	6.0817	8.11	0.168936	0.172789	0.178043			62.36	15.49
GS FINANCE CORP	40057WZB6	11/03/2023	05/05/2025	100.000	0.000	6.1525	9.92	0.170961	0.176220	0.181641			63.09	22.52
GS FINANCE CORP	40057TPX6	08/23/2023	02/24/2028	100.000	0.000	5.7750	20.53	0.160417	0.165074	0.169841	0.174745	0.179791	59.79	63.29

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS FINANCE CORP	40057TQ98	07/31/2023	10/25/2024	100.000	0.000	5.8433	24.66	0.164553	0.169361				49.24	
GS FINANCE CORP	40057LZB0	06/03/2022	06/05/2025	100.000	0.000	3.6500	58.75	0.107064	0.109017	0.111007			39.00	17.10
GS FINANCE CORP	40057TPW8	08/23/2023	02/23/2029	100.000	0.000	5.8000	20.62	0.161111	0.165783	0.170591	0.175538	0.180629	60.05	63.59
GS FINANCE CORP	40057XM36	02/05/2024	02/08/2027	100.000	0.000	4.9200		0.136667	0.136723	0.140086	0.143532	0.147063	45.05	52.05
GS FINANCE CORP	40057WZQ3	11/27/2023	11/27/2025	100.000	0.000	5.7500	5.43	0.159722	0.164314	0.169038	0.173898		58.64	55.98
GS FINANCE CORP	36263QI81	05/18/2022	06/05/2029	100.000	0.000	4.5000	74.78	0.133913	0.136926	0.140007	0.143157	0.146378	48.91	51.14
GS FINANCE CORP	40057TQD9	08/31/2023	09/12/2030	100.000	0.000	5.7700	19.43	0.160586	0.165219	0.169986	0.174890	0.179935	59.67	63.16
GS FINANCE CORP	40057WZN0	11/30/2023	06/01/2026	100.000	0.000	5.7025	4.91	0.158403	0.162944	0.167590	0.172369	0.177283	58.12	61.48
GS FINANCE CORP	40057TQC1	08/31/2023	08/31/2029	100.000	0.000	5.6725	19.07	0.157569	0.162014	0.166634	0.171308	0.176221	58.63	62.00
GS FINANCE CORP	40057PUX8	03/31/2023	04/02/2026	100.000	0.000	5.1300	38.95	0.146197	0.149947	0.153793	0.157738	0.161784	53.98	56.79
GS FINANCE CORP	40057MLM9	07/29/2022	07/31/2028	100.000	0.000	4.6100	67.01	0.134044	0.137134	0.140295	0.143529	0.146837	49.76	52.08
GS FINANCE CORP	40057TQB3	08/31/2023	09/02/2026	100.000	0.000	5.7500	19.33	0.159773	0.164367	0.169092	0.173954	0.178955	59.45	62.92
GS FINANCE CORP	40057MLN7	07/15/2022	07/15/2027	100.000	0.000	4.6700	69.80	0.135851	0.139023	0.142269	0.145591	0.148991	50.54	52.93
GS FINANCE CORP	40057PV74	04/05/2023	04/03/2026	100.000	0.000	5.0588	37.69	0.144037	0.147680	0.151416	0.155246	0.159172	53.16	55.88
GS FINANCE CORP	36265J193	04/05/2023	04/05/2028	100.000	0.000	5.0500	37.62	0.143820	0.147451	0.151174	0.154992	0.158905	53.06	55.77
GS FINANCE CORP	40057MLL1	07/29/2022	08/09/2029	100.000	0.000	4.6900	68.22	0.136637	0.139841	0.143121	0.146477	0.149912	50.69	53.09
GS Fin Corp Medium Term	40057KY31	02/28/2022	03/12/2029	100.000	0.000	3.2400	61.02	0.094565	0.096097	0.097653	0.099235	0.100843	34.66	35.79
GS Fin Corp Medium Term	36255H2A5	06/22/2018	06/23/2025	100.000	0.500	4.0576	245.51	0.137159	0.139660	0.142212			49.87	24.46
GS Finance Cor	40057TUH5	09/06/2023	09/17/2030	100.000	0.000	6.6500	21.28	0.185098	0.191252	0.197611	0.204182	0.210971	69.04	73.71
GS Finance Corp	40057PAH2	12/27/2022	12/26/2025	100.000	0.000	5.0613	51.85	0.147777	0.151517	0.155351	0.159283		53.91	55.86
GS Finance Corp	40057PEJ7	01/25/2023	01/25/2028	100.000	0.000	4.9600	46.83	0.141195	0.144696	0.148285	0.151962	0.155731	52.57	55.21
GS Finance Corp	40057PAF6	12/27/2022	12/28/2027	100.000	0.000	5.3200	54.53	0.155767	0.159910	0.164164	0.168530	0.173013	56.85	59.91
GS Finance Corp	40057PEH1	01/25/2023	01/25/2029	100.000	0.000	4.9950	47.16	0.142215	0.145767	0.149408	0.153139	0.156964	52.96	55.64
GS Finance Corp	40057TQST	09/06/2023	09/03/2026	100.000	0.000	5.6142	17.93	0.155950	0.160255	0.164753	0.169378	0.174133	57.96	61.25
GS Finance Corp	40057P4C3	01/03/2023	01/03/2028	100.000	0.000	5.4600	55.03	0.155807	0.160061	0.164430	0.168919	0.173531	58.39	61.62
GS Finance Corp	40057PA58	12/28/2022	01/11/2030	100.000	0.000	5.4300	55.55	0.155232	0.159447	0.163776	0.168222	0.172790	58.09	61.29
GS Finance Corp	40057PAR0	12/28/2022	01/09/2030	100.000	0.000	5.4300	55.55	0.155186	0.159399	0.163726	0.168172	0.172738	58.09	61.29
GS Finance Corp	40057PAQ2	12/28/2022	12/26/2025	100.000	0.000	5.0725	51.82	0.148100	0.151856	0.155708	0.159657		54.03	55.99
GS Finance Corp	40057PF23	01/31/2023	01/31/2028	100.000	0.000	4.8500	45.09	0.137989	0.141335	0.144763	0.148273	0.151869	51.30	53.82
GS Finance Corp	40057PEQ1	01/11/2023	01/11/2027	100.000	0.000	5.1850	51.04	0.147762	0.151592	0.155522	0.159554	0.163691	55.20	58.10
GS Finance Corp	40057P4P4	12/28/2022	12/27/2027	100.000	0.000	5.3092	54.27	0.155389	0.159514	0.163749	0.168096	0.172558	56.72	59.77
GS Finance Corp	40057PEN8	01/11/2023	01/14/2030	100.000	0.000	5.3700	52.90	0.153240	0.157355	0.161580	0.165918	0.170373	57.30	60.42
GS Finance Corp	40057PF98	01/17/2023	01/14/2028	100.000	0.000	5.1908	50.22	0.147869	0.151707	0.155644	0.159684	0.163828	55.22	58.13
GS Finance Corp	40057TRD8	09/06/2023	03/05/2026	100.000	0.000	5.6992	18.21	0.158311	0.162797	0.167436	0.172208	0.177115	58.86	62.26
GS Finance Corp	40057PF72	01/27/2023	01/29/2024	100.000	0.000	5.3200	49.97	0.151754					4.25	
GS Finance Corp	40057PEU2	01/23/2023	01/28/2030	100.000	0.000	4.9000	46.55	0.139541	0.142959	0.146462	0.150050	0.153727	51.91	54.48
GS Finance Corp	40057PA76	12/28/2022	12/30/2025	100.000	0.000	5.0600	51.68	0.147799	0.151538	0.155372	0.159303		53.89	56.49
GS Finance Corp	40057PSD0	12/30/2022	12/31/2026	100.000	0.000	5.2400	53.24	0.153283	0.157299	0.161420	0.165649	0.169989	55.91	58.88
GS Finance Corp	40057PPF4	01/25/2023	01/25/2028	100.000	0.000	4.9600	46.83	0.141195	0.144696	0.148285	0.151962	0.155731	52.57	55.21
GS Finance Corp	40057PFD9	01/13/2023	01/14/2027	100.000	0.000	5.1850	50.75	0.147782	0.151614	0.155544	0.159577	0.163714	55.19	58.09
GS Finance Corp	40057PFB3	01/23/2023	01/22/2027	100.000	0.000	4.7650	45.24	0.135497	0.138725	0.142030	0.145414	0.148879	50.40	52.83
GS Finance Corp	36263Q496	06/21/2022	07/05/2029	100.000	0.000	5.1100	80.17	0.149587	0.153409	0.157329	0.161348	0.165471	55.90	58.79
GS Finance Corp	40057TRL0	09/06/2023	06/04/2026	100.000	0.000	5.6567	18.13	0.159303	0.163809	0.168442	0.173206	0.178105	58.41	61.76
GS Finance Corp	40057PSL2	12/28/2022	09/25/2025	100.000	0.000	5.1100	52.36	0.147369	0.151134	0.154996	0.158956		54.46	41.63
GS Finance Corp	40057PSK4	12/28/2022	06/25/2026	100.000	0.000	5.1142	52.25	0.149357	0.153176	0.157093	0.161110	0.165230	54.50	57.33
GS Finance Corp	40057PFM9	01/11/2023	01/09/2025	100.000	0.000	5.1892	51.09	0.147843	0.151679	0.155614			55.25	1.24
GS Finance Corp	40057PSJ7	12/30/2022	01/04/2029	100.000	VARIES	5.5050	55.63	0.158667	0.160222	0.163500	0.168389	0.169667	57.79	59.75

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp	40057PFL1	01/18/2023	07/17/2024	100.000	0.000	5.1392	49.56	0.146403	0.150165				29.37	
GS Finance Corp	40057PFK3	01/18/2023	07/17/2024	100.000	0.000	5.1392	49.56	0.146403	0.150165				29.37	
GS Finance Corp	40057P5H1	12/30/2022	01/11/2030	100.000	0.000	5.4900	55.85	0.156949	0.161257	0.165684	0.170232	0.174905	58.76	62.03
GS Finance Corp	40057P5G3	12/30/2022	01/02/2026	100.000	0.000	5.1100	51.91	0.145612	0.149333	0.153148	0.157061	0.161074	54.44	57.26
GS Finance Corp	40057PFH0	01/30/2023	01/30/2026	100.000	0.000	4.7600	44.24	0.135369	0.138591	0.141889	0.145266	0.148724	50.30	52.72
GS Finance Corp	40057P5U2	12/28/2022	12/27/2027	100.000	0.000	5.3092	54.27	0.155389	0.159514	0.163749	0.168096	0.172558	56.72	59.77
GS Finance Corp	40057PFU1	01/23/2023	01/29/2024	100.000	0.000	5.2100	49.53	0.148621					4.16	
GS Finance Corp	40057P5P3	12/14/2022	12/16/2027	100.000	0.000	5.2700	56.02	0.154250	0.158315	0.162486	0.166768	0.171162	56.39	59.40
GS Finance Corp	40057PFY3	01/23/2023	01/23/2026	100.000	0.000	4.7100	44.71	0.133914	0.137068	0.140296	0.143600	0.146982	49.79	52.16
GS Finance Corp	40057P5X6	12/28/2022	12/26/2025	100.000	0.000	5.0725	51.82	0.148100	0.151856	0.155708	0.159657		54.03	55.99
GS Finance Corp	40057PG89	01/26/2023	01/31/2028	100.000	0.000	4.9700	46.79	0.141564	0.145082	0.148688	0.152382	0.156169	52.67	55.32
GS Finance Corp	40057PFW7	02/03/2023	02/06/2024	100.000	0.000	5.3700	49.53	0.153240					5.36	
GS Finance Corp	40057P6E7	12/27/2022	12/27/2028	100.000	0.000	5.3800	55.15	0.157593	0.161832	0.166185	0.170656	0.175246	57.53	60.67
GS Finance Corp	40057TT46	09/06/2023	03/05/2029	100.000	0.000	5.5946	17.87	0.155406	0.159729	0.164197	0.168790	0.173511	57.74	61.02
GS Finance Corp	40057P6N7	12/27/2022	12/24/2027	100.000	0.000	5.3088	54.43	0.155332	0.159455	0.163688	0.168033	0.172493	56.72	59.77
GS Finance Corp	40057P6W7	12/14/2022	12/12/2025	100.000	0.000	5.0871	54.05	0.148547	0.152326	0.156200	0.160173		54.30	53.98
GS Finance Corp	40057TTC8	09/06/2023	10/03/2024	100.000	0.000	5.9400	19.04	0.165735	0.170657				45.97	
GS Finance Corp	40057P6U1	12/20/2022	12/19/2024	100.000	0.000	5.2238	54.60	0.152763	0.156753				53.88	
GS Finance Corp	40057P6T4	12/20/2022	12/20/2027	100.000	0.000	5.1200	53.50	0.149597	0.153427	0.157355	0.161383	0.165514	54.63	57.46
GS Finance Corp	40057TTL8	09/05/2023	12/05/2024	100.000	0.000	5.262	19.16	0.167056	0.172006				56.69	
GS Finance Corp	40057TTM6	09/05/2023	10/03/2024	100.000	0.000	5.9700	19.30	0.166603	0.171576				46.21	
GS Finance Corp	40057P7H9	01/06/2023	01/09/2024	100.000	0.000	5.4900	54.88	0.156758					1.25	
GS Finance Corp	40057P7B2	12/29/2022	12/29/2027	100.000	0.000	5.3700	54.74	0.157284	0.161508	0.165844	0.170297	0.174869	57.40	60.52
GS Finance Corp	36263Q660	06/15/2022	06/13/2025	100.000	0.000	4.1319	65.22	0.122009	0.124530	0.127102			44.47	20.59
GS Finance Corp	36263Q678	06/15/2022	06/15/2026	100.000	0.000	4.4440	70.26	0.131857	0.134787	0.137782	0.140844	0.143973	48.09	50.25
GS Finance Corp	40057TUZ5	09/06/2023	09/06/2028	100.000	0.000	5.5800	17.83	0.155000	0.159325	0.163770	0.168339	0.173035	57.59	60.85
GS Finance Corp	40057MAL3	06/30/2022	07/02/2026	100.000	0.000	4.6500	71.53	0.135278	0.138423	0.141641	0.144934	0.148304	50.41	52.78
GS Finance Corp	40057MAK5	06/30/2022	07/02/2025	100.000	0.000	4.4500	68.38	0.129205	0.132080	0.135019	0.138023		48.07	24.98
GS Finance Corp	40057MAP4	06/30/2022	06/30/2028	100.000	0.000	4.9300	75.94	0.147323	0.150955	0.154676	0.158488	0.162395	53.70	56.38
GS Finance Corp	40057TX58	09/06/2023	09/03/2026	100.000	0.000	5.6142	17.93	0.155950	0.160255	0.164753	0.169378	0.174133	57.96	61.25
GS Finance Corp	40057TWR1	09/06/2023	09/03/2026	100.000	0.000	5.6142	17.93	0.155950	0.160255	0.164753	0.169378	0.174133	57.96	61.25
GS Finance Corp	40057MBM1	06/30/2022	07/12/2029	100.000	0.000	5.0100	77.24	0.146470	0.150140	0.153901	0.157756	0.161708	54.65	57.42
GS Finance Corp	40057T5X3	09/06/2023	09/03/2027	100.000	0.000	5.5908	17.86	0.155300	0.159569	0.164029	0.168615	0.173328	57.71	60.97
GS Finance Corp	40057MBF5	06/30/2022	07/12/2029	100.000	0.000	5.0100	77.24	0.146470	0.150140	0.153901	0.157756	0.161708	54.65	57.42
GS Finance Corp	40057TXE9	09/05/2023	09/05/2028	100.000	0.000	5.6000	18.04	0.155556	0.159911	0.164389	0.168992	0.173723	57.81	61.09
GS Finance Corp	40057XC52	12/15/2023	09/17/2026	100.000	0.000	5.4688	2.43	0.151911	0.154034	0.158246	0.162573	0.167019	55.73	58.66
GS Finance Corp	40057MC49	06/23/2022	06/22/2027	100.000	0.000	4.8529	75.74	0.144837	0.148351	0.151951	0.155638	0.159414	52.84	55.43
GS Finance Corp	40057MCN7	06/21/2022	06/22/2027	100.000	0.000	4.9100	76.94	0.146702	0.150304	0.153994	0.157774	0.161647	53.53	56.19
GS Finance Corp	40057MCV9	06/21/2022	06/18/2027	100.000	0.000	4.8917	76.66	0.146039	0.149610	0.153270	0.157018	0.160859	53.31	55.95
GS Finance Corp	40057MCR8	06/15/2022	06/15/2027	100.000	0.000	4.6300	73.27	0.137752	0.140940	0.144203	0.147542	0.150957	50.27	52.62
GS Finance Corp	40057TYU2	09/06/2023	06/04/2026	100.000	0.000	5.6567	18.13	0.159303	0.163809	0.168442	0.173206	0.178105	58.41	61.76
GS Finance Corp	40057MCZ0	06/21/2022	08/08/2024	100.000	0.000	4.2600	66.60	0.124114	0.126758				27.41	
GS Finance Corp	40057XDM4	12/27/2023	12/27/2030	100.000	0.000	5.2200	0.58	0.145000	0.148784	0.152668	0.156652	0.160741	52.91	55.71
GS Finance Corp	40057MDN6	06/23/2022	06/21/2024	100.000	0.000	2.8494	44.02	0.082568					14.04	
GS Finance Corp	40057ME54	06/15/2022	12/15/2025	100.000	0.000	4.3450	68.66	0.128733	0.131530	0.134387	0.137307		46.94	46.75
GS Finance Corp	40057MED7	06/23/2022	12/20/2024	100.000	0.000	3.5928	55.71	0.105245	0.107135				37.07	
GS Finance Corp	40057MEC9	06/23/2022	06/20/2024	100.000	0.000	2.8494	44.02	0.082562					13.95	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp	40057XEJ0	12/27/2023	09/24/2026	100.000	0.000	5.1900	0.58	0.144167	0.145975	0.149763	0.153649	0.157636	52.77	55.38
GS Finance Corp	40057XF42	12/05/2023	12/04/2025	100.000	0.000	5.6571	4.09	0.157142	0.161562	0.166132	0.170831		57.61	56.17
GS Finance Corp	40057XF34	12/20/2023	12/20/2028	100.000	0.000	5.0383	1.54	0.139953	0.143478	0.147093	0.150798	0.154597	51.10	53.70
GS Finance Corp	40057XF26	12/29/2023	12/31/2026	100.000	0.000	5.0000	0.28	0.138908	0.142381	0.145940	0.149589	0.153329	50.64	53.20
GS Finance Corp	40057XEV3	12/27/2023	06/26/2029	100.000	0.000	5.1329	0.57	0.142581	0.146219	0.149972	0.153821	0.157769	52.02	54.72
GS Finance Corp	40057MFD6	06/24/2022	06/28/2027	100.000	0.000	4.8700	75.86	0.145481	0.149024	0.152652	0.156369	0.160177	53.03	55.65
GS Finance Corp	40057XFN2	12/27/2023	12/27/2030	100.000	0.000	5.2200	0.58	0.145000	0.148784	0.152668	0.156652	0.160741	52.91	55.71
GS Finance Corp	36264U504	12/21/2022	01/04/2029	100.000	0.000	5.1850	54.05	0.148038	0.151876	0.155814	0.159853	0.163997	55.36	58.27
GS Finance Corp	40057MFK0	06/21/2022	06/20/2025	100.000	0.000	4.3458	67.90	0.128743	0.131540	0.134399			46.91	22.71
GS Finance Corp	40057XFH3	12/05/2023	12/04/2025	100.000	0.000	5.5496	4.01	0.154156	0.158409	0.162805	0.167322		56.50	55.03
GS Finance Corp	40057M5U9	06/21/2022	06/23/2025	100.000	0.000	4.4700	69.89	0.132712	0.135679	0.138711			48.36	23.86
GS Finance Corp	40057XFW0	12/20/2023	12/20/2027	100.000	0.000	5.0550	1.54	0.140417	0.143966	0.147604	0.151335	0.155160	51.27	53.89
GS Finance Corp	40057XG58	12/20/2023	12/20/2028	100.000	0.000	5.0700	1.55	0.140833	0.144403	0.148064	0.151818	0.155666	51.42	54.06
GS Finance Corp	40057WTY3	12/05/2023	01/06/2025	100.000	0.000	5.7779	4.17	0.160497	0.161296	0.165956			58.88	0.83
GS Finance Corp	40057MGC0	06/23/2022	06/22/2027	100.000	0.000	4.8529	75.74	0.144837	0.148351	0.151951	0.155638	0.159414	52.84	55.43
GS Finance Corp	40057MGC7	06/27/2022	06/29/2026	100.000	0.000	4.5800	70.83	0.136199	0.139318	0.142508	0.145771	0.149110	49.61	51.90
GS Finance Corp	40057MGM5	06/27/2022	06/25/2026	100.000	0.000	4.5617	70.55	0.135550	0.138642	0.141804	0.145038	0.148346	49.39	51.67
GS Finance Corp	40057MGV5	06/30/2022	07/01/2027	100.000	0.000	4.8500	74.67	0.144782	0.144782	0.151889	0.151889	0.159345	52.75	55.34
GS Finance Corp	40057XH65	12/14/2023	12/14/2028	100.000	0.000	5.5200	2.61	0.153333	0.157565	0.161914	0.166383	0.170975	56.11	59.25
GS Finance Corp	40057XH40	12/14/2023	12/16/2027	100.000	0.000	5.4900	2.53	0.152547	0.156734	0.161036	0.165457	0.169998	55.80	58.90
GS Finance Corp	40057XH24	12/14/2023	12/16/2025	100.000	0.000	5.5900	2.64	0.155326	0.159667	0.164130	0.168717		56.83	57.45
GS Finance Corp	40057M627	06/23/2022	06/23/2026	100.000	0.000	4.6650	72.73	0.138864	0.142103	0.145418	0.148809	0.152280	50.63	53.02
GS Finance Corp	40057M6Y0	06/23/2022	06/23/2028	100.000	0.000	4.9550	77.37	0.148124	0.151794	0.155555	0.159409	0.163358	54.04	56.76
GS Finance Corp	40057XG22	12/14/2023	12/16/2026	100.000	0.000	5.4600	2.58	0.151713	0.155854	0.160109	0.164480	0.168971	55.49	58.56
GS Finance Corp	40057M7H6	06/30/2022	07/02/2026	100.000	0.000	4.6500	71.53	0.135278	0.138423	0.141641	0.144934	0.148304	50.41	52.78
GS Finance Corp	40057MVG9	12/05/2023	09/03/2026	100.000	0.000	5.5483	4.01	0.154119	0.156210	0.160543	0.164997	0.169574	56.62	59.66
GS Finance Corp	40057M7G8	06/30/2022	04/01/2025	100.000	0.000	4.0792	62.67	0.119197	0.121628	0.124109			43.79	11.17
GS Finance Corp	40057M7F0	06/30/2022	07/12/2029	100.000	0.000	5.0100	77.24	0.146470	0.150140	0.153901	0.157756	0.161708	54.65	57.42
GS Finance Corp	40057M7E3	06/30/2022	07/01/2027	100.000	0.000	4.8500	74.67	0.144782	0.144782	0.151889	0.151889	0.159345	52.75	55.34
GS Finance Corp	40057MHR3	06/30/2022	07/02/2024	100.000	0.000	2.9667	45.25	0.084885	0.086144				15.59	
GS Finance Corp	40057X7L3	12/05/2023	12/05/2028	100.000	0.000	5.6100	4.05	0.155833	0.160204	0.164698	0.169318	0.174067	57.12	60.37
GS Finance Corp	40057PA51	12/27/2022	12/30/2024	100.000	0.000	5.1850	53.13	0.151658	0.155590				55.15	
GS Finance Corp	40057M7K9	06/30/2022	07/12/2029	100.000	0.000	5.0100	77.24	0.146470	0.150140	0.153901	0.157756	0.161708	54.65	57.42
GS Finance Corp	40057M7J2	06/30/2022	04/01/2025	100.000	0.000	4.0792	62.67	0.119197	0.121628	0.124109			43.79	11.17
GS Finance Corp	40057MHZ5	06/29/2022	06/27/2025	100.000	0.000	4.2583	65.50	0.125974	0.128657	0.131396			45.86	23.13
GS Finance Corp	40057PAA0	12/27/2022	12/26/2025	100.000	0.000	5.0613	51.85	0.147777	0.151517	0.155351	0.159283		53.91	55.86
GS Finance Corp	40057MWB9	12/05/2023	12/07/2026	100.000	0.000	5.5000	3.97	0.152824	0.157027	0.161345	0.165782	0.170341	55.98	59.10
GS Finance Corp	40057PAL6	12/28/2022	12/30/2025	100.000	0.000	5.0600	51.68	0.147799	0.151538	0.155372	0.159303		53.89	56.49
GS Finance Corp	40057WWA1	12/04/2023	12/03/2026	100.000	0.000	5.4446	4.08	0.151239	0.155333	0.159562	0.163906	0.168368	55.42	58.47
GS Finance Corp	40057PAG7	12/28/2022	12/27/2024	100.000	0.000	5.2225	53.37	0.152723	0.156711				55.09	
GS Finance Corp	40057TTF7	09/06/2023	09/03/2026	100.000	0.000	5.6142	17.93	0.155950	0.160255	0.164753	0.169378	0.174133	57.96	61.25
GS Finance Corp	40057PB84	01/05/2023	01/06/2028	100.000	0.000	5.4200	54.32	0.154658	0.158850	0.163154	0.167576	0.172117	57.92	61.10
GS Finance Corp	40057PBF8	12/29/2022	12/27/2024	100.000	0.000	5.2617	53.62	0.153906	0.157955				55.52	
GS Finance Corp	40057TTF5	09/06/2023	09/06/2028	100.000	0.000	5.5800	17.83	0.155000	0.159325	0.163770	0.168339	0.173035	57.59	60.85
GS Finance Corp	36264U603	01/05/2023	01/04/2029	100.000	0.000	5.4788	54.91	0.156335	0.160617	0.165017	0.169538	0.174182	58.59	61.84
GS Finance Corp	40057WWV5	12/04/2023	12/13/2030	100.000	0.000	5.7000	4.28	0.158559	0.163078	0.167726	0.172506	0.177422	58.06	61.42
GS Finance Corp	40057XJ63	12/21/2023	12/12/2028	100.000	0.000	5.1100	1.42	0.141944	0.145390	0.149105	0.152914	0.156821	51.86	54.51

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp	40057TNK6	09/06/2023	12/11/2024	100.000	0.000	5.8975	18.89	0.166369	0.171275				57.45	
GS Finance Corp	40057PBN1	02/02/2023	02/02/2028	100.000	0.000	4.9300	45.56	0.140320	0.143779	0.147323	0.150955	0.154676	52.18	54.79
GS Finance Corp	40057MJD2	07/01/2022	07/01/2027	100.000	0.000	4.8900	75.16	0.146042	0.146042	0.153271	0.153271	0.160858	53.22	55.85
GS Finance Corp	40057PB30	01/06/2023	07/07/2028	100.000	0.000	5.4425	54.39	0.155317	0.159544	0.163886	0.168345	0.172926	58.17	61.37
GS Finance Corp	40057PBH4	01/03/2023	12/29/2027	100.000	0.500	5.3100	54.61	0.158500	0.162333	0.166278	0.170333	0.174444	57.76	60.59
GS Finance Corp	40057PBQ4	01/04/2023	01/03/2028	100.000	0.000	5.3983	54.25	0.153978	0.158134	0.162402	0.166786	0.171287	57.68	60.84
GS Finance Corp	40057XJR7	12/20/2023	12/22/2026	100.000	0.000	5.0400	1.54	0.140039	0.143568	0.147186	0.150895	0.154698	51.11	53.72
GS Finance Corp	40057TP57	09/06/2023	09/03/2026	100.000	0.000	5.6346	18.00	0.156517	0.160853	0.165384	0.170044	0.174834	58.17	61.49
GS Finance Corp	40057TP40	09/06/2023	09/05/2025	100.000	0.000	5.7842	18.48	0.160672	0.165293	0.170074	0.174992		59.76	62.38
GS Finance Corp	40057TP32	09/06/2023	09/08/2026	100.000	0.000	5.6200	17.96	0.156160	0.160548	0.165059	0.169698	0.174466	58.01	61.32
GS Finance Corp	40057PCP5	02/03/2023	02/05/2026	100.000	0.000	4.7400	43.65	0.134823	0.138018	0.141289	0.144638	0.148065	50.06	52.46
GS Finance Corp	40057TP73	09/06/2023	09/08/2026	100.000	0.000	5.6000	17.89	0.155604	0.159961	0.164440	0.169044	0.173777	57.80	61.08
GS Finance Corp	40057TPH1	09/06/2023	09/03/2026	100.000	0.000	5.6142	17.93	0.155950	0.160255	0.164753	0.169378	0.174133	57.96	61.25
GS Finance Corp	40057TPF5	09/06/2023	09/15/2026	100.000	0.000	5.6000	17.91	0.155773	0.160135	0.164619	0.169228	0.173966	57.80	61.08
GS Finance Corp	40057P3G5	12/28/2022	06/26/2025	100.000	0.000	5.1475	52.60	0.150399	0.154270	0.158241			54.88	27.69
GS Finance Corp	40057PE81	01/25/2023	01/25/2027	100.000	0.000	4.8900	46.16	0.139154	0.142557	0.146042	0.149613	0.153271	51.78	54.35
GS Finance Corp	40057P3V2	01/04/2023	07/03/2025	100.000	0.000	5.2204	52.44	0.148775	0.152658	0.156643	0.160732		55.66	29.25
GS Finance Corp	40057PE73	01/25/2023	01/25/2028	100.000	0.000	4.9600	46.83	0.141195	0.144696	0.148285	0.151962	0.155731	52.57	55.21
GS Finance Corp	40057P3S9	01/04/2023	07/03/2025	100.000	0.000	5.2204	52.44	0.148775	0.152658	0.156643	0.160732		55.66	29.25
GS Finance Corp.	40055QCU4	06/29/2018	07/11/2025	100.000	0.000	4.0800	249.06	0.138886	0.141719	0.144610	0.147560		51.48	28.01
GS Finance Corp.	40054K7K6	04/29/2016	04/30/2026	100.000	0.000	3.2999	285.49	0.117178	0.119111	0.121076	0.123074	0.125105	42.77	44.19
GS Finance Corp.	40055A4D6	11/30/2017	12/13/2027	100.000	0.000	3.3000	220.45	0.111691	0.113534	0.115407	0.117311	0.119247	40.61	41.96
GS Finance Corp.	40055QCS9	06/29/2018	03/31/2025	100.000	0.000	4.0414	246.55	0.138523	0.141322	0.144177			50.89	12.83
GS Finance Corp.	36254F582	02/05/2018	02/05/2025	100.000	0.000	3.4781	225.88	0.116791	0.118822	0.120888			43.01	4.11
GS Finance Corp.	40054K7J9	04/29/2016	05/01/2024	100.000	0.000	3.0000	256.70	0.104205					12.50	
GS Finance Corp.	40055Q2R2	05/04/2018	05/02/2024	100.000	1.450	3.8675	234.17	0.124014					15.01	
GS Finance Corp.	40055A4B0	11/27/2017	05/27/2025	100.000	0.000	3.1501	209.86	0.105552	0.107214	0.108903			38.41	15.90
GS Finance Corp.	40057HNN9	06/30/2021	06/30/2031	100.000	VARIES	2.3198	56.92	0.062102	0.062290	0.062505	0.062718	0.062929	22.39	22.54
GS Finance Corp.	40055A4C8	11/30/2017	12/12/2024	100.000	0.000	2.9999	198.70	0.099731	0.101227				34.28	
GS Finance Corp.	40055QCN0	06/29/2018	12/31/2025	100.000	0.000	4.1267	252.18	0.143523	0.146485	0.149507	0.152592		52.21	54.23
GS Finance Corp.	40054KYJ9	03/31/2017	03/31/2025	100.000	0.000	3.2999	247.39	0.113396	0.115267	0.117169			41.50	10.43
GS Finance Corp.	40056XSK3	12/27/2019	01/08/2027	100.000	0.000	2.7200	114.47	0.083119	0.084250	0.085395	0.086557	0.087734	30.52	31.36
GS Finance Corp.	40054LKV5	07/28/2017	07/28/2025	100.000	0.000	3.1002	218.56	0.103572	0.105178	0.106808	0.108464		38.07	22.41
GS Finance Corp.	40055AVQ7	04/30/2018	01/30/2025	100.000	0.000	4.0014	251.94	0.136854	0.139592	0.142385			50.60	4.13
GS Finance Corp.	40055AVR5	04/30/2018	10/30/2025	100.000	0.000	4.0867	257.85	0.141807	0.144704	0.147661	0.150678		51.93	44.69
GS Finance Corp.	40055AW37	04/27/2018	04/29/2026	100.000	0.000	4.0867	258.27	0.141839	0.144737	0.147695	0.150713	0.153792	51.95	54.09
GS Finance Corp.	40054KHR0	08/24/2016	08/24/2026	100.000	0.000	2.8998	235.78	0.098534	0.099963	0.101412	0.102883	0.104374	36.09	37.15
GS Finance Corp.	36262Y227	02/16/2022	03/05/2029	100.000	0.000	3.0267	57.98	0.088092	0.089425	0.090778	0.092152	0.093547	32.26	33.25
GS Finance Corp.	40057F7J7	01/29/2021	01/29/2036	100.000	VARIES	2.3898	67.12	0.060810	0.059999	0.059439	0.059081	0.058916	21.54	21.25
GS Finance Corp.	40055A4K0	11/27/2017	11/24/2025	100.000	0.000	3.2000	213.49	0.107512	0.109233	0.110980	0.112756		39.14	36.17
GS Finance Corp.	40055Q2X9	05/17/2018	05/29/2025	100.000	0.000	3.9900	248.77	0.137917	0.140669	0.143475			50.32	21.23
GS Finance Corp.	40054K7L4	04/28/2016	04/30/2024	100.000	0.000	3.0000	256.80	0.104205					12.40	
GS Finance Corp.	40056EKM9	12/27/2018	09/25/2025	100.000	0.000	4.5267	251.62	0.155505	0.159024	0.162623	0.166304		57.30	43.60
GS Finance Corp.	40057KMY5	02/28/2022	08/28/2029	100.000	0.000	3.2767	61.72	0.095567	0.097133	0.098724	0.100342	0.101985	35.07	36.23
GS Finance Corp.	40056KSP4	12/27/2019	06/26/2025	100.000	0.000	2.5775	108.19	0.079316	0.080338	0.081373			28.75	14.24
GS Finance Corp.	40056EKN7	12/27/2018	06/25/2026	100.000	0.000	4.5781	254.63	0.159430	0.163079	0.166812	0.170631	0.174536	58.10	60.79
GS Finance Corp.	40057FYJ7	04/21/2021	07/21/2028	100.000	0.000	2.0792	57.34	0.060509	0.061138	0.061773	0.062416	0.063064	22.10	22.56

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40055Q2V3	05/25/2018	05/28/2025	100.000	0.000	4.0600	252.47	0.140727	0.143583	0.146498			51.37	21.54
GS Finance Corp.	40054CAD6	01/29/2016	07/31/2024	100.000	0.000	3.3498	301.21	0.119399	0.121399				25.31	
GS Finance Corp.	40056YET7	03/04/2020	09/03/2024	100.000	0.000	1.7759	69.98	0.052477	0.052943				12.78	
GS Finance Corp.	40056XSQ0	12/27/2019	01/09/2030	100.000	0.000	2.8800	121.54	0.088506	0.089781	0.091073	0.092385	0.093715	32.53	33.48
GS Finance Corp.	40054CAF1	01/29/2016	01/29/2024	100.000	0.000	3.0501	271.03	0.106321					2.98	
GS Finance Corp.	40055Q3C4	05/30/2018	02/27/2025	100.000	0.000	3.9600	245.00	0.135107	0.137782	0.140510			49.79	7.87
GS Finance Corp.	40054CAE4	01/29/2016	01/29/2026	100.000	0.000	3.6001	326.70	0.130686	0.133039	0.135433	0.137871	0.140353	48.19	49.94
GS Finance Corp.	40055AF51	01/31/2018	02/11/2028	100.000	0.000	3.6599	239.52	0.124247	0.126521	0.128836	0.131194	0.133595	45.78	47.47
GS Finance Corp.	40056XSP2	12/27/2019	01/08/2027	100.000	0.000	2.7200	114.47	0.083119	0.084250	0.085395	0.086557	0.087734	30.52	31.36
GS Finance Corp.	40055AW45	04/27/2018	04/29/2024	100.000	0.000	3.8501	241.80	0.131931					15.57	
GS Finance Corp.	40055AES2	01/29/2018	02/07/2025	100.000	0.000	3.4299	223.16	0.114959	0.116931	0.118936			42.31	4.28
GS Finance Corp.	40055Q3M2	05/30/2018	06/10/2025	100.000	0.000	4.0101	248.35	0.138729	0.141511	0.144348			50.56	22.95
GS Finance Corp.	40055QUP5	09/19/2018	09/30/2025	100.000	0.000	4.0500	236.02	0.137643	0.140430	0.143273	0.146175		50.57	39.06
GS Finance Corp.	40057FZC1	04/28/2021	04/28/2031	100.000	VARIES	2.4400	64.17	0.065655	0.065811	0.066020	0.066220	0.066410	23.69	23.83
GS Finance Corp.	40055QUQ3	09/19/2018	09/30/2025	100.000	0.000	4.0500	236.02	0.137643	0.140430	0.143273	0.146175		50.57	39.06
GS Finance Corp.	40054LLF9	07/28/2017	07/30/2024	100.000	0.000	2.9497	207.01	0.097689	0.099130				20.68	
GS Finance Corp.	40055AWD5	04/30/2018	05/09/2028	100.000	0.000	4.3200	274.27	0.151963	0.155245	0.158599	0.162024	0.165524	55.64	58.07
GS Finance Corp.	40054LLJ1	07/31/2017	08/09/2024	100.000	0.000	2.9498	206.83	0.097748	0.099189				21.57	
GS Finance Corp.	40055Q3J9	05/30/2018	06/08/2028	100.000	0.000	4.3000	268.32	0.151079	0.154327	0.157645	0.161034	0.164496	55.12	57.52
GS Finance Corp.	40055Q3K6	05/30/2018	06/10/2025	100.000	0.000	4.0101	248.35	0.138729	0.141511	0.144348			50.56	22.95
GS Finance Corp.	40055Q3H3	05/30/2018	06/10/2025	100.000	0.000	4.0101	248.35	0.138729	0.141511	0.144348			50.56	22.95
GS Finance Corp.	40055Q3F7	05/30/2018	05/30/2028	100.000	0.000	4.3000	268.32	0.150935	0.154180	0.157495	0.160881	0.164340	55.12	57.52
GS Finance Corp.	40055Q3G5	05/30/2018	06/10/2025	100.000	0.000	4.0101	248.35	0.138729	0.141511	0.144348			50.56	22.95
GS Finance Corp.	40057KGH0	01/12/2022	01/12/2029	100.000	0.000	2.5499	51.17	0.073576	0.074514	0.075464	0.076426	0.077400	26.98	27.67
GS Finance Corp.	40057KXX6	02/28/2022	12/01/2025	100.000	0.000	2.7651	51.91	0.080610	0.081724	0.082854	0.084000		29.29	27.55
GS Finance Corp.	40055A5H6	12/26/2017	12/26/2024	100.000	0.000	3.0002	196.13	0.099641	0.101136				35.64	
GS Finance Corp.	40057KXY4	02/28/2022	02/28/2029	100.000	0.000	3.2400	61.01	0.094445	0.095975	0.097530	0.099110	0.100715	34.66	35.79
GS Finance Corp.	40055QV90	09/28/2018	10/09/2025	100.000	0.000	4.1100	238.61	0.140095	0.142974	0.145912	0.148910		51.43	41.10
GS Finance Corp.	40055Q3U4	05/30/2018	12/11/2025	100.000	0.000	4.0583	251.65	0.140784	0.143641	0.146555	0.149529		51.31	50.36
GS Finance Corp.	40055Q3V2	05/30/2018	06/12/2028	100.000	0.000	4.3000	268.32	0.151150	0.154400	0.157720	0.161111	0.164575	55.12	57.52
GS Finance Corp.	40055Q3S9	05/30/2018	06/08/2028	100.000	0.000	4.3000	268.32	0.151079	0.154327	0.157645	0.161034	0.164496	55.12	57.52
GS Finance Corp.	40055QDU3	06/29/2018	07/11/2028	100.000	0.000	4.3600	268.06	0.150479	0.153759	0.157111	0.160536	0.164036	55.89	58.35
GS Finance Corp.	40057KXV0	02/28/2022	03/01/2029	100.000	0.000	3.2400	61.01	0.094471	0.096002	0.097557	0.099137	0.100743	34.66	35.79
GS Finance Corp.	40055QUW0	09/28/2018	10/09/2025	100.000	0.000	4.1100	238.61	0.140095	0.142974	0.145912	0.148910		51.43	41.10
GS Finance Corp.	40055A5G8	12/26/2017	12/26/2024	100.000	0.000	3.0002	196.13	0.099641	0.101136				35.64	
GS Finance Corp.	40057J3N4	08/31/2021	09/10/2031	100.000	0.000	2.2800	54.41	0.066313	0.067069	0.067833	0.068607	0.069389	24.18	24.73
GS Finance Corp.	40057K6Q1	11/29/2021	11/30/2026	100.000	0.000	2.0600	43.75	0.059619	0.060233	0.060854	0.061481	0.062114	21.61	22.06
GS Finance Corp.	36264H495	04/22/2022	05/03/2029	100.000	0.000	4.4749	77.81	0.133015	0.135991	0.139034	0.142145	0.145325	48.77	50.98
GS Finance Corp.	40055QV58	09/04/2018	09/04/2025	100.000	0.000	3.9600	232.26	0.133826	0.136476	0.139178	0.141934		49.28	34.32
GS Finance Corp.	40057J3M6	08/31/2021	09/12/2028	100.000	0.000	1.9000	45.18	0.054848	0.055369	0.055895	0.056426	0.056962	19.95	20.33
GS Finance Corp.	40055QUU4	09/28/2018	10/09/2025	100.000	0.000	4.1100	238.61	0.140095	0.142974	0.145912	0.148910		51.43	41.10
GS Finance Corp.	40055Q3R1	05/30/2018	11/28/2025	100.000	0.000	4.0503	251.11	0.140240	0.143080	0.145978	0.148934		51.19	48.27
GS Finance Corp.	40057KY23	02/28/2022	02/26/2027	100.000	0.000	2.9749	55.92	0.086366	0.087650	0.088954	0.090277	0.091620	31.65	32.60
GS Finance Corp.	40055Q3P5	05/30/2018	06/10/2025	100.000	0.000	4.0101	248.35	0.138729	0.141511	0.144348			50.56	22.95
GS Finance Corp.	40056XTK2	12/03/2019	12/03/2024	100.000	0.000	2.4500	104.41	0.075019	0.075938				25.07	
GS Finance Corp.	40057J3Y0	08/31/2021	03/02/2028	100.000	0.000	1.7999	42.76	0.051828	0.052295	0.052765	0.053240	0.053719	18.85	19.19
GS Finance Corp.	40057J3X2	08/31/2021	08/31/2028	100.000	0.000	1.9000	45.18	0.054811	0.055329	0.055857	0.056382	0.056924	19.95	20.33

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40057JDX1	09/30/2021	10/02/2029	100.000	0.000	2.0967	48.12	0.060730	0.061366	0.062010	0.062660	0.063317	22.09	22.56
GS Finance Corp.	40055A5L7	12/26/2017	01/07/2025	100.000	0.000	2.9999	196.12	0.098250	0.099724	0.101220			36.15	0.61
GS Finance Corp.	40055QUZ3	09/28/2018	10/09/2025	100.000	0.000	4.1100	238.61	0.140095	0.142974	0.145912	0.148910		51.43	41.10
GS Finance Corp.	40056EM21	01/03/2019	01/03/2024	100.000	0.000	4.2400	233.13	0.142252					0.28	
GS Finance Corp.	40054LLU6	08/16/2017	08/26/2024	100.000	0.000	2.9499	205.28	0.097760	0.099202				23.23	
GS Finance Corp.	40057KXZ1	02/28/2022	03/09/2029	100.000	0.000	3.2400	61.02	0.094539	0.096070	0.097626	0.099208	0.100815	34.66	35.79
GS Finance Corp.	40057KHF3	12/27/2021	01/09/2029	100.000	0.000	2.2401	45.83	0.064386	0.065107	0.065837	0.066574	0.067320	23.56	24.09
GS Finance Corp.	40055A5W3	12/26/2017	12/26/2024	100.000	0.000	3.0002	196.13	0.099641	0.101136				35.64	
GS Finance Corp.	40055A5T0	12/13/2017	12/23/2024	100.000	0.000	3.0499	200.98	0.101678	0.103229				36.07	
GS Finance Corp.	40055QVC3	09/28/2018	10/10/2028	100.000	0.000	4.3700	255.31	0.150897	0.154194	0.157563	0.161006	0.164524	55.46	57.91
GS Finance Corp.	40057J4L7	08/25/2021	08/28/2028	100.000	0.000	1.8700	44.72	0.053924	0.054428	0.054937	0.055450	0.055969	19.63	20.00
GS Finance Corp.	40057LKT7	03/30/2022	04/09/2029	100.000	0.000	3.8500	69.18	0.113350	0.115532	0.117756	0.120023	0.122333	41.56	43.18
GS Finance Corp.	40057KYQ0	02/24/2022	02/27/2029	100.000	0.000	3.1601	59.84	0.092030	0.093485	0.094962	0.096462	0.097986	33.76	34.83
GS Finance Corp.	40054KJE7	09/30/2016	10/01/2026	100.000	0.000	3.0000	241.10	0.102656	0.104196	0.105759	0.107345	0.108955	37.51	38.65
GS Finance Corp.	40057KYP2	02/24/2022	02/25/2027	100.000	0.000	2.9000	54.82	0.084118	0.085337	0.086575	0.087830	0.089104	30.81	31.71
GS Finance Corp.	40057LL33	03/30/2022	03/30/2026	100.000	0.000	3.5451	63.57	0.103805	0.105645	0.107517	0.109423	0.111363	38.04	39.40
GS Finance Corp.	40057LL25	03/31/2022	04/01/2027	100.000	0.000	3.6600	65.68	0.107361	0.109326	0.111326	0.113364	0.115438	39.36	40.81
GS Finance Corp.	40057E5Y9	06/03/2020	12/04/2024	100.000	0.000	1.7526	64.43	0.051751	0.052204				17.31	
GS Finance Corp.	40054LME1	08/30/2017	08/28/2025	100.000	0.000	3.0491	211.38	0.101542	0.103090	0.104661	0.106257		37.22	25.09
GS Finance Corp.	40056XTW6	12/27/2019	12/28/2027	100.000	0.000	2.7733	116.81	0.086016	0.087209	0.088418	0.089644	0.090887	31.19	32.06
GS Finance Corp.	40054KJD9	09/30/2016	10/02/2025	100.000	0.000	2.8001	223.48	0.094509	0.095832	0.097174	0.098534		34.50	26.58
GS Finance Corp.	40057KHK2	12/27/2021	12/28/2028	100.000	0.000	2.2401	45.82	0.065063	0.065792	0.066528	0.067274	0.068027	23.56	24.09
GS Finance Corp.	40056YF22	02/28/2020	03/01/2028	100.000	0.000	2.3000	91.84	0.069225	0.070021	0.070826	0.071640	0.072464	25.26	25.84
GS Finance Corp.	40055AGK7	02/16/2018	02/28/2025	100.000	0.000	3.6799	238.96	0.125074	0.127375	0.129719			46.01	7.39
GS Finance Corp.	40057JW85	11/29/2021	05/27/2027	100.000	0.000	2.1329	45.33	0.061809	0.062469	0.063135	0.063808	0.064489	22.42	22.90
GS Finance Corp.	40054LN34	08/31/2017	09/12/2024	100.000	0.000	2.8996	200.14	0.095825	0.097214				24.30	
GS Finance Corp.	40055A6J1	12/27/2017	01/04/2028	100.000	0.000	3.2999	217.44	0.109815	0.111627	0.113469	0.115341	0.117244	40.51	41.85
GS Finance Corp.	40057JW93	11/29/2021	11/29/2028	100.000	0.000	2.4100	51.33	0.070229	0.071075	0.071932	0.072799	0.073676	25.49	26.11
GS Finance Corp.	40057JW77	11/29/2021	11/29/2028	100.000	0.000	2.4100	51.33	0.070229	0.071075	0.071932	0.072799	0.073676	25.49	26.11
GS Finance Corp.	40055AGL5	02/16/2018	02/28/2025	100.000	0.000	3.6799	238.96	0.125074	0.127375	0.129719			46.01	7.39
GS Finance Corp.	40057JF68	09/30/2021	10/02/2028	100.000	0.000	1.9700	45.16	0.056916	0.057476	0.058043	0.058614	0.059192	20.69	21.10
GS Finance Corp.	40055A6K8	12/27/2017	01/08/2025	100.000	0.000	2.9998	196.01	0.098246	0.099719	0.101215			36.15	0.71
GS Finance Corp.	40057JW69	11/29/2021	05/27/2027	100.000	0.000	2.1329	45.33	0.061809	0.062469	0.063135	0.063808	0.064489	22.42	22.90
GS Finance Corp.	40054LNS9	08/31/2017	09/12/2024	100.000	0.000	2.8996	200.14	0.095825	0.097214				24.30	
GS Finance Corp.	40057JF50	09/30/2021	10/02/2028	100.000	0.000	1.9700	45.16	0.056916	0.057476	0.058043	0.058614	0.059192	20.69	21.10
GS Finance Corp.	40057LKZ3	03/31/2022	03/31/2028	100.000	0.000	3.7350	67.06	0.109671	0.111719	0.113805	0.115930	0.118095	40.23	41.74
GS Finance Corp.	40055A6H5	12/27/2017	01/08/2025	100.000	0.000	2.9998	196.01	0.098246	0.099719	0.101215			36.15	0.71
GS Finance Corp.	40057E6E2	05/29/2020	05/29/2026	100.000	0.000	2.0800	77.10	0.062117	0.062763	0.063415	0.064075	0.064741	22.52	22.99
GS Finance Corp.	40056YXG4	04/14/2020	04/14/2027	100.000	0.000	2.3699	91.46	0.071490	0.072338	0.073195	0.074062	0.074940	26.02	26.64
GS Finance Corp.	40057JF43	09/30/2021	10/01/2026	100.000	0.000	1.5801	36.10	0.045297	0.045654	0.046015	0.046379	0.046745	16.44	16.70
GS Finance Corp.	40057E6D4	06/03/2020	06/03/2024	100.000	0.000	1.6451	60.37	0.048394					7.36	
GS Finance Corp.	40057LKK8	03/25/2022	03/27/2025	100.000	0.000	3.2501	58.65	0.094771	0.096311	0.097876			34.69	8.42
GS Finance Corp.	40057JF35	09/30/2021	10/02/2028	100.000	0.000	1.9700	45.16	0.056916	0.057476	0.058043	0.058614	0.059192	20.69	21.10
GS Finance Corp.	40055A6F9	12/27/2017	01/08/2025	100.000	0.000	2.9998	196.01	0.098246	0.099719	0.101215			36.15	0.71
GS Finance Corp.	40057JW51	11/29/2021	05/29/2026	100.000	0.000	1.9350	41.05	0.055859	0.056400	0.056945	0.057496	0.058053	20.24	20.63
GS Finance Corp.	40054KJ36	09/29/2016	10/01/2024	100.000	0.000	2.7000	214.84	0.090504	0.091726				24.66	
GS Finance Corp.	40057JF27	09/30/2021	09/30/2027	100.000	0.000	1.7751	40.63	0.051081	0.051535	0.051992	0.052454	0.052919	18.55	18.88

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40056YXF6	04/14/2020	10/15/2025	100.000	0.000	2.1451	82.48	0.064209	0.064897	0.065593	0.066297		23.34	18.76
GS Finance Corp.	40057J4N3	08/25/2021	03/01/2027	100.000	0.000	1.5774	37.62	0.045229	0.045585	0.045945	0.046307	0.046673	16.43	16.69
GS Finance Corp.	40054LMZ4	08/31/2017	09/03/2024	100.000	0.000	2.9002	200.17	0.095777	0.097165				23.43	
GS Finance Corp.	40057JWA0	11/29/2021	11/29/2028	100.000	0.000	2.4100	51.33	0.070229	0.071075	0.071932	0.072799	0.073676	25.49	26.11
GS Finance Corp.	40056Y6P4	01/31/2020	01/31/2024	100.000	0.000	2.1851	88.92	0.065494					1.90	
GS Finance Corp.	40056YGN8	02/28/2020	08/28/2025	100.000	0.000	2.0300	80.69	0.060518	0.061132	0.061753	0.062380		22.05	14.75
GS Finance Corp.	40056EMU9	01/02/2019	01/02/2024	100.000	0.000	4.3600	240.53	0.147056					0.29	
GS Finance Corp.	40054CCB8	02/29/2016	02/29/2024	100.000	0.000	3.3000	292.49	0.115886					6.84	
GS Finance Corp.	40057JEZ5	09/30/2021	09/30/2027	100.000	0.000	1.7751	40.63	0.051081	0.051535	0.051992	0.052454	0.052919	18.55	18.88
GS Finance Corp.	40054LN67	08/31/2017	09/14/2027	100.000	0.000	2.9002	200.18	0.095862	0.097252	0.098663	0.100093	0.101545	35.06	36.08
GS Finance Corp.	40057JEY8	09/22/2021	03/24/2027	100.000	0.000	1.6075	37.10	0.046110	0.046480	0.046854	0.047231	0.047610	16.74	17.01
GS Finance Corp.	40057FJM7	02/24/2021	02/24/2028	100.000	0.000	1.5700	45.63	0.045351	0.045707	0.046066	0.046427	0.046792	16.48	16.74
GS Finance Corp.	40056FPJ3	07/03/2019	07/08/2024	100.000	0.000	2.7199	129.11	0.084207	0.085352				15.95	
GS Finance Corp.	40057JEX0	09/22/2021	09/25/2028	100.000	0.000	1.9000	43.97	0.054819	0.055340	0.055866	0.056397	0.056932	19.93	20.31
GS Finance Corp.	40057E6W2	05/29/2020	06/01/2028	100.000	0.000	2.3367	86.96	0.070415	0.071238	0.072070	0.072912	0.073764	25.55	26.15
GS Finance Corp.	40056YGZ1	02/28/2020	03/11/2030	100.000	0.000	2.4800	99.34	0.075162	0.076094	0.077038	0.077993	0.078960	27.43	28.12
GS Finance Corp.	40056XDT0	09/27/2019	10/05/2026	100.000	0.000	2.7000	121.10	0.083544	0.084672	0.085815	0.086973	0.088148	30.47	31.30
GS Finance Corp.	40055AGZ4	01/31/2018	02/12/2025	100.000	0.000	3.4499	224.47	0.115799	0.117796	0.119828			42.61	4.91
GS Finance Corp.	40057LLL3	04/05/2022	04/07/2027	100.000	0.000	3.4801	61.87	0.101823	0.103595	0.105397	0.107231	0.109097	37.28	38.58
GS Finance Corp.	40056YXV1	04/13/2020	04/11/2025	100.000	0.000	2.3468	98.65	0.077285	0.078269	0.079265			28.16	7.93
GS Finance Corp.	40056YHS6	02/28/2020	03/11/2027	100.000	0.000	2.2100	88.12	0.066351	0.067084	0.067826	0.068575	0.069333	24.18	24.72
GS Finance Corp.	40056YXW9	04/13/2020	04/11/2024	100.000	0.000	2.3867	92.21	0.072030					7.20	
GS Finance Corp.	40056YH64	02/28/2020	08/28/2024	100.000	0.000	1.9925	79.15	0.059324	0.059915				14.17	
GS Finance Corp.	40057JWC6	11/29/2021	12/08/2028	100.000	0.000	2.4099	51.33	0.070271	0.071117	0.071974	0.072842	0.073719	25.49	26.11
GS Finance Corp.	40056YGS7	02/28/2020	03/11/2027	100.000	0.000	2.2100	88.12	0.066351	0.067084	0.067826	0.068575	0.069333	24.18	24.72
GS Finance Corp.	40057JWB8	11/29/2021	12/08/2028	100.000	0.000	2.4099	51.33	0.070271	0.071117	0.071974	0.072842	0.073719	25.49	26.11
GS Finance Corp.	40055AHE0	02/28/2018	02/27/2025	100.000	0.000	3.6753	237.12	0.124721	0.127013	0.129347			45.89	7.24
GS Finance Corp.	40054LNL4	08/31/2017	09/03/2024	100.000	0.000	2.9002	200.17	0.095777	0.097165				23.43	
GS Finance Corp.	40057HQK9	07/30/2021	08/01/2028	100.000	0.000	1.7900	44.06	0.051528	0.051989	0.052454	0.052924	0.053397	18.77	19.11
GS Finance Corp.	40054LNK6	08/31/2017	09/03/2024	100.000	0.000	2.9002	200.17	0.095777	0.097165				23.43	
GS Finance Corp.	40057HQJ2	07/30/2021	04/30/2027	100.000	0.000	1.5401	37.83	0.044282	0.044623	0.044967	0.045313	0.045662	16.04	16.29
GS Finance Corp.	40055AHH7	02/28/2018	02/27/2025	100.000	0.000	3.6753	237.12	0.124721	0.127013	0.129347			45.89	7.24
GS Finance Corp.	40056Y7A6	01/27/2020	02/05/2030	100.000	0.000	2.6900	110.68	0.082096	0.083200	0.084319	0.085454	0.086603	30.08	30.89
GS Finance Corp.	40055QWR9	09/28/2018	09/30/2026	100.000	0.000	4.1967	244.14	0.143513	0.146524	0.149599	0.152738	0.155943	52.76	55.00
GS Finance Corp.	40055AHD2	02/28/2018	03/11/2025	100.000	0.000	3.6869	237.96	0.125373	0.127685	0.130038			46.06	9.10
GS Finance Corp.	40057LLS8	03/29/2022	03/27/2025	100.000	0.000	3.1595	56.61	0.091975	0.093428	0.094904			33.65	8.16
GS Finance Corp.	40057LLQ2	04/05/2022	04/03/2024	100.000	0.000	2.1915	38.64	0.062891					5.79	
GS Finance Corp.	36259E770	02/05/2020	08/05/2025	100.000	0.000	2.1693	87.93	0.064987	0.065691	0.066404	0.067124		23.73	14.34
GS Finance Corp.	40057E6Y8	05/29/2020	06/01/2028	100.000	0.000	2.3367	86.96	0.070415	0.071238	0.072070	0.072912	0.073764	25.55	26.15
GS Finance Corp.	40056XDX1	10/08/2019	10/09/2029	100.000	0.000	2.9000	129.56	0.090394	0.091705	0.093035	0.094384	0.095752	32.99	33.96
GS Finance Corp.	40057LLP4	04/05/2022	04/03/2025	100.000	0.000	3.1988	56.77	0.093170	0.094660	0.096174			34.07	8.85
GS Finance Corp.	40055QWN8	09/28/2018	09/30/2024	100.000	0.000	3.9849	230.64	0.134865	0.137552				36.76	
GS Finance Corp.	40057J5G7	09/03/2021	09/06/2028	100.000	0.000	1.8400	43.57	0.053027	0.053515	0.054007	0.054504	0.055006	19.29	19.65
GS Finance Corp.	40055AHM2	02/28/2018	03/11/2025	100.000	0.000	3.6869	237.96	0.125373	0.127685	0.130038			46.06	9.10
GS Finance Corp.	40057JG91	09/30/2021	10/02/2028	100.000	0.000	1.9700	45.16	0.056916	0.057476	0.058045	0.058614	0.059192	20.69	21.10
GS Finance Corp.	40057HR51	07/30/2021	08/01/2029	100.000	0.000	1.9200	47.32	0.055413	0.055945	0.056482	0.057024	0.057572	20.20	20.59
GS Finance Corp.	40056Y7G3	01/22/2020	03/20/2025	100.000	0.000	2.3879	98.12	0.072354	0.073218	0.074092			26.38	5.85

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40055AHK6	02/28/2018	03/10/2028	100.000	0.000	3.9678	258.06	0.136983	0.139701	0.142472	0.145299	0.148181	50.41	52.43
GS Finance Corp.	40057HQ8	07/30/2021	08/11/2031	100.000	0.000	2.1800	53.87	0.063282	0.063972	0.064669	0.065374	0.066086	23.10	23.61
GS Finance Corp.	40055AHL4	02/28/2018	03/11/2025	100.000	0.000	3.6869	237.96	0.125373	0.127685	0.130038			46.06	9.10
GS Finance Corp.	40057JG67	09/30/2021	03/30/2028	100.000	0.000	1.8725	42.89	0.053989	0.054495	0.055005	0.055520	0.056040	19.62	19.99
GS Finance Corp.	40055AYK7	04/26/2018	05/07/2025	100.000	0.000	3.9700	250.27	0.137060	0.139781	0.142555			50.13	17.96
GS Finance Corp.	40057HQN3	07/30/2021	08/11/2031	100.000	0.000	2.1800	53.87	0.063282	0.063972	0.064669	0.065374	0.066086	23.10	23.61
GS Finance Corp.	40055AHL9	02/28/2018	03/11/2025	100.000	0.000	3.6869	237.96	0.125373	0.127685	0.130038			46.06	9.10
GS Finance Corp.	40057HQM5	07/30/2021	04/30/2027	100.000	0.000	1.5401	37.83	0.044282	0.044623	0.044967	0.045313	0.045662	16.04	16.29
GS Finance Corp.	40055AHG5	02/28/2018	02/27/2025	100.000	0.000	3.7053	239.25	0.125942	0.128275	0.130652			46.34	7.32
GS Finance Corp.	40057LLX7	04/14/2022	04/21/2027	100.000	0.000	3.9900	70.11	0.117690	0.120038	0.122433	0.124875	0.127366	43.12	44.86
GS Finance Corp.	40055AHH3	02/28/2018	03/11/2025	100.000	0.000	3.6869	237.96	0.125373	0.127685	0.130038			46.06	9.10
GS Finance Corp.	40057HQL7	07/30/2021	08/01/2028	100.000	0.000	1.7900	44.06	0.051528	0.051989	0.052454	0.052924	0.053397	18.77	19.11
GS Finance Corp.	40055AYW1	05/17/2018	05/29/2025	100.000	0.000	3.9900	248.77	0.137917	0.140669	0.143475			50.32	21.23
GS Finance Corp.	40056YHR8	02/12/2020	02/23/2027	100.000	0.000	2.3500	95.06	0.070891	0.071724	0.072567	0.073419	0.074282	25.89	26.50
GS Finance Corp.	40055AYU5	05/17/2018	05/29/2025	100.000	0.000	3.9900	248.77	0.137917	0.140669	0.143475			50.32	21.23
GS Finance Corp.	40055AZ67	05/09/2018	05/08/2025	100.000	0.000	3.9777	249.02	0.137203	0.139932	0.142715			50.18	18.12
GS Finance Corp.	40055QGB2	06/29/2018	12/31/2025	100.000	0.000	4.1267	252.18	0.143523	0.146485	0.149507	0.152592		52.21	54.23
GS Finance Corp.	40057JXA9	11/29/2021	05/29/2029	100.000	0.000	2.4617	52.45	0.071811	0.072695	0.073590	0.074496	0.075413	26.07	26.71
GS Finance Corp.	40056YZ49	04/13/2020	04/13/2027	100.000	0.000	2.8100	109.31	0.086062	0.087271	0.088498	0.089741	0.091002	31.39	32.28
GS Finance Corp.	40055AHU4	02/28/2018	03/11/2025	100.000	0.000	3.6869	237.96	0.125373	0.127685	0.130038			46.06	9.10
GS Finance Corp.	36264H651	05/04/2022	05/03/2029	100.000	0.000	4.5500	77.52	0.135197	0.138273	0.141419	0.144636	0.147927	49.59	51.87
GS Finance Corp.	40055AYT8	05/17/2018	05/29/2025	100.000	0.000	3.9900	248.77	0.137917	0.140669	0.143475			50.32	21.23
GS Finance Corp.	40054KL87	10/28/2016	10/30/2024	100.000	0.000	2.7498	216.50	0.092489	0.093760				27.88	
GS Finance Corp.	40055AYR2	04/26/2018	10/28/2025	100.000	0.000	4.0117	253.18	0.138676	0.141458	0.144296	0.147190		50.78	43.38
GS Finance Corp.	40057HAC4	05/14/2021	05/14/2031	100.000	VARIES	2.5799	66.84	0.069585	0.069751	0.070000	0.070247	0.070484	25.10	25.27
GS Finance Corp.	40057J6B1	08/31/2021	08/31/2036	100.000	VARIES	2.5599	57.73	0.065770	0.065627	0.065950	0.066355	0.066756	23.67	23.91
GS Finance Corp.	40057LML2	04/13/2022	04/23/2029	100.000	0.000	4.0900	72.04	0.120862	0.123333	0.125856	0.128429	0.131056	44.29	46.13
GS Finance Corp.	40056FAB1	05/03/2019	05/14/2024	100.000	0.000	3.2699	163.25	0.105210					13.99	
GS Finance Corp.	40057JGE0	09/30/2021	10/12/2028	100.000	0.000	1.9700	45.17	0.056948	0.057509	0.058075	0.058647	0.059225	20.69	21.10
GS Finance Corp.	40057JGC4	09/15/2021	09/15/2031	100.000	VARIES	2.2298	50.45	0.060339	0.060413	0.060556	0.060703	0.060846	21.76	21.86
GS Finance Corp.	40057HAL4	05/19/2021	05/18/2028	100.000	0.000	1.9374	51.76	0.056473	0.057020	0.057572	0.058130	0.058693	20.48	20.87
GS Finance Corp.	40056YZE7	04/30/2020	10/30/2025	100.000	0.000	2.2800	86.77	0.068565	0.069346	0.070137	0.070936		24.92	21.11
GS Finance Corp.	40055AZG5	05/02/2018	05/15/2028	100.000	0.000	4.2400	268.32	0.148574	0.151724	0.154941	0.158225	0.161580	54.35	56.68
GS Finance Corp.	40056YZD9	05/05/2020	05/03/2024	100.000	0.000	1.8596	70.02	0.055107					6.72	
GS Finance Corp.	40056XEZ5	10/02/2019	10/04/2024	100.000	0.000	2.4700	109.92	0.075701	0.076636				20.83	
GS Finance Corp.	40057LNA5	04/06/2022	04/06/2027	100.000	0.000	3.5800	63.58	0.104881	0.106759	0.108670	0.110615	0.112595	38.42	39.80
GS Finance Corp.	40056FRX5	07/31/2019	07/31/2025	100.000	0.000	2.8851	134.97	0.089870	0.091166	0.092481	0.093815		32.98	19.57
GS Finance Corp.	40054KLR5	10/31/2016	10/29/2026	100.000	0.000	2.9991	237.94	0.102602	0.104141	0.105703	0.107288	0.108896	37.41	38.54
GS Finance Corp.	40056XFF0	10/31/2019	05/01/2025	100.000	0.000	2.5800	112.83	0.079412	0.080436	0.081474			28.90	9.78
GS Finance Corp.	40057EZL4	01/29/2021	01/31/2028	100.000	0.000	1.4700	43.73	0.042358	0.042670	0.042983	0.043299	0.043618	15.40	15.63
GS Finance Corp.	40057HB33	05/28/2021	05/31/2028	100.000	0.000	1.9100	50.51	0.055645	0.056177	0.056713	0.057255	0.057802	20.16	20.55
GS Finance Corp.	40056XWH5	12/31/2019	12/30/2024	100.000	2.000	2.4808	100.67	0.070331	0.071204				25.41	
GS Finance Corp.	40057EZX6	01/29/2021	07/31/2028	100.000	0.000	1.5383	45.80	0.044400	0.044741	0.045085	0.045432	0.045782	16.15	16.40
GS Finance Corp.	40057HS27	07/30/2021	11/01/2027	100.000	0.000	1.6399	40.32	0.047262	0.047649	0.048040	0.048434	0.048831	17.13	17.41
GS Finance Corp.	40055QGX4	07/17/2018	07/28/2025	100.000	0.000	4.0100	241.89	0.136014	0.138741	0.141523	0.144361		50.30	29.81
GS Finance Corp.	40055AZM2	05/30/2018	05/30/2025	100.000	0.000	4.0099	248.34	0.138571	0.141349	0.144183			50.56	21.48
GS Finance Corp.	40057EZJ9	01/29/2021	01/31/2028	100.000	0.000	1.4700	43.73	0.042358	0.042670	0.042983	0.043299	0.043618	15.40	15.63

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40055Q6X5	05/25/2018	11/25/2026	100.000	0.000	4.2450	265.25	0.148565	0.151718	0.154938	0.158227	0.161585	54.28	56.61
GS Finance Corp.	40055QGV8	07/17/2018	07/28/2025	100.000	0.000	4.0100	241.89	0.136014	0.138741	0.141523	0.144361		50.30	29.81
GS Finance Corp.	40055QXX5	09/28/2018	06/30/2025	100.000	0.000	4.0788	236.61	0.140092	0.142949	0.145864			50.95	26.11
GS Finance Corp.	40055AZL4	05/30/2018	05/30/2025	100.000	0.000	4.0099	248.34	0.138571	0.141349	0.144183			50.56	21.48
GS Finance Corp.	40055AZY6	05/29/2018	05/29/2026	100.000	0.000	4.1267	256.49	0.143505	0.146466	0.149488	0.152573	0.155721	52.39	54.57
GS Finance Corp.	40057FLX0	03/12/2021	03/12/2036	100.000	VARIES	2.8689	75.79	0.069761	0.068917	0.068663	0.068813	0.069279	24.84	24.81
GS Finance Corp.	40056XFQ4	10/31/2019	11/02/2027	100.000	0.000	2.8600	125.72	0.089014	0.090286	0.091578	0.092887	0.094215	32.43	33.36
GS Finance Corp.	40057FLW2	03/11/2021	03/11/2031	100.000	VARIES	2.5191	68.09	0.064695	0.064900	0.065348	0.065794	0.066228	23.40	23.70
GS Finance Corp.	40055AZX8	05/29/2018	05/29/2024	100.000	0.000	3.9300	243.02	0.135224					20.01	
GS Finance Corp.	40056FAX3	04/11/2019	04/11/2024	100.000	0.000	3.3601	170.45	0.108434					10.84	
GS Finance Corp.	40057CTW1	09/30/2020	09/30/2026	100.000	0.000	1.5050	49.99	0.043728	0.044057	0.044388	0.044722	0.045059	15.86	16.10
GS Finance Corp.	40057JHH8	10/05/2021	10/03/2031	100.000	0.000	2.4583	56.25	0.071697	0.072579	0.073471	0.074374	0.075288	26.13	26.77
GS Finance Corp.	40056EPF9	01/31/2019	02/02/2027	100.000	0.000	4.1367	223.19	0.138189	0.141048	0.143965	0.146943	0.149982	51.12	53.26
GS Finance Corp.	40057CTV3	09/30/2020	09/30/2026	100.000	0.000	1.5050	49.99	0.043728	0.044057	0.044388	0.044722	0.045059	15.86	16.10
GS Finance Corp.	40056XSV4	09/30/2019	10/09/2026	100.000	0.000	2.7800	124.61	0.086298	0.087498	0.088714	0.089947	0.091197	31.48	32.36
GS Finance Corp.	40057JHH2	10/05/2021	10/05/2028	100.000	0.000	2.0500	46.73	0.059314	0.059922	0.060536	0.061156	0.061783	21.57	22.01
GS Finance Corp.	40056FSC0	07/31/2019	08/10/2026	100.000	0.000	3.0000	140.68	0.093952	0.095361	0.096791	0.098243	0.099717	34.48	35.52
GS Finance Corp.	40057KL84	01/31/2022	01/31/2029	100.000	0.000	2.7900	54.64	0.080790	0.081917	0.083060	0.084219	0.085394	29.63	30.46
GS Finance Corp.	40056FSQ9	08/05/2019	08/14/2024	100.000	0.000	2.7501	127.89	0.085269	0.086441				19.23	
GS Finance Corp.	40055AJG3	02/22/2018	06/22/2026	100.000	0.000	3.8739	252.10	0.134605	0.137212	0.139870	0.142579	0.145341	48.97	50.89
GS Finance Corp.	40057KL68	01/31/2022	07/29/2027	100.000	0.000	2.5682	50.21	0.074119	0.075070	0.076034	0.077011	0.078000	27.15	27.85
GS Finance Corp.	40056FSN6	07/31/2019	07/31/2025	100.000	0.000	2.8851	134.97	0.089870	0.091166	0.092481	0.093815		32.98	19.57
GS Finance Corp.	40057KL50	01/31/2022	01/31/2029	100.000	0.000	2.7900	54.64	0.080790	0.081917	0.083060	0.084219	0.085394	29.63	30.46
GS Finance Corp.	40057KL43	01/31/2022	07/30/2026	100.000	0.000	2.3787	46.45	0.068462	0.069276	0.070100	0.070934	0.071778	25.04	25.64
GS Finance Corp.	40056EPG7	01/31/2019	01/31/2025	100.000	0.000	3.9350	211.34	0.130256	0.132818	0.135432			48.13	3.93
GS Finance Corp.	40057J7L4	08/17/2021	08/16/2029	100.000	0.000	2.0292	49.07	0.058687	0.059282	0.059884	0.060491	0.061105	21.40	21.83
GS Finance Corp.	40056X5Z5	10/03/2019	10/15/2024	100.000	0.000	2.4599	109.38	0.075414	0.076342				21.58	
GS Finance Corp.	40056FBU8	05/02/2019	05/02/2024	100.000	0.000	3.3001	164.96	0.106215					12.85	
GS Finance Corp.	40057HST8	07/30/2021	08/01/2028	100.000	0.000	1.7900	44.06	0.051528	0.051989	0.052454	0.052924	0.053397	18.77	19.11
GS Finance Corp.	40056YJM7	02/21/2020	02/21/2030	100.000	VARIES	2.5596	96.57	0.068087	0.067872	0.067730	0.067658	0.067657	24.43	24.36
GS Finance Corp.	40056FSS5	08/05/2019	02/05/2025	100.000	0.000	2.8100	130.83	0.087274	0.088500	0.089744			32.00	3.05
GS Finance Corp.	40057KL92	01/31/2022	02/09/2029	100.000	0.000	2.7900	54.64	0.080844	0.081972	0.083115	0.084275	0.085451	29.63	30.46
GS Finance Corp.	40056X6P6	09/30/2019	10/09/2026	100.000	0.000	2.7800	124.61	0.086298	0.087498	0.088714	0.089947	0.091197	31.48	32.36
GS Finance Corp.	40056XTP8	02/05/2020	02/14/2025	100.000	0.000	2.1100	85.44	0.063113	0.063779	0.064452			23.02	2.77
GS Finance Corp.	40055AJY4	02/27/2018	02/26/2026	100.000	0.000	3.8056	246.53	0.130052	0.132527	0.135049	0.137618	0.140237	47.89	49.73
GS Finance Corp.	40056XXQ4	02/05/2020	02/05/2024	100.000	0.000	2.0150	81.46	0.060041					2.04	
GS Finance Corp.	40056XXR2	02/05/2020	02/05/2024	100.000	0.000	2.0150	81.46	0.060041					2.04	
GS Finance Corp.	40055AK89	02/27/2018	02/27/2025	100.000	0.000	3.7200	240.42	0.126556	0.128910	0.131308			46.57	7.35
GS Finance Corp.	40057FN42	03/31/2021	03/30/2028	100.000	0.000	2.0392	57.45	0.059591	0.060199	0.060813	0.061433	0.062059	21.67	22.12
GS Finance Corp.	40057CDX6	07/31/2020	08/02/2028	100.000	0.000	1.6767	58.76	0.048973	0.049384	0.049798	0.050216	0.050637	17.83	18.13
GS Finance Corp.	40054KNH5	11/28/2016	11/27/2026	100.000	0.000	3.4699	276.33	0.122620	0.124747	0.126912	0.129114	0.131354	44.67	46.24
GS Finance Corp.	40057HTB0	07/28/2021	02/01/2027	100.000	0.000	1.5051	37.03	0.043085	0.043409	0.043736	0.044065	0.044397	15.67	15.90
GS Finance Corp.	40056XXZ4	01/31/2020	07/31/2025	100.000	0.000	2.2875	93.25	0.068807	0.069594	0.070390	0.071195		25.15	14.86
GS Finance Corp.	40057HTD2	07/28/2021	07/31/2028	100.000	0.000	1.8200	44.92	0.052426	0.052903	0.053384	0.053870	0.054360	19.10	19.45
GS Finance Corp.	40056YJY1	02/26/2020	03/07/2030	100.000	0.000	2.4900	99.91	0.075483	0.076423	0.077374	0.078337	0.079313	27.56	28.25
GS Finance Corp.	40056YJX3	02/26/2020	03/07/2030	100.000	0.000	2.4900	99.91	0.075483	0.076423	0.077374	0.078337	0.079313	27.56	28.25
GS Finance Corp.	40054LQ00	09/15/2017	09/26/2024	100.000	0.000	2.8003	191.33	0.091990	0.093278				24.61	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40056FCP8	05/31/2019	05/31/2024	100.000	0.000	3.1099	152.05	0.099256					14.79	
GS Finance Corp.	40056EQN1	01/31/2019	10/31/2025	100.000	0.000	4.0688	219.27	0.136862	0.139647	0.142488	0.145387		50.11	43.13
GS Finance Corp.	40055QJ52	07/31/2018	07/30/2026	100.000	0.000	4.1364	248.46	0.141003	0.143920	0.146896	0.149934	0.153035	52.18	54.36
GS Finance Corp.	40057LP96	04/29/2022	05/01/2029	100.000	0.000	4.4700	76.79	0.132712	0.135679	0.138711	0.141811	0.144981	48.67	50.87
GS Finance Corp.	40055QJ60	07/31/2018	07/31/2024	100.000	0.000	3.9250	234.52	0.132418	0.135016				28.14	
GS Finance Corp.	40056EQL5	01/31/2019	07/31/2026	100.000	0.000	4.1350	223.08	0.138089	0.140944	0.143858	0.146833	0.149868	51.10	53.23
GS Finance Corp.	40057H2H2	04/21/2021	04/21/2027	100.000	0.000	1.7850	49.06	0.051837	0.052300	0.052767	0.053238	0.053713	18.81	19.15
GS Finance Corp.	40055AKQ9	02/28/2018	03/10/2028	100.000	0.000	3.9678	258.06	0.136983	0.139701	0.142472	0.145299	0.148181	50.41	52.43
GS Finance Corp.	40056EA32	10/12/2018	10/24/2025	100.000	0.000	4.2199	243.63	0.144643	0.147695	0.150811	0.153993		53.03	44.76
GS Finance Corp.	40057HU73	08/04/2021	08/03/2028	100.000	0.000	1.7533	42.94	0.050430	0.050872	0.051318	0.051768	0.052222	18.37	18.69
GS Finance Corp.	40054LA53	04/28/2017	10/31/2024	100.000	0.000	3.1210	229.67	0.106047	0.107702				32.01	
GS Finance Corp.	40054LQU1	09/28/2017	09/30/2025	100.000	0.000	3.1000	212.34	0.103582	0.105188	0.106818	0.108474		37.87	29.03
GS Finance Corp.	40054LR97	09/29/2017	10/10/2024	100.000	0.000	2.9500	201.08	0.097772	0.099215				27.54	
GS Finance Corp.	40054KNU6	11/28/2016	11/27/2024	100.000	0.000	3.2301	255.15	0.112275	0.114088				36.93	
GS Finance Corp.	40054LR89	09/29/2017	10/10/2024	100.000	0.000	2.9500	201.08	0.097772	0.099215				27.54	
GS Finance Corp.	40054LRB2	09/29/2017	10/12/2027	100.000	0.000	3.3500	231.06	0.113722	0.115627	0.117564	0.119533	0.121535	41.59	42.99
GS Finance Corp.	40056FDA0	05/17/2019	05/29/2026	100.000	0.000	3.4900	173.46	0.113408	0.115387	0.117400	0.119449	0.121533	41.31	42.77
GS Finance Corp.	40057FNV6	03/31/2021	04/09/2031	100.000	0.000	2.5000	70.81	0.073941	0.074865	0.075801	0.076749	0.077708	26.94	27.62
GS Finance Corp.	40057EKV8	11/30/2020	11/30/2027	100.000	0.000	1.4899	46.88	0.043272	0.043594	0.043919	0.044246	0.044576	15.66	15.89
GS Finance Corp.	40056XZ41	01/31/2020	02/11/2027	100.000	0.000	2.4300	99.31	0.073510	0.074403	0.075307	0.076222	0.077148	26.88	27.53
GS Finance Corp.	40057EKU0	11/30/2020	11/30/2027	100.000	0.000	1.4899	46.88	0.043272	0.043594	0.043919	0.044246	0.044576	15.66	15.89
GS Finance Corp.	40057FNVX8	03/31/2021	04/09/2031	100.000	0.000	2.5000	70.81	0.073941	0.074865	0.075801	0.076749	0.077708	26.94	27.62
GS Finance Corp.	40056XYT7	01/31/2020	02/02/2028	100.000	0.000	2.5000	102.29	0.075764	0.076711	0.077670	0.078641	0.079624	27.73	28.43
GS Finance Corp.	40056XZ25	01/31/2020	02/11/2030	100.000	0.000	2.6400	108.29	0.080449	0.081511	0.082586	0.083677	0.084781	29.45	30.23
GS Finance Corp.	40057HC21	05/28/2021	05/28/2031	100.000	VARIES	2.4405	62.05	0.065337	0.065523	0.065773	0.066025	0.066268	23.57	23.74
GS Finance Corp.	40054LRA4	09/29/2017	10/10/2024	100.000	0.000	2.9500	201.08	0.097772	0.099215				27.54	
GS Finance Corp.	40057LQ79	04/29/2022	05/01/2028	100.000	0.000	4.3700	75.03	0.129554	0.132385	0.135277	0.138233	0.141254	47.49	49.59
GS Finance Corp.	40057LQ61	04/29/2022	07/30/2026	100.000	0.000	4.1237	70.73	0.120565	0.123051	0.125588	0.128177	0.130820	44.61	46.47
GS Finance Corp.	40057H3F5	05/05/2021	05/05/2028	100.000	0.000	2.0100	54.56	0.058695	0.059285	0.059881	0.060483	0.061091	21.30	21.73
GS Finance Corp.	40056FDH5	05/31/2019	06/11/2026	100.000	0.000	3.3900	166.71	0.109657	0.111516	0.113406	0.115328	0.117283	39.89	41.25
GS Finance Corp.	40057LPT2	04/29/2022	05/01/2029	100.000	0.000	4.4700	76.79	0.132712	0.135679	0.138711	0.141811	0.144981	48.67	50.87
GS Finance Corp.	40055ALA3	02/20/2018	02/20/2025	100.000	0.000	3.7500	243.45	0.127783	0.130179	0.132620			47.07	6.50
GS Finance Corp.	40057LQ20	04/27/2022	04/25/2025	100.000	0.000	3.7917	65.10	0.111407	0.113520	0.115672			40.77	13.19
GS Finance Corp.	40056XYV6	01/31/2020	02/11/2027	100.000	0.000	2.4300	99.31	0.073510	0.074403	0.075307	0.076222	0.077148	26.88	27.53
GS Finance Corp.	40057HUS7	08/04/2021	08/04/2031	100.000	0.000	2.1800	53.61	0.063239	0.063928	0.064625	0.065330	0.066042	23.09	23.60
GS Finance Corp.	40054LS47	09/29/2017	10/01/2024	100.000	0.000	2.9500	201.08	0.097703	0.099144				26.64	
GS Finance Corp.	40054LAQ7	05/30/2017	05/30/2025	100.000	0.000	3.1002	224.62	0.105178	0.106808	0.108464			38.26	16.16
GS Finance Corp.	40057C5A5	06/30/2020	06/29/2028	100.000	0.000	1.9400	69.97	0.057654	0.058214	0.058778	0.059349	0.059924	20.86	21.27
GS Finance Corp.	40057LP28	04/11/2022	04/03/2025	100.000	0.000	3.3832	59.52	0.098756	0.100427	0.102126			36.15	9.40
GS Finance Corp.	40054LAP9	05/31/2017	05/31/2024	100.000	0.000	2.9498	212.73	0.099119					14.77	
GS Finance Corp.	40057LQ95	04/29/2022	01/30/2025	100.000	0.000	3.5568	60.79	0.103267	0.105103	0.106973			38.07	3.10
GS Finance Corp.	40054LS21	09/29/2017	10/01/2024	100.000	0.000	2.9500	201.08	0.097703	0.099144				26.64	
GS Finance Corp.	40056XZC3	01/31/2020	02/11/2030	100.000	0.000	2.6400	108.29	0.080449	0.081511	0.082586	0.083677	0.084781	29.45	30.23
GS Finance Corp.	40057LQ87	04/29/2022	05/10/2029	100.000	0.000	4.3900	75.38	0.130325	0.133186	0.136109	0.139097	0.142150	47.73	49.85
GS Finance Corp.	40057EM38	11/30/2020	05/30/2028	100.000	0.000	1.5518	48.86	0.045150	0.045501	0.045854	0.046209	0.046568	16.34	16.59
GS Finance Corp.	40056F3Y9	03/28/2019	03/28/2024	100.000	0.000	3.3001	168.57	0.106215					9.24	
GS Finance Corp.	40057FP57	03/31/2021	09/29/2028	100.000	0.000	2.1210	59.82	0.062105	0.062764	0.063430	0.064102	0.064782	22.60	23.08

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40057LQD6	04/29/2022	01/30/2025	100.000	0.000	3.5568	60.79	0.103267	0.105103	0.106973			38.07	3.10
GS Finance Corp.	40057FP40	03/31/2021	09/29/2028	100.000	0.000	2.1210	59.82	0.062105	0.062764	0.063430	0.064102	0.064782	22.60	23.08
GS Finance Corp.	40057FP24	03/31/2021	04/01/2027	100.000	0.000	1.8100	50.86	0.052598	0.053074	0.053554	0.054039	0.054528	19.11	19.45
GS Finance Corp.	40057LQC8	04/29/2022	05/10/2029	100.000	0.000	4.4700	76.79	0.132860	0.135829	0.138865	0.141969	0.145141	48.67	50.87
GS Finance Corp.	40057FP32	03/31/2021	04/01/2027	100.000	0.000	1.7900	50.29	0.051989	0.052454	0.052923	0.053397	0.053875	18.88	19.22
GS Finance Corp.	40057LQB0	04/29/2022	05/10/2029	100.000	0.000	4.4700	76.79	0.132860	0.135829	0.138865	0.141969	0.145141	48.67	50.87
GS Finance Corp.	40057LQA2	04/29/2022	07/29/2027	100.000	0.000	4.2951	73.74	0.125823	0.128525	0.131285	0.134105	0.136985	46.61	48.64
GS Finance Corp.	40056F3T0	03/28/2019	03/30/2026	100.000	2.000	3.6081	177.86	0.108025	0.108972	0.109936	0.110917	0.111915	39.24	39.94
GS Finance Corp.	40057HE48	05/28/2021	05/28/2031	100.000	VARIES	2.4396	60.54	0.062541	0.062757	0.063259	0.063760	0.064247	22.58	22.90
GS Finance Corp.	40057CFU0	07/31/2020	08/02/2027	100.000	0.000	1.5699	54.93	0.045708	0.046067	0.046428	0.046793	0.047160	16.63	16.89
GS Finance Corp.	40057CFT3	07/31/2020	08/02/2027	100.000	0.000	1.5699	54.93	0.045708	0.046067	0.046428	0.046793	0.047160	16.63	16.89
GS Finance Corp.	40057LQM6	04/13/2022	04/11/2025	100.000	0.000	3.4028	59.67	0.099411	0.101102	0.102822			36.37	10.28
GS Finance Corp.	40057CFS5	07/31/2020	08/11/2027	100.000	0.000	1.5700	54.94	0.045727	0.046086	0.046447	0.046812	0.047180	16.63	16.89
GS Finance Corp.	40057CFR7	07/31/2020	08/11/2027	100.000	0.000	1.5700	54.94	0.045727	0.046086	0.046447	0.046812	0.047180	16.63	16.89
GS Finance Corp.	40057EM61	11/30/2020	12/10/2030	100.000	0.000	1.8600	58.81	0.054646	0.055154	0.055667	0.056185	0.056707	19.79	20.16
GS Finance Corp.	40057EM46	11/30/2020	05/30/2028	100.000	0.000	1.5518	48.86	0.045150	0.045501	0.045854	0.046209	0.046568	16.34	16.59
GS Finance Corp.	40057LQH7	04/14/2022	04/20/2026	100.000	0.000	3.7400	65.62	0.109896	0.111951	0.114044	0.116177	0.118349	40.23	41.75
GS Finance Corp.	40055ALY1	02/28/2018	08/28/2025	100.000	0.000	3.7368	241.50	0.127244	0.129622	0.132043	0.134511		46.83	31.74
GS Finance Corp.	40057EM53	11/30/2020	12/10/2030	100.000	0.000	1.8600	58.81	0.054646	0.055154	0.055667	0.056185	0.056707	19.79	20.16
GS Finance Corp.	40056ESL3	02/05/2019	02/05/2024	100.000	0.000	3.8800	190.16	0.116662					3.97	
GS Finance Corp.	40057JKP0	09/30/2021	10/12/2029	100.000	0.000	2.0967	48.13	0.060766	0.061403	0.062046	0.062697	0.063354	22.09	22.56
GS Finance Corp.	40057CSX5	07/06/2020	01/03/2025	100.000	0.000	1.2962	46.07	0.037424	0.037667	0.037911			13.60	0.08
GS Finance Corp.	40057LR37	05/04/2022	05/05/2027	100.000	0.000	4.3200	73.50	0.127961	0.130724	0.133548	0.136433	0.139380	46.88	48.92
GS Finance Corp.	40055QL26	07/31/2018	08/11/2025	100.000	0.000	4.0600	243.43	0.138053	0.140856	0.143715	0.146633		51.00	32.14
GS Finance Corp.	40057LQO7	04/13/2022	04/23/2029	100.000	0.000	4.0900	72.04	0.120862	0.123333	0.125856	0.128429	0.131056	44.29	46.13
GS Finance Corp.	40054LBJ2	05/31/2017	06/11/2024	100.000	0.000	2.9497	212.73	0.099205					15.87	
GS Finance Corp.	40057HD49	05/03/2021	05/01/2028	100.000	0.000	1.9900	54.12	0.058076	0.058654	0.059237	0.059827	0.060422	21.08	21.50
GS Finance Corp.	40057LQR5	04/07/2022	04/07/2037	100.000	VARIES	3.9995	68.21	0.106845	0.105711	0.106271	0.106762	0.107135	38.21	38.42
GS Finance Corp.	40057CG70	07/23/2020	07/24/2025	100.000	0.000	1.2699	44.50	0.036643	0.036876	0.037110	0.037345		13.31	7.58
GS Finance Corp.	40056FEG6	05/31/2019	06/02/2025	100.000	0.000	3.2500	159.36	0.104393	0.106089	0.107813			37.99	16.28
GS Finance Corp.	40054LSV7	09/13/2017	09/12/2024	100.000	0.000	2.8499	195.18	0.093806	0.095142				23.79	
GS Finance Corp.	40054LSU9	09/29/2017	10/01/2024	100.000	0.000	2.9500	201.08	0.097703	0.099144				26.64	
GS Finance Corp.	40055AMP9	02/26/2018	03/05/2025	100.000	0.000	3.7000	239.14	0.125857	0.128185	0.130557			46.27	8.36
GS Finance Corp.	40054KPR1	11/25/2016	11/26/2024	100.000	0.000	3.2499	257.23	0.113139	0.114978				37.10	
GS Finance Corp.	40054LBV5	05/31/2017	05/31/2024	100.000	0.000	2.9498	212.73	0.099119					14.77	
GS Finance Corp.	40056FF59	05/31/2019	06/03/2027	100.000	0.000	3.4933	172.16	0.113434	0.115415	0.117431	0.119482	0.121569	41.30	42.76
GS Finance Corp.	40055QKY7	07/31/2018	08/11/2025	100.000	0.000	4.0600	243.43	0.138053	0.140856	0.143715	0.146633		51.00	32.14
GS Finance Corp.	40057LA92	02/28/2022	02/29/2024	100.000	0.000	1.7601	32.81	0.050197					2.91	
GS Finance Corp.	40055QL75	07/31/2018	08/11/2025	100.000	0.000	4.0600	243.43	0.138053	0.140856	0.143715	0.146633		51.00	32.14
GS Finance Corp.	40057JKT2	09/30/2021	09/30/2031	100.000	VARIES	2.4405	54.32	0.066272	0.066419	0.066561	0.066702	0.066838	23.91	24.01
GS Finance Corp.	40054LSS4	09/29/2017	09/26/2024	100.000	1.500	2.9596	193.33	0.090004	0.090719				23.98	
GS Finance Corp.	40055QKW1	07/31/2018	05/01/2025	100.000	0.000	4.0263	241.26	0.137898	0.140674	0.143506			50.48	17.22
GS Finance Corp.	40055AMX2	02/28/2018	03/10/2028	100.000	0.000	3.9678	258.06	0.136983	0.139701	0.142472	0.145299	0.148181	50.41	52.43
GS Finance Corp.	40057H4Z0	05/28/2021	05/31/2029	100.000	0.000	2.0800	55.10	0.060853	0.061486	0.062126	0.062772	0.063425	22.06	22.52
GS Finance Corp.	40055AMU8	02/28/2018	03/10/2028	100.000	0.000	3.9678	258.06	0.136983	0.139701	0.142472	0.145299	0.148181	50.41	52.43
GS Finance Corp.	40055QLC4	07/31/2018	01/29/2026	100.000	0.000	4.0947	245.70	0.139280	0.142132	0.145042	0.148011	0.151041	51.53	53.66
GS Finance Corp.	40054LTA2	09/29/2017	09/30/2024	100.000	0.000	2.9501	201.08	0.097695	0.099136				26.54	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40057FQ72	03/10/2021	03/10/2031	100.000	VARIES	2.5198	69.61	0.067943	0.068050	0.068244	0.068441	0.068635	24.51	24.65
GS Finance Corp.	40055AMV6	02/28/2018	03/10/2028	100.000	0.000	3.9678	258.06	0.136983	0.139701	0.142472	0.145299	0.148181	50.41	52.43
GS Finance Corp.	40054LSZ8	09/20/2017	09/22/2025	100.000	0.000	3.0502	209.43	0.101620	0.103169	0.104743	0.106340		37.17	27.63
GS Finance Corp.	36259Y735	04/07/2021	04/05/2028	100.000	0.000	2.1083	59.02	0.061710	0.062361	0.063018	0.063682	0.064354	22.45	22.92
GS Finance Corp.	40057LAC5	03/02/2022	03/01/2028	100.000	0.000	3.0754	57.49	0.089423	0.090798	0.092195	0.093612	0.095052	32.77	33.79
GS Finance Corp.	40056FF83	05/31/2019	06/02/2026	100.000	0.000	3.3900	166.71	0.109566	0.111423	0.113311	0.115232	0.117185	39.89	41.25
GS Finance Corp.	40056FF91	05/31/2019	05/31/2024	100.000	0.000	3.1099	152.05	0.099256					14.79	
GS Finance Corp.	36258L742	12/04/2019	06/04/2025	100.000	0.000	2.4932	106.25	0.076471	0.077424	0.078389			27.75	11.99
GS Finance Corp.	40055ANA1	02/28/2018	03/12/2025	100.000	0.000	3.6670	236.55	0.124572	0.126856	0.129182			45.76	9.17
GS Finance Corp.	40055QLJ9	07/31/2018	08/11/2025	100.000	0.000	4.0600	243.43	0.138053	0.140856	0.143715	0.146633		51.00	32.14
GS Finance Corp.	40057LAX9	03/23/2022	03/26/2029	100.000	0.000	3.4800	63.09	0.101829	0.103601	0.105404	0.107238	0.109104	37.32	38.63
GS Finance Corp.	40057LAW1	03/23/2022	03/25/2027	100.000	0.000	3.3200	60.13	0.096908	0.098517	0.100152	0.101814	0.103505	35.49	36.68
GS Finance Corp.	40057KP72	01/31/2022	01/31/2030	100.000	0.000	2.8700	56.24	0.083205	0.084399	0.085610	0.086839	0.088085	30.53	31.41
GS Finance Corp.	40056F5L5	04/30/2019	04/30/2025	100.000	0.000	3.4500	173.22	0.111779	0.113707	0.115668			40.82	13.76
GS Finance Corp.	40054LCJ1	05/18/2017	05/20/2024	100.000	0.000	3.0299	220.28	0.102352					14.23	
GS Finance Corp.	40055ANE3	03/16/2018	03/27/2025	100.000	0.000	3.8098	244.37	0.130394	0.132878	0.135409			47.86	11.65
GS Finance Corp.	40054KQH2	12/30/2016	01/03/2025	100.000	0.000	3.3999	266.29	0.117613	0.119612	0.121646			43.42	0.24
GS Finance Corp.	40055ANF0	03/16/2018	03/27/2025	100.000	0.000	3.8098	244.37	0.130394	0.132878	0.135409			47.86	11.65
GS Finance Corp.	40057LS51	04/27/2022	05/07/2029	100.000	0.000	4.5200	77.95	0.134430	0.137468	0.140575	0.143752	0.147001	49.27	51.53
GS Finance Corp.	40057H5T3	05/19/2021	05/19/2031	100.000	VARIES	2.4694	61.82	0.063145	0.063337	0.063860	0.064383	0.064895	22.80	23.13
GS Finance Corp.	40054KQU3	12/30/2016	12/31/2026	100.000	0.000	3.6499	288.39	0.130611	0.132994	0.135421	0.137892	0.140409	47.45	49.20
GS Finance Corp.	40057HG79	06/30/2021	06/29/2028	100.000	0.000	1.9816	50.59	0.057824	0.058397	0.058976	0.059560	0.060150	20.92	21.34
GS Finance Corp.	40057HG61	06/30/2021	03/30/2027	100.000	0.000	1.7249	43.94	0.049803	0.050233	0.050666	0.051103	0.051544	18.08	18.40
GS Finance Corp.	40057LSB8	05/04/2022	05/02/2025	100.000	0.000	3.8015	64.48	0.111709	0.113832	0.115996			40.85	14.04
GS Finance Corp.	40056YNL4	04/03/2020	04/04/2024	100.000	0.000	2.6801	104.85	0.081722					7.60	
GS Finance Corp.	40057HG53	06/30/2021	03/30/2027	100.000	0.000	1.7249	43.94	0.049803	0.050233	0.050666	0.051103	0.051544	18.08	18.40
GS Finance Corp.	40056FX75	08/30/2019	09/02/2025	100.000	0.000	2.4350	110.67	0.074526	0.075433	0.076352	0.077281		27.21	18.57
GS Finance Corp.	40057C7E5	06/30/2020	06/30/2027	100.000	0.000	1.8299	65.89	0.054178	0.054674	0.055174	0.055679	0.056188	19.59	19.95
GS Finance Corp.	40056FFV2	06/05/2019	06/05/2024	100.000	0.000	3.0199	146.90	0.096000					14.78	
GS Finance Corp.	40056FX91	09/05/2019	03/05/2025	100.000	0.000	2.3900	108.16	0.073006	0.073879	0.074761			26.64	4.78
GS Finance Corp.	40054KQQ2	12/30/2016	07/01/2024	100.000	0.000	3.4000	266.29	0.119594					21.53	
GS Finance Corp.	40055ANM5	03/16/2018	03/27/2025	100.000	0.000	3.8098	244.37	0.130394	0.132878	0.135409			47.86	11.65
GS Finance Corp.	40056XKH8	10/28/2019	10/22/2027	100.000	1.000	2.8087	121.58	0.083933	0.085112	0.085527	0.086728	0.087166	30.54	31.12
GS Finance Corp.	40057HX39	07/30/2021	07/31/2028	100.000	0.000	1.7900	44.07	0.051528	0.051989	0.052454	0.052923	0.053397	18.77	19.11
GS Finance Corp.	40056YNK6	03/31/2020	10/01/2025	100.000	0.000	3.2325	127.91	0.100465	0.102088	0.103738	0.105415		36.75	28.31
GS Finance Corp.	40057C7B1	06/30/2020	07/12/2027	100.000	0.000	1.8300	65.90	0.053722	0.054214	0.054710	0.055211	0.055716	19.60	19.96
GS Finance Corp.	40057HWP1	07/30/2021	07/30/2036	100.000	VARIES	2.5273	58.85	0.064534	0.064314	0.064604	0.065033	0.065460	23.20	23.46
GS Finance Corp.	40057LSK8	04/26/2022	04/24/2025	100.000	0.000	3.7917	65.21	0.111407	0.113520	0.115672			40.77	13.07
GS Finance Corp.	40054LUA0	10/13/2017	10/25/2024	100.000	0.000	2.9399	198.97	0.097387	0.098818				28.89	
GS Finance Corp.	40056YNR1	03/27/2020	03/27/2025	100.000	0.000	3.8599	154.70	0.122571	0.124937	0.127348			45.00	10.95
GS Finance Corp.	40057LSD4	04/22/2022	04/26/2027	100.000	0.000	4.2500	73.79	0.125803	0.128476	0.131206	0.133994	0.136842	46.12	48.10
GS Finance Corp.	40057HG87	06/30/2021	06/29/2028	100.000	0.000	1.9816	50.59	0.057824	0.058397	0.058976	0.059560	0.060150	20.92	21.34
GS Finance Corp.	40057LT50	05/03/2022	05/03/2027	100.000	0.000	4.3101	73.46	0.127633	0.130383	0.133193	0.136063	0.138995	46.77	48.80
GS Finance Corp.	40057LC25	03/31/2022	04/11/2029	100.000	0.000	3.8100	68.45	0.112127	0.114263	0.116439	0.118658	0.120918	41.10	42.68
GS Finance Corp.	40057LSP7	04/28/2022	04/24/2024	100.000	0.000	2.4919	42.37	0.071820					8.12	
GS Finance Corp.	40054LUG7	10/30/2017	10/30/2024	100.000	0.000	3.0002	201.71	0.099641	0.101136				30.06	
GS Finance Corp.	40054LUF9	10/30/2017	10/30/2025	100.000	0.000	3.1001	209.03	0.103568	0.105174	0.106804	0.108460		37.77	32.23

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40057LBZ3	03/31/2022	04/11/2029	100.000	0.000	3.8100	68.45	0.112127	0.114263	0.116439	0.118658	0.120918	41.10	42.68
GS Finance Corp.	40057JN77	10/29/2021	10/29/2027	100.000	0.000	2.0450	45.20	0.059164	0.059769	0.060380	0.060998	0.061621	21.48	21.93
GS Finance Corp.	40057LBY6	03/31/2022	03/31/2028	100.000	0.000	3.7350	67.06	0.109671	0.111719	0.113805	0.115930	0.118095	40.23	41.74
GS Finance Corp.	40056FXS9	08/30/2019	03/04/2025	100.000	0.000	2.3825	108.18	0.072776	0.073643	0.074521			26.56	4.69
GS Finance Corp.	40057JN69	10/29/2021	10/31/2028	100.000	0.000	2.2300	49.37	0.064759	0.065481	0.066211	0.066950	0.067696	23.53	24.06
GS Finance Corp.	40057LBY8	03/31/2022	01/03/2025	100.000	0.000	3.1443	56.24	0.090841	0.092270	0.093720			33.47	0.19
GS Finance Corp.	40057JN51	10/29/2021	10/31/2028	100.000	0.000	2.2300	49.37	0.064759	0.065481	0.066211	0.066950	0.067696	23.53	24.06
GS Finance Corp.	40057HGN4	06/30/2021	07/10/2031	100.000	0.000	2.3900	61.27	0.069665	0.070498	0.071340	0.072193	0.073055	25.52	26.13
GS Finance Corp.	40057LSZ5	04/26/2022	05/07/2029	100.000	0.000	4.5200	78.08	0.134447	0.137485	0.140592	0.143770	0.147019	49.28	51.53
GS Finance Corp.	40057JN44	10/29/2021	10/29/2027	100.000	0.000	2.0450	45.20	0.059164	0.059769	0.060380	0.060998	0.061621	21.48	21.93
GS Finance Corp.	40057LBV2	03/31/2022	04/02/2026	100.000	0.000	3.5449	63.57	0.103821	0.105661	0.107534	0.109440	0.111379	38.04	39.40
GS Finance Corp.	36255U232	08/03/2018	08/05/2025	100.000	0.000	4.0135	239.94	0.136023	0.138753	0.141537	0.144377		50.26	30.80
GS Finance Corp.	40057LSW2	05/04/2022	05/02/2024	100.000	0.000	2.4980	42.05	0.072012					8.71	
GS Finance Corp.	40056E3F3	10/31/2018	10/29/2026	100.000	0.000	4.2586	243.44	0.146021	0.149130	0.152305	0.155548	0.158860	53.52	55.82
GS Finance Corp.	40057LST9	05/04/2022	05/04/2027	100.000	0.000	4.3200	73.50	0.127944	0.130708	0.133531	0.136416	0.139362	46.88	48.92
GS Finance Corp.	40056E3G1	10/31/2018	10/31/2024	100.000	0.000	4.0300	229.12	0.136660	0.139413				41.36	
GS Finance Corp.	40056F6X8	05/03/2019	05/03/2024	100.000	0.000	3.2700	163.25	0.105108					12.82	
GS Finance Corp.	40057H6T2	05/28/2021	06/10/2031	100.000	0.000	2.4200	64.34	0.071446	0.072310	0.073185	0.074071	0.074967	25.91	26.54
GS Finance Corp.	40054L3Y8	04/28/2017	04/28/2025	100.000	0.000	3.3000	244.22	0.113400	0.115271	0.117173			41.40	13.71
GS Finance Corp.	40057H6S4	05/28/2021	06/10/2031	100.000	0.000	2.4200	64.34	0.071446	0.072310	0.073185	0.074071	0.074967	25.91	26.54
GS Finance Corp.	40056EUV8	02/28/2019	12/01/2025	100.000	0.000	3.8350	202.00	0.127638	0.130085	0.132580	0.135122		46.54	44.21
GS Finance Corp.	40054L3S1	04/28/2017	04/30/2024	100.000	0.000	3.0498	223.92	0.103153					12.28	
GS Finance Corp.	40054LV76	10/31/2017	11/12/2024	100.000	0.000	3.0000	201.70	0.099736	0.101232				31.29	
GS Finance Corp.	40057H6R6	05/28/2021	05/31/2028	100.000	0.000	1.9100	50.51	0.055645	0.056177	0.056713	0.057255	0.057802	20.16	20.55
GS Finance Corp.	40056EV47	02/28/2019	03/02/2027	100.000	0.000	3.9567	208.94	0.131157	0.133751	0.136397	0.139096	0.141848	48.31	50.24
GS Finance Corp.	40056F6S9	04/30/2019	01/29/2026	100.000	0.000	3.5433	178.29	0.114265	0.116290	0.118350	0.120447	0.122581	42.12	43.63
GS Finance Corp.	40054LUU6	10/31/2017	10/31/2024	100.000	0.000	2.9999	201.69	0.099632	0.101127				30.06	
GS Finance Corp.	40057H6Q8	05/28/2021	05/31/2028	100.000	0.000	1.9100	50.51	0.055645	0.056177	0.056713	0.057255	0.057802	20.16	20.55
GS Finance Corp.	40056EV54	02/28/2019	02/28/2025	100.000	0.000	3.7301	195.99	0.122360	0.124642	0.126967			45.03	7.24
GS Finance Corp.	40054L3U6	04/27/2017	04/29/2025	100.000	0.000	3.3000	244.33	0.113418	0.115289	0.117191			41.40	13.83
GS Finance Corp.	40057H6P0	05/28/2021	12/01/2026	100.000	0.000	1.5051	39.63	0.043409	0.043736	0.044065	0.044397	0.044731	15.71	15.94
GS Finance Corp.	40054LV92	10/31/2017	11/12/2024	100.000	0.000	3.0000	201.70	0.099736	0.101232				31.29	
GS Finance Corp.	40057JN93	10/29/2021	10/31/2028	100.000	0.000	2.2300	49.37	0.064759	0.065481	0.066211	0.066950	0.067696	23.53	24.06
GS Finance Corp.	40054LV84	10/31/2017	11/12/2024	100.000	0.000	3.0000	201.70	0.099736	0.101232				31.29	
GS Finance Corp.	40056F6R1	04/30/2019	01/30/2024	100.000	0.000	3.2726	163.72	0.104356					3.03	
GS Finance Corp.	40057JN85	10/29/2021	10/29/2026	100.000	0.000	1.8600	41.05	0.053616	0.054114	0.054617	0.055125	0.055638	19.45	19.82
GS Finance Corp.	40054KBA3	05/27/2016	05/30/2024	100.000	0.000	2.8998	244.40	0.099985					14.90	
GS Finance Corp.	40054LVA9	10/31/2017	11/09/2027	100.000	0.000	3.3500	227.52	0.113677	0.115581	0.117517	0.119485	0.121486	41.47	42.87
GS Finance Corp.	40057F562	03/31/2021	03/29/2029	100.000	0.000	2.1944	61.93	0.064369	0.065075	0.065789	0.066511	0.067241	23.43	23.95
GS Finance Corp.	40055APB1	03/29/2018	10/01/2025	100.000	0.000	3.9000	249.02	0.134005	0.136618	0.139282	0.141998		49.19	38.10
GS Finance Corp.	40056EEG9	11/30/2018	12/02/2026	100.000	0.000	4.4667	251.97	0.154781	0.158238	0.161772	0.165385	0.169079	56.55	59.10
GS Finance Corp.	40055APP8	03/29/2018	12/31/2024	100.000	0.000	3.8275	243.91	0.132239	0.134770				47.93	
GS Finance Corp.	40057LCS8	03/31/2022	04/02/2029	100.000	0.000	3.8100	68.44	0.112020	0.114154	0.116329	0.118545	0.120803	41.09	42.68
GS Finance Corp.	40055QNS7	08/16/2018	08/27/2025	100.000	0.000	3.9600	234.69	0.133987	0.136640	0.139345	0.142104		49.38	33.38
GS Finance Corp.	40057H7F1	05/28/2021	05/31/2028	100.000	0.000	1.9100	50.51	0.055645	0.056177	0.056713	0.057255	0.057802	20.16	20.55
GS Finance Corp.	40057LCQ2	03/31/2022	04/02/2029	100.000	0.000	3.8100	68.44	0.112020	0.114154	0.116329	0.118545	0.120803	41.09	42.68
GS Finance Corp.	40057KQM8	01/24/2022	01/22/2027	100.000	0.000	2.4107	47.50	0.069406	0.070243	0.071090	0.071946	0.072814	25.40	26.02

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40054LEE0	06/30/2017	07/02/2024	100.000	0.000	2.8998	205.89	0.095754	0.097143				17.58	
GS Finance Corp.	40054L4C5	04/25/2017	04/25/2024	100.000	0.000	3.0999	228.28	0.105168					11.99	
GS Finance Corp.	40057L2N0	02/14/2022	02/14/2029	100.000	0.000	2.9501	56.64	0.085626	0.086889	0.088171	0.089471	0.090791	31.40	32.33
GS Finance Corp.	40055APM3	03/29/2018	04/09/2025	100.000	0.000	3.8700	246.91	0.132871	0.135442	0.138063			48.72	13.53
GS Finance Corp.	40054LVS0	10/31/2017	10/31/2024	100.000	0.000	2.9999	201.69	0.099632	0.101127				30.06	
GS Finance Corp.	40055APN1	03/29/2018	04/09/2025	100.000	0.000	3.8700	246.91	0.132871	0.135442	0.138063			48.72	13.53
GS Finance Corp.	40056XME3	11/29/2019	05/30/2025	100.000	0.000	2.4675	105.49	0.075611	0.076544	0.077488			27.45	11.55
GS Finance Corp.	40055APL5	03/29/2018	04/09/2025	100.000	0.000	3.8700	246.91	0.132871	0.135442	0.138063			48.72	13.53
GS Finance Corp.	40057JNT9	10/29/2021	10/31/2029	100.000	0.000	2.3400	51.85	0.068101	0.068898	0.069704	0.070520	0.071345	24.76	25.34
GS Finance Corp.	40054L4L5	04/28/2017	01/30/2024	100.000	0.000	3.0000	219.95	0.100400					2.91	
GS Finance Corp.	40057HHL7	06/30/2021	06/28/2029	100.000	0.000	2.1192	54.18	0.062045	0.062702	0.063367	0.064038	0.064716	22.46	22.94
GS Finance Corp.	40054LEM2	06/29/2017	07/01/2025	100.000	0.000	3.0998	221.54	0.105180	0.105180	0.108465	0.108465		38.16	19.52
GS Finance Corp.	40056YDP0	03/31/2020	04/01/2027	100.000	0.000	3.3000	130.73	0.102802	0.104498	0.106222	0.107975	0.109756	37.62	38.87
GS Finance Corp.	40056EEJ3	11/30/2018	12/03/2024	100.000	0.000	4.2600	239.15	0.146147	0.149260				49.08	
GS Finance Corp.	40057FSG0	03/24/2021	03/24/2031	100.000	VARIES	2.5493	67.44	0.064410	0.064594	0.065109	0.065627	0.066140	23.29	23.63
GS Finance Corp.	40054KSN7	01/30/2017	01/30/2025	100.000	0.000	3.3999	262.76	0.117580	0.119579	0.121612			43.30	3.53
GS Finance Corp.	40055APU5	03/29/2018	10/10/2025	100.000	0.000	3.9000	249.03	0.134135	0.136750	0.139417	0.142136		49.19	39.39
GS Finance Corp.	40055APV3	03/29/2018	04/09/2025	100.000	0.000	3.8700	246.91	0.132871	0.135442	0.138063			48.72	13.53
GS Finance Corp.	40056E4X3	10/31/2018	07/31/2025	100.000	0.000	4.1350	235.73	0.139518	0.142402	0.145347	0.148352		51.63	30.92
GS Finance Corp.	40056E4W5	10/31/2018	04/30/2026	100.000	0.000	4.2103	240.41	0.144041	0.147073	0.150169	0.153331	0.156559	52.77	55.02
GS Finance Corp.	40056EET1	11/30/2018	06/01/2026	100.000	0.000	4.4283	249.58	0.153142	0.156533	0.159999	0.163541	0.167162	55.95	58.45
GS Finance Corp.	40054KBS4	05/31/2016	05/31/2024	100.000	0.000	3.0499	258.15	0.106312					15.84	
GS Finance Corp.	40056EW61	03/05/2019	03/04/2024	100.000	0.000	3.5562	185.33	0.115754					7.29	
GS Finance Corp.	40055APR2	03/29/2018	04/10/2028	100.000	0.000	4.0900	262.50	0.142126	0.145033	0.147999	0.151025	0.154114	52.16	54.32
GS Finance Corp.	40054KT55	01/31/2017	01/31/2024	100.000	0.000	3.2500	249.93	0.111322					3.23	
GS Finance Corp.	40054KT48	01/31/2017	01/29/2027	100.000	0.000	3.6999	288.78	0.130417	0.132830	0.135287	0.137790	0.140339	48.12	49.92
GS Finance Corp.	36257D808	07/03/2019	01/03/2024	100.000	0.000	2.6546	125.84	0.081943					0.16	
GS Finance Corp.	40056FYV1	08/30/2019	03/04/2027	100.000	0.000	2.5733	117.27	0.079199	0.080218	0.081250	0.082296	0.083355	28.93	29.68
GS Finance Corp.	36256M858	02/05/2019	02/05/2024	100.000	0.000	3.5778	190.04	0.116578					3.96	
GS Finance Corp.	40056EES3	11/30/2018	09/02/2025	100.000	0.000	4.3363	243.96	0.147721	0.150923	0.154196	0.157539		54.53	37.76
GS Finance Corp.	40055APP6	03/29/2018	04/09/2025	100.000	0.000	3.8700	246.91	0.132871	0.135442	0.138063			48.72	13.53
GS Finance Corp.	40054KBT2	05/31/2016	05/29/2026	100.000	0.000	3.2989	281.76	0.117112	0.119043	0.121007	0.123003	0.125032	42.63	44.05
GS Finance Corp.	40056FYW9	08/30/2019	09/02/2025	100.000	0.000	2.4350	110.67	0.074526	0.075433	0.076352	0.077281		27.21	18.57
GS Finance Corp.	40054KTB2	01/27/2017	01/29/2024	100.000	0.000	3.1998	246.00	0.109273					3.06	
GS Finance Corp.	40057KAK9	12/31/2021	01/03/2029	100.000	0.000	2.2100	45.00	0.063457	0.064158	0.064867	0.065584	0.066309	23.22	23.74
GS Finance Corp.	40054LFC3	06/30/2017	07/02/2024	100.000	0.000	2.8998	205.89	0.095754	0.097143				17.58	
GS Finance Corp.	40057KAJ2	12/31/2021	01/03/2029	100.000	0.000	2.2100	45.00	0.063457	0.064158	0.064867	0.065584	0.066309	23.22	23.74
GS Finance Corp.	40054KTD8	01/30/2017	01/30/2024	100.000	0.000	3.2500	249.93	0.111322					3.23	
GS Finance Corp.	40054K2A3	02/29/2016	02/27/2026	100.000	0.000	3.6002	322.65	0.130651	0.133003	0.135397	0.137835	0.140316	48.05	49.79
GS Finance Corp.	40056XN77	11/29/2019	12/01/2027	100.000	0.000	2.7267	117.12	0.084420	0.085570	0.086737	0.087920	0.089118	30.67	31.51
GS Finance Corp.	40057HZB9	08/31/2021	08/30/2029	100.000	0.000	2.0160	47.99	0.058294	0.058878	0.059475	0.060068	0.060680	21.23	21.66
GS Finance Corp.	40057KAH6	12/31/2021	07/02/2026	100.000	0.000	1.8399	37.36	0.052538	0.053021	0.053509	0.054001	0.054498	19.17	19.53
GS Finance Corp.	40057EQ75	12/29/2020	12/28/2027	100.000	0.000	1.4339	43.88	0.041572	0.041870	0.042170	0.042472	0.042777	15.02	15.24
GS Finance Corp.	40057KRG0	02/03/2022	02/05/2029	100.000	0.000	2.7600	53.80	0.079897	0.081000	0.082117	0.083251	0.084399	29.29	30.10
GS Finance Corp.	40057L3F6	03/03/2022	03/04/2027	100.000	0.000	2.8099	52.35	0.081396	0.082540	0.083700	0.084875	0.086068	29.78	30.62
GS Finance Corp.	40056YQ56	03/31/2020	03/30/2028	100.000	0.000	3.3672	133.54	0.105127	0.106897	0.108697	0.110527	0.112388	38.49	39.80
GS Finance Corp.	40057FSX3	03/24/2021	03/24/2031	100.000	VARIES	2.5501	68.93	0.067909	0.068046	0.068283	0.068522	0.068759	24.51	24.67

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40057FBU7	02/26/2021	02/28/2028	100.000	0.000	1.6601	48.20	0.048063	0.048462	0.048864	0.049270	0.049679	17.47	17.76
GS Finance Corp.	40055AQE0	03/29/2018	03/31/2025	100.000	0.000	3.8700	246.90	0.132745	0.135313	0.137932			48.72	12.28
GS Finance Corp.	40057KAQ6	12/31/2021	01/12/2029	100.000	0.000	2.2100	45.01	0.063494	0.064196	0.064905	0.065623	0.066348	23.22	23.74
GS Finance Corp.	40057KAP8	12/31/2021	01/12/2029	100.000	0.000	2.2100	45.01	0.063494	0.064196	0.064905	0.065623	0.066348	23.22	23.74
GS Finance Corp.	40057KAN3	12/31/2021	07/01/2027	100.000	0.000	2.0000	40.66	0.057814	0.058393	0.058976	0.059566	0.060162	20.92	21.34
GS Finance Corp.	40057LUQ2	05/04/2022	05/02/2024	100.000	0.000	2.4980	42.05	0.072012					8.71	
GS Finance Corp.	40057KAM5	12/31/2021	01/03/2029	100.000	0.000	2.2100	45.00	0.063457	0.064158	0.064867	0.065584	0.066309	23.22	23.74
GS Finance Corp.	40055AQA8	03/28/2018	03/27/2025	100.000	0.000	3.8492	245.56	0.131853	0.134390	0.136977			48.41	11.78
GS Finance Corp.	40057FLUP4	05/04/2022	05/02/2025	100.000	0.000	3.8015	64.48	0.111709	0.113832	0.115996			40.85	14.04
GS Finance Corp.	40057KAL7	12/31/2021	07/01/2027	100.000	0.000	2.0000	40.66	0.057814	0.058393	0.058976	0.059566	0.060162	20.92	21.34
GS Finance Corp.	40055AQB6	03/28/2018	03/26/2026	100.000	0.000	3.9333	251.50	0.135333	0.137994	0.140708	0.143475	0.146297	49.71	51.68
GS Finance Corp.	40054KD29	06/29/2016	06/27/2024	100.000	0.000	2.7999	232.07	0.095795					16.86	
GS Finance Corp.	40057HJ50	06/30/2021	09/30/2027	100.000	0.000	1.8350	46.80	0.053112	0.053599	0.054091	0.054587	0.055088	19.30	19.65
GS Finance Corp.	40055AQP5	03/29/2018	04/10/2028	100.000	0.000	4.0900	262.50	0.142126	0.145033	0.147999	0.151025	0.154114	52.16	54.32
GS Finance Corp.	40057HJ43	06/30/2021	06/29/2028	100.000	0.000	1.9816	50.59	0.057824	0.058397	0.058976	0.059560	0.060150	20.92	21.34
GS Finance Corp.	40055AQM2	03/29/2018	04/09/2025	100.000	0.000	3.8700	246.91	0.132871	0.135442	0.138063			48.72	13.53
GS Finance Corp.	40056XNH5	11/29/2019	12/10/2026	100.000	0.000	2.6400	113.22	0.081509	0.082585	0.083675	0.084779	0.085899	29.58	30.37
GS Finance Corp.	40056XNE2	12/02/2019	12/04/2024	100.000	0.000	2.4200	103.15	0.074023	0.074919				24.81	
GS Finance Corp.	40055AQK6	03/29/2018	04/09/2025	100.000	0.000	3.8700	246.91	0.132871	0.135442	0.138063			48.72	13.53
GS Finance Corp.	40056FZS7	08/30/2019	09/04/2024	100.000	0.000	2.3300	105.68	0.071023	0.071851				17.41	
GS Finance Corp.	40057L3V1	03/03/2022	03/05/2030	100.000	0.000	3.1233	58.31	0.090904	0.092323	0.093765	0.095229	0.096716	33.31	34.36
GS Finance Corp.	40055QPC0	08/31/2018	09/03/2024	100.000	0.000	3.8250	224.12	0.128453	0.130910				31.53	
GS Finance Corp.	40057FD43	01/29/2021	01/29/2036	100.000	VARIES	2.3895	67.04	0.060600	0.059747	0.059152	0.058771	0.058591	21.44	21.14
GS Finance Corp.	40057LEB3	03/31/2022	12/31/2026	100.000	0.000	3.6314	65.15	0.107432	0.109383	0.111369	0.113391	0.115450	39.03	40.46
GS Finance Corp.	40055QPB2	08/31/2018	09/02/2026	100.000	0.000	4.0567	239.06	0.137776	0.140570	0.143421	0.146330	0.149298	50.77	52.85
GS Finance Corp.	40057LEA5	03/31/2022	10/03/2028	100.000	0.000	3.7725	67.75	0.110870	0.112961	0.115092	0.117263	0.119474	40.66	42.21
GS Finance Corp.	40057FU28	04/09/2021	04/09/2031	100.000	VARIES	2.4795	64.50	0.063282	0.063698	0.064181	0.064655	0.065118	22.93	23.27
GS Finance Corp.	40055AR25	03/14/2018	03/25/2025	100.000	0.000	3.7899	243.23	0.129572	0.132028	0.134530			47.56	11.30
GS Finance Corp.	40056XNL6	11/29/2019	12/10/2026	100.000	0.000	2.6400	113.22	0.081509	0.082585	0.083675	0.084779	0.085899	29.58	30.37
GS Finance Corp.	40057FUA0	03/31/2021	03/31/2028	100.000	VARIES	2.1198	57.86	0.058102	0.058190	0.058310	0.058425	0.058536	20.95	21.03
GS Finance Corp.	40056EGA0	11/30/2018	11/30/2028	100.000	0.000	4.6200	261.55	0.161259	0.164984	0.168795	0.172694	0.176684	58.96	61.71
GS Finance Corp.	40057F2Y9	01/29/2021	02/10/2031	100.000	0.000	1.8800	56.22	0.054755	0.055270	0.055790	0.056314	0.056844	19.95	20.33
GS Finance Corp.	36264HI07	03/16/2022	03/14/2025	100.000	0.000	3.0228	55.25	0.087818	0.089145	0.090492			32.14	6.61
GS Finance Corp.	40054LGG3	06/30/2017	06/30/2025	100.000	0.000	3.0999	221.44	0.105166	0.106796	0.108451			38.16	19.41
GS Finance Corp.	36264HI131	03/16/2022	03/16/2027	100.000	0.000	3.4238	62.75	0.100075	0.101788	0.103531	0.105303	0.107106	36.70	37.97
GS Finance Corp.	36264HI123	03/16/2022	03/14/2025	100.000	0.000	3.0228	55.25	0.087818	0.089145	0.090492			32.14	6.61
GS Finance Corp.	40057ER90	12/29/2020	01/08/2031	100.000	0.000	1.9000	58.49	0.055359	0.055885	0.056416	0.056952	0.057493	20.21	20.59
GS Finance Corp.	40057F2X1	01/29/2021	02/10/2031	100.000	0.000	1.8800	56.22	0.054755	0.055270	0.055790	0.056314	0.056844	19.95	20.33
GS Finance Corp.	40056XNS1	11/22/2019	11/23/2029	100.000	0.000	2.9800	129.24	0.093182	0.094570	0.095979	0.097409	0.098860	33.90	34.92
GS Finance Corp.	40055AQZ3	03/14/2018	03/25/2025	100.000	0.000	3.7899	243.23	0.129572	0.132028	0.134530			47.56	11.30
GS Finance Corp.	36264HI149	03/16/2022	03/16/2027	100.000	0.000	3.4238	62.75	0.100075	0.101788	0.103531	0.105303	0.107106	36.70	37.97
GS Finance Corp.	40054KUL8	01/30/2017	07/30/2024	100.000	0.000	3.3302	256.78	0.114659	0.116568				24.31	
GS Finance Corp.	36260W405	04/20/2021	04/20/2026	100.000	0.000	0.8823	24.03	0.025053	0.025164	0.025275	0.025386	0.025498	9.05	9.13
GS Finance Corp.	40054LXN9	10/31/2017	10/31/2024	100.000	0.000	2.9999	201.69	0.099632	0.101127				30.06	
GS Finance Corp.	40054LXR0	10/31/2017	11/10/2027	100.000	0.000	3.3499	227.52	0.113684	0.115588	0.117524	0.119493	0.121494	41.46	42.87
GS Finance Corp.	40057HJK7	06/16/2021	06/16/2031	100.000	VARIES	2.3104	57.55	0.061724	0.061918	0.062155	0.062390	0.062621	22.26	22.43
GS Finance Corp.	36260W421	05/06/2021	05/04/2028	100.000	0.000	1.9831	53.75	0.057864	0.058438	0.059017	0.059603	0.060194	21.00	21.42

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40057ERB5	12/29/2020	06/28/2028	100.000	0.000	1.5125	46.33	0.043956	0.044288	0.044623	0.044961	0.045301	15.89	16.13
GS Finance Corp.	40057KC27	12/31/2021	07/05/2029	100.000	0.000	2.3116	47.11	0.066486	0.067255	0.068032	0.068818	0.069614	24.35	24.91
GS Finance Corp.	40057HJH4	06/23/2021	12/28/2026	100.000	0.000	1.6224	41.60	0.046937	0.047317	0.047701	0.048088	0.048478	16.97	17.24
GS Finance Corp.	40057ERA7	12/29/2020	06/28/2028	100.000	0.000	1.5125	46.33	0.043956	0.044288	0.044623	0.044961	0.045301	15.89	16.13
GS Finance Corp.	40057HJG6	06/23/2021	06/26/2028	100.000	0.000	1.9299	49.64	0.056256	0.056799	0.057347	0.057900	0.058459	20.36	20.75
GS Finance Corp.	40057JPN0	10/29/2021	11/09/2028	100.000	0.000	2.2300	49.37	0.064795	0.065517	0.066248	0.066987	0.067733	23.53	24.06
GS Finance Corp.	40057CKY6	09/03/2020	09/06/2024	100.000	0.000	0.9900	33.41	0.028330	0.028470				6.97	
GS Finance Corp.	40057LFA4	03/31/2022	04/11/2029	100.000	0.000	3.8100	68.45	0.112127	0.114263	0.116439	0.118658	0.120918	41.10	42.68
GS Finance Corp.	36257W178	08/05/2019	08/05/2024	100.000	0.000	2.7442	127.60	0.085008	0.086175				18.40	
GS Finance Corp.	40055ARR0	03/21/2018	03/20/2025	100.000	0.000	3.7991	242.95	0.129787	0.132252	0.134765			47.67	10.65
GS Finance Corp.	40056FK46	06/17/2019	06/26/2026	100.000	0.000	3.2600	158.11	0.104826	0.106534	0.108271	0.110036	0.111829	38.06	39.31
GS Finance Corp.	40054LH23	07/31/2017	07/31/2024	100.000	0.000	2.9499	206.83	0.097683	0.099124				20.68	
GS Finance Corp.	40057L421	03/01/2022	02/28/2025	100.000	0.000	2.5668	47.89	0.074066	0.075016	0.075979			27.07	4.33
GS Finance Corp.	40057JQ82	10/07/2021	10/07/2027	100.000	0.000	1.8000	40.84	0.051825	0.052291	0.052762	0.053236	0.053716	18.82	19.16
GS Finance Corp.	40057JQ74	10/07/2021	10/10/2028	100.000	0.000	2.0200	45.92	0.058422	0.059012	0.059608	0.060210	0.060818	21.23	21.67
GS Finance Corp.	40057EAE7	05/29/2020	06/01/2027	100.000	0.000	2.2400	83.24	0.067277	0.068030	0.068792	0.069563	0.070342	24.40	24.95
GS Finance Corp.	40054LXT6	10/31/2017	11/12/2024	100.000	0.000	3.0000	201.70	0.099736	0.101232				31.29	
GS Finance Corp.	40054KV29	02/27/2017	08/26/2024	100.000	0.000	3.2501	246.94	0.111316	0.113125				26.48	
GS Finance Corp.	40055ARW9	03/29/2018	04/10/2028	100.000	0.000	4.0900	262.50	0.142126	0.145033	0.147999	0.151025	0.154114	52.16	54.32
GS Finance Corp.	40056YS39	03/31/2020	04/01/2027	100.000	0.000	3.3000	130.73	0.102802	0.104498	0.106222	0.107975	0.109756	37.62	38.87
GS Finance Corp.	40057KCA9	12/10/2021	12/10/2026	100.000	0.000	1.9700	41.18	0.056909	0.057469	0.058035	0.058607	0.059184	20.61	21.02
GS Finance Corp.	40055ARV1	03/21/2018	03/20/2025	100.000	0.000	3.7991	242.95	0.129787	0.132252	0.134765			47.67	10.65
GS Finance Corp.	40057FE42	02/03/2021	02/03/2028	100.000	0.000	1.4700	43.56	0.042355	0.042666	0.042980	0.043296	0.043614	15.40	15.62
GS Finance Corp.	40055ART6	03/21/2018	03/21/2024	100.000	0.000	3.6850	234.93	0.125128					10.01	
GS Finance Corp.	40054LHJ6	07/28/2017	07/30/2025	100.000	0.000	3.0997	218.53	0.103570	0.105176	0.106806	0.108461		38.06	22.62
GS Finance Corp.	40057CM81	08/31/2020	08/31/2026	100.000	0.000	1.3750	46.78	0.039796	0.040068	0.040345	0.040620	0.040902	14.44	14.64
GS Finance Corp.	40057CM73	08/31/2020	08/31/2026	100.000	0.000	1.3750	46.78	0.039796	0.040068	0.040345	0.040620	0.040902	14.44	14.64
GS Finance Corp.	40054KVB9	02/27/2017	02/27/2025	100.000	0.000	3.3001	251.15	0.113404	0.115275	0.117178			41.63	6.56
GS Finance Corp.	40054LYD0	11/15/2017	11/25/2024	100.000	0.000	2.9499	196.58	0.097760	0.099202				31.93	
GS Finance Corp.	40056FKB4	07/03/2019	07/03/2024	100.000	0.000	2.7200	129.10	0.084177	0.085321				15.53	
GS Finance Corp.	40056FKB0	06/28/2019	06/28/2024	100.000	0.000	2.6900	128.02	0.084270					14.92	
GS Finance Corp.	40054KVC7	02/27/2017	02/27/2024	100.000	0.000	3.1501	238.57	0.107215					6.00	
GS Finance Corp.	40056FKC8	06/28/2019	06/30/2026	100.000	0.000	2.9700	142.15	0.094219	0.095618	0.097038	0.098479	0.099941	34.17	35.20
GS Finance Corp.	40055QR95	08/31/2018	03/04/2026	100.000	0.000	4.0083	235.93	0.135841	0.138563	0.141340	0.144173	0.147062	50.04	52.06
GS Finance Corp.	40057JRT3	10/21/2021	10/21/2036	100.000	VARIES	2.8389	60.06	0.073176	0.073675	0.074156	0.074609	0.075040	26.50	26.84
GS Finance Corp.	40057LFX4	04/05/2022	04/05/2027	100.000	0.000	3.4801	61.87	0.101803	0.103574	0.105377	0.107210	0.109076	37.28	38.58
GS Finance Corp.	40057LG96	03/30/2022	03/30/2027	100.000	0.000	3.6901	66.23	0.108280	0.110278	0.112313	0.114385	0.116496	39.71	41.19
GS Finance Corp.	40055QA69	05/24/2018	08/26/2025	100.000	0.000	4.1042	255.73	0.141147	0.144043	0.146999	0.150016		52.07	35.09
GS Finance Corp.	40055QR87	08/31/2018	06/02/2025	100.000	0.000	3.8963	228.73	0.132570	0.135153	0.137786			48.34	20.81
GS Finance Corp.	40055ABF3	12/19/2017	06/19/2025	100.000	0.000	3.1000	203.95	0.103565	0.105171	0.106801			37.61	17.94
GS Finance Corp.	40057HKH2	07/06/2021	07/06/2028	100.000	0.000	1.9099	48.39	0.055110	0.055636	0.056167	0.056704	0.057245	20.12	20.51
GS Finance Corp.	40056FKY0	06/28/2019	07/09/2026	100.000	0.000	2.9701	142.17	0.092912	0.094292	0.095692	0.097113	0.098555	34.17	35.20
GS Finance Corp.	40057FW42	04/30/2021	05/12/2031	100.000	0.000	2.4800	68.03	0.073327	0.074236	0.075156	0.076088	0.077032	26.65	27.32
GS Finance Corp.	40057L6B2	03/02/2022	03/02/2027	100.000	0.000	2.9701	55.48	0.086232	0.087512	0.088812	0.090131	0.091469	31.58	32.53
GS Finance Corp.	40054LZ98	11/30/2017	12/03/2024	100.000	0.000	2.9398	198.70	0.099653	0.101148				33.35	
GS Finance Corp.	40057CMG3	08/31/2020	09/10/2030	100.000	0.000	1.9400	66.54	0.057134	0.057688	0.058248	0.058813	0.059384	20.79	21.20
GS Finance Corp.	40056FL60	06/28/2019	12/31/2024	100.000	0.000	2.7600	131.54	0.086746	0.087943				31.36	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40054KVS2	02/28/2017	02/28/2024	100.000	0.000	3.0999	234.28	0.105168					5.99	
GS Finance Corp.	40054LZ72	11/30/2017	12/03/2024	100.000	0.000	2.9998	198.70	0.099653	0.101148				33.35	
GS Finance Corp.	40054KPF27	07/29/2016	05/01/2025	100.000	0.000	2.7700	226.58	0.093945	0.095246	0.096565			34.21	11.59
GS Finance Corp.	40056EY81	03/29/2019	03/31/2025	100.000	0.000	3.4250	175.31	0.110858	0.112756	0.114687			40.60	10.21
GS Finance Corp.	40057JA89	09/03/2021	09/05/2031	100.000	0.000	2.2400	53.24	0.065065	0.065794	0.066531	0.067276	0.068029	23.72	24.26
GS Finance Corp.	40054LZ80	11/30/2017	12/03/2024	100.000	0.000	2.9998	198.70	0.099653	0.101148				33.35	
GS Finance Corp.	40054KPF35	07/29/2016	07/30/2026	100.000	0.000	2.9298	240.97	0.099769	0.101230	0.102713	0.104218	0.105744	36.62	37.71
GS Finance Corp.	40057FEZ3	02/26/2021	02/28/2028	100.000	0.000	1.6601	48.20	0.048063	0.048462	0.048864	0.049270	0.049679	17.47	17.76
GS Finance Corp.	40057L6J5	02/24/2022	03/06/2029	100.000	0.000	3.1600	59.85	0.092102	0.093557	0.095035	0.096537	0.098062	33.76	34.83
GS Finance Corp.	40054LZC1	11/30/2017	12/03/2024	100.000	0.000	2.9998	198.70	0.099653	0.101148				33.35	
GS Finance Corp.	40056EZB7	03/29/2019	12/31/2025	100.000	0.000	3.5625	182.90	0.117046	0.119131	0.121253	0.123412		42.52	43.92
GS Finance Corp.	40056EZA9	03/29/2019	04/01/2027	100.000	0.000	3.6700	188.86	0.120097	0.122301	0.124545	0.126830	0.129158	44.03	45.66
GS Finance Corp.	40057JAE6	08/31/2021	09/12/2028	100.000	0.000	1.9000	45.18	0.054848	0.055369	0.055895	0.056426	0.056962	19.95	20.33
GS Finance Corp.	40054LZE7	11/30/2017	12/03/2025	100.000	0.000	3.1001	205.92	0.103595	0.105201	0.106831	0.108487		37.67	35.77
GS Finance Corp.	40057FW83	04/30/2021	05/02/2028	100.000	0.000	2.0200	55.13	0.059010	0.059606	0.060208	0.060816	0.061430	21.42	21.86
GS Finance Corp.	40055AC70	01/31/2018	02/11/2025	100.000	0.000	3.4199	222.33	0.114592	0.116552	0.118545			42.16	4.74
GS Finance Corp.	40057FF74	02/12/2021	02/12/2031	100.000	VARIES	1.9200	54.77	0.052560	0.052647	0.052741	0.052825	0.052902	18.96	19.02
GS Finance Corp.	40057FW75	04/30/2021	05/02/2028	100.000	0.000	2.0200	55.13	0.059010	0.059606	0.060208	0.060816	0.061430	21.42	21.86
GS Finance Corp.	40055AC88	01/31/2018	01/30/2025	100.000	0.000	3.4101	221.61	0.114084	0.116029	0.118007			42.01	3.42
GS Finance Corp.	40057FF66	02/26/2021	02/28/2028	100.000	0.000	1.6601	48.20	0.048063	0.048462	0.048864	0.049270	0.049679	17.47	17.76
GS Finance Corp.	40057FW67	04/30/2021	10/30/2026	100.000	0.000	1.6375	44.50	0.047378	0.047766	0.048157	0.048551	0.048949	17.17	17.46
GS Finance Corp.	40055QAB8	06/04/2018	06/13/2025	100.000	0.000	3.9400	243.02	0.135774	0.138449	0.141176			49.46	22.87
GS Finance Corp.	40055AC54	01/31/2018	01/30/2025	100.000	0.000	3.4101	221.61	0.114084	0.116029	0.118007			42.01	3.42
GS Finance Corp.	40057FF58	02/26/2021	08/28/2028	100.000	0.000	1.7417	50.62	0.050529	0.050969	0.051413	0.051861	0.052313	18.38	18.70
GS Finance Corp.	40057FW59	04/30/2021	10/30/2026	100.000	0.000	1.6375	44.50	0.047378	0.047766	0.048157	0.048551	0.048949	17.17	17.46
GS Finance Corp.	40057FF41	02/26/2021	03/10/2031	100.000	0.000	2.1500	62.80	0.063056	0.063734	0.064419	0.065111	0.065811	22.97	23.47
GS Finance Corp.	40055AC62	01/31/2018	02/11/2025	100.000	0.000	3.4199	222.33	0.114592	0.116552	0.118545			42.16	4.74
GS Finance Corp.	40055QRR5	08/31/2018	09/12/2025	100.000	0.000	3.9600	232.82	0.134004	0.136657	0.139363	0.142123		49.30	35.48
GS Finance Corp.	40057JRM0	10/27/2021	04/29/2027	100.000	0.000	1.9850	43.97	0.057367	0.057936	0.058511	0.059092	0.059678	20.83	21.24
GS Finance Corp.	40057JRL2	10/27/2021	10/30/2028	100.000	0.000	2.2700	50.40	0.065979	0.066727	0.067485	0.068251	0.069025	23.98	24.53
GS Finance Corp.	40054KPF7	07/28/2016	07/30/2024	100.000	0.000	2.6502	215.92	0.088528	0.089701				18.71	
GS Finance Corp.	40056FLD5	07/03/2019	07/15/2024	100.000	0.000	2.7200	129.12	0.084254	0.085400				16.55	
GS Finance Corp.	40054LJ39	07/31/2017	08/09/2024	100.000	0.000	2.9498	206.83	0.097748	0.099189				21.57	
GS Finance Corp.	40057E2G1	04/30/2020	04/30/2027	100.000	0.000	2.4600	93.88	0.074439	0.075355	0.076282	0.077220	0.078170	27.08	27.75
GS Finance Corp.	40056YCH5	01/24/2020	01/25/2030	100.000	0.000	2.7100	111.78	0.082721	0.083842	0.084978	0.086129	0.087296	30.33	31.16
GS Finance Corp.	40055QZR27	08/31/2018	09/12/2025	100.000	0.000	3.9600	232.82	0.134004	0.136657	0.139363	0.142123		49.30	35.48
GS Finance Corp.	40054LZS6	11/30/2017	12/12/2024	100.000	0.000	2.9999	198.70	0.099731	0.101227				34.28	
GS Finance Corp.	40055ACL9	01/31/2018	01/30/2025	100.000	0.000	3.3896	220.16	0.113276	0.115195	0.117148			41.71	3.40
GS Finance Corp.	40057FWL4	04/30/2021	05/02/2028	100.000	0.000	2.0200	55.13	0.059010	0.059606	0.060208	0.060816	0.061430	21.42	21.86
GS Finance Corp.	40057JS80	10/20/2021	10/20/2031	100.000	VARIES	2.6096	56.60	0.070282	0.070280	0.070469	0.070684	0.070893	25.31	25.44
GS Finance Corp.	40055QAV4	06/15/2018	06/26/2025	100.000	0.000	4.0700	250.33	0.141277	0.144152	0.147086			51.41	25.74
GS Finance Corp.	40055ATK3	04/17/2018	04/28/2025	100.000	0.000	3.7800	238.26	0.129164	0.131605	0.134093			47.25	15.69
GS Finance Corp.	40054LJ54	07/31/2017	08/09/2027	100.000	0.000	3.3497	237.74	0.113668	0.115572	0.117507	0.119475	0.121476	41.81	43.22
GS Finance Corp.	40054LZU1	11/30/2017	12/12/2024	100.000	0.000	2.9999	198.70	0.099731	0.101227				34.28	
GS Finance Corp.	40055QBS4	06/29/2018	07/11/2025	100.000	0.000	4.0800	249.06	0.138886	0.141719	0.144610	0.147560		51.48	28.01
GS Finance Corp.	40054LJ47	07/31/2017	08/09/2024	100.000	0.000	2.9498	206.83	0.097748	0.099189				21.57	
GS Finance Corp.	40054LZT4	11/30/2017	12/12/2024	100.000	0.000	2.9999	198.70	0.099731	0.101227				34.28	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40054KWL6	02/17/2017	08/19/2024	100.000	0.000	3.2499	248.04	0.111341	0.113150				25.71	
GS Finance Corp.	40055ATJ6	04/17/2018	04/28/2025	100.000	0.000	3.7800	238.26	0.129164	0.131605	0.134093			47.25	15.69
GS Finance Corp.	40055ACE5	01/18/2018	01/29/2025	100.000	0.000	3.3498	218.70	0.111819	0.113692	0.115596			41.17	3.24
GS Finance Corp.	40055QAR3	06/15/2018	06/26/2025	100.000	0.000	4.0700	250.33	0.141277	0.144152	0.147086			51.41	25.74
GS Finance Corp.	40055ACF2	01/18/2018	01/29/2025	100.000	0.000	3.3498	218.70	0.111819	0.113692	0.115596			41.17	3.24
GS Finance Corp.	40055ATH0	04/17/2018	04/28/2025	100.000	0.000	3.7800	238.26	0.129164	0.131605	0.134093			47.25	15.69
GS Finance Corp.	40055QSC7	08/08/2018	02/06/2026	100.000	0.000	4.0319	240.46	0.136707	0.139463	0.142274	0.145142	0.148068	50.52	52.58
GS Finance Corp.	40055ATU1	04/02/2018	10/03/2024	100.000	0.000	3.7376	237.22	0.127286	0.129665				35.05	
GS Finance Corp.	40057KVD2	02/04/2022	02/04/2027	100.000	0.000	2.5400	49.36	0.073278	0.074209	0.075151	0.076106	0.077072	26.82	27.51
GS Finance Corp.	40055QBB7	06/29/2018	07/11/2025	100.000	0.000	4.0800	249.06	0.138886	0.141719	0.144610	0.147560		51.48	28.01
GS Finance Corp.	40057FX58	04/05/2021	10/03/2024	100.000	0.000	1.0638	29.49	0.030341	0.030503				8.28	
GS Finance Corp.	40057FX41	04/05/2021	04/02/2026	100.000	0.000	1.5814	44.09	0.045685	0.046046	0.046410	0.046777	0.047147	16.58	16.84
GS Finance Corp.	40055AU47	04/30/2018	05/09/2025	100.000	0.000	4.0400	254.59	0.139976	0.142803	0.145688			51.20	18.65
GS Finance Corp.	40055AU54	04/30/2018	05/09/2028	100.000	0.000	4.3200	274.27	0.151963	0.155245	0.158599	0.162024	0.165524	55.64	58.07
GS Finance Corp.	40055QSB9	08/08/2018	02/06/2026	100.000	0.000	4.0319	240.46	0.136707	0.139463	0.142274	0.145142	0.148068	50.52	52.58
GS Finance Corp.	40056FMB5	06/28/2019	06/30/2025	100.000	0.000	2.8299	135.07	0.089220	0.090482	0.091763			32.35	16.43
GS Finance Corp.	40056EZU5	04/03/2019	04/04/2024	100.000	0.000	3.3401	170.22	0.107704					10.02	
GS Finance Corp.	40055AU39	04/30/2018	05/09/2025	100.000	0.000	4.0400	254.59	0.139976	0.142803	0.145688			51.20	18.65
GS Finance Corp.	40054LZV9	11/30/2017	12/13/2027	100.000	0.000	3.3000	220.45	0.111691	0.113534	0.115407	0.117311	0.119247	40.61	41.96
GS Finance Corp.	40057K3Z4	12/03/2021	12/05/2028	100.000	0.000	2.2800	48.24	0.066279	0.067035	0.067795	0.068572	0.069353	24.04	24.59
GS Finance Corp.	40057E2H9	04/30/2020	01/30/2026	100.000	0.000	2.3100	87.96	0.069141	0.069939	0.070747	0.071564	0.072391	25.28	25.86
GS Finance Corp.	40057L7L9	02/24/2022	02/23/2024	100.000	0.000	1.6034	30.04	0.045617					2.37	
GS Finance Corp.	40057KVK6	02/03/2022	02/05/2030	100.000	0.000	2.8333	55.26	0.082108	0.083271	0.084450	0.085647	0.086860	30.11	30.97
GS Finance Corp.	40055QBK7	06/08/2018	10/08/2026	100.000	0.000	4.1144	254.45	0.142021	0.144943	0.147925	0.150968	0.154074	52.14	54.31
GS Finance Corp.	40057L7J4	03/02/2022	03/12/2029	100.000	0.000	3.1999	59.87	0.093305	0.094798	0.096315	0.097856	0.099422	34.19	35.29
GS Finance Corp.	40057FFY5	02/22/2021	02/23/2028	100.000	0.000	1.5700	45.72	0.045353	0.045709	0.046068	0.046430	0.046794	16.48	16.74
GS Finance Corp.	40057LHH7	03/28/2022	04/06/2029	100.000	0.000	3.6600	65.90	0.107438	0.109404	0.111406	0.113445	0.115521	39.37	40.82
GS Finance Corp.	40057FX82	04/30/2021	05/02/2029	100.000	0.000	2.1733	59.41	0.063729	0.064421	0.065121	0.065829	0.066544	23.15	23.65
GS Finance Corp.	40055AU88	04/30/2018	05/09/2025	100.000	0.000	4.0400	254.59	0.139976	0.142803	0.145688			51.20	18.65
GS Finance Corp.	40054LJA3	07/31/2017	08/09/2024	100.000	0.000	2.9498	206.83	0.097748	0.099189				21.57	
GS Finance Corp.	40057FWV2	04/30/2021	05/12/2031	100.000	0.000	2.4800	68.03	0.073327	0.074236	0.075156	0.076088	0.077032	26.65	27.32
GS Finance Corp.	40055ATX5	04/30/2018	04/30/2025	100.000	0.000	4.0400	254.59	0.139838	0.142662	0.145544			51.20	17.32
GS Finance Corp.	40055ACW5	01/30/2018	01/29/2026	100.000	0.000	3.4733	226.12	0.116588	0.118613	0.120673	0.122769	0.124901	42.96	44.46
GS Finance Corp.	40055ADP1	01/31/2018	02/11/2025	100.000	0.000	3.4199	222.33	0.114592	0.116552	0.118545			42.16	4.74
GS Finance Corp.	40055QC42	06/29/2018	07/01/2026	100.000	0.000	4.1733	255.34	0.145526	0.145526	0.151662	0.151662	0.158058	52.94	55.17
GS Finance Corp.	40055QSU7	08/09/2018	08/13/2025	100.000	0.000	3.9699	236.27	0.134287	0.136953	0.139671	0.142444		49.57	31.51
GS Finance Corp.	40055ADC8	01/31/2018	02/11/2025	100.000	0.000	3.4199	222.33	0.114592	0.116552	0.118545			42.16	4.74
GS Finance Corp.	40055ADD6	01/31/2018	02/11/2025	100.000	0.000	3.4199	222.33	0.114592	0.116552	0.118545			42.16	4.74
GS Finance Corp.	40055AUC9	04/30/2018	05/09/2028	100.000	0.000	4.3200	274.27	0.151963	0.155245	0.158599	0.162024	0.165524	55.64	58.07
GS Finance Corp.	40054LJ34	07/31/2017	07/31/2024	100.000	0.000	2.9499	206.83	0.097683	0.099124				20.68	
GS Finance Corp.	40057KVN0	02/04/2022	02/04/2027	100.000	0.000	2.5000	48.57	0.072081	0.072982	0.073894	0.074818	0.075753	26.38	27.04
GS Finance Corp.	40055AUA3	04/30/2018	05/09/2025	100.000	0.000	4.0400	254.59	0.139976	0.142803	0.145688			51.20	18.65
GS Finance Corp.	40055AUB1	04/30/2018	05/09/2025	100.000	0.000	4.0400	254.59	0.139976	0.142803	0.145688			51.20	18.65
GS Finance Corp.	40055AUP0	04/30/2018	11/10/2025	100.000	0.000	4.0867	257.86	0.141969	0.144870	0.147830	0.150851		51.93	46.22
GS Finance Corp.	40054KGP5	08/31/2016	08/31/2026	100.000	0.000	2.8001	226.38	0.093457	0.093735	0.096623	0.096379	0.099348	34.65	35.56
GS Finance Corp.	40054KH41	08/30/2016	08/29/2024	100.000	0.000	2.5993	208.64	0.084623	0.086665				20.77	
GS Finance Corp.	40056EJQ2	12/28/2018	12/27/2024	100.000	0.000	4.4909	249.12	0.155744	0.159242				56.07	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Corp.	40054KGR1	08/04/2016	08/06/2026	100.000	0.000	2.8502	233.28	0.096535	0.097910	0.099306	0.100721	0.102156	35.40	36.42
GS Finance Corp.	40054LJP0	07/31/2017	07/31/2024	100.000	0.000	2.9499	206.83	0.097683	0.099124				20.68	
GS Finance Corp.	40054KGM2	08/31/2016	05/30/2025	100.000	0.000	2.6499	213.07	0.089089	0.090269	0.091465			32.36	13.63
GS Finance Corp.	40056FN27	06/28/2019	12/31/2026	100.000	0.000	3.0233	144.86	0.096139	0.097593	0.099068	0.100565	0.102086	34.87	35.94
GS Finance Corp.	40055ADK0	01/31/2018	02/11/2025	100.000	0.000	3.4199	222.33	0.114592	0.116552	0.118545			42.16	4.74
GS Finance Corp.	40055ADG9	01/31/2018	02/11/2028	100.000	0.000	3.6599	239.52	0.124247	0.126521	0.128836	0.131194	0.133595	45.78	47.47
GS Finance Corp.	40057JST4	11/03/2021	11/02/2028	100.000	0.000	2.2046	48.54	0.063980	0.064685	0.065398	0.066119	0.066848	23.24	23.76
GS Finance Corp.	40057FGF5	02/11/2021	02/11/2024	100.000	0.000	0.6198	18.04	0.017486					0.70	
GS Finance Corp.	36260WS87	05/19/2021	06/03/2026	100.000	0.000	1.4218	37.77	0.040940	0.041231	0.041524	0.041820	0.042117	14.81	15.02
GS Finance Corp.	40055QBU5	06/29/2018	07/01/2024	100.000	0.000	3.9250	238.62	0.135043	0.135043				24.31	
GS Finance Corp.	36261Y566	01/20/2022	02/05/2029	100.000	0.000	2.6418	52.45	0.076415	0.077425	0.078447	0.079484	0.080533	27.99	28.73
GS Finance Corp.	40056YE34	02/06/2020	02/19/2030	100.000	0.000	2.5700	104.82	0.078136	0.079140	0.080157	0.081187	0.082231	28.58	29.32
GS Finance Corp.	40057KFD0	12/07/2021	12/06/2029	100.000	0.000	2.4094	50.75	0.070208	0.071054	0.071910	0.072776	0.073653	25.47	26.09
GS Finance Corp.	40054KXY7	03/30/2017	04/01/2024	100.000	0.000	3.1002	230.93	0.105188					9.47	
GS Finance Corp.	40055AUQ8	04/30/2018	11/10/2025	100.000	0.000	4.0867	257.86	0.141969	0.144870	0.147830	0.150851		51.93	46.22
GS Finance Corp.	40054KXX9	03/30/2017	04/01/2025	100.000	0.000	3.3001	247.41	0.113415	0.115286	0.117189			41.51	10.55
GS Finance Corp.	40057J2H8	08/31/2021	08/31/2028	100.000	0.000	1.9000	45.18	0.054811	0.055329	0.055857	0.056382	0.056924	19.95	20.33
GS Finance Corp.	40056XRY4	01/03/2020	10/03/2024	100.000	0.000	2.4313	101.38	0.073944	0.074843				20.27	
GS Finance Corp.	40056EKC1	12/27/2018	12/27/2028	100.000	0.000	4.7400	264.61	0.166419	0.170364	0.174401	0.178534	0.182766	60.65	63.56
GS Finance Corp.	40057J2G0	08/31/2021	08/31/2028	100.000	0.000	1.9000	45.18	0.054811	0.055329	0.055857	0.056382	0.056924	19.95	20.33
GS Finance Corp.	40056XRZ1	01/03/2020	01/05/2024	100.000	0.000	2.3449	97.60	0.070683					0.28	
GS Finance Corp.	40054KYP7	03/31/2017	04/02/2024	100.000	0.000	3.1000	230.92	0.105189					9.57	
GS Finance Corp.	40057J2F2	08/31/2021	08/31/2028	100.000	0.000	1.9000	45.18	0.054811	0.055329	0.055857	0.056382	0.056924	19.95	20.33
GS Finance Corp.	40055QCJ9	06/29/2018	07/11/2028	100.000	0.000	4.3600	268.06	0.150479	0.153759	0.157111	0.160536	0.164036	55.89	58.35
GS Finance Corp.	40057J2E5	08/31/2021	08/31/2027	100.000	0.000	1.7001	40.35	0.048850	0.049263	0.049684	0.050102	0.050532	17.76	18.06
GS Finance Corp.	40056XAT3	09/30/2019	09/30/2027	100.000	0.000	2.8633	128.55	0.089115	0.090390	0.091685	0.092997	0.094328	32.54	33.48
GS Finance Corp.	40057J2D7	08/31/2021	08/31/2027	100.000	0.000	1.7001	40.35	0.048850	0.049263	0.049684	0.050102	0.050532	17.76	18.06
GS Finance Corp.	40056XAS5	09/30/2019	03/28/2025	100.000	0.000	2.5900	115.68	0.079734	0.080767	0.081813			29.08	7.12
GS Finance Corp.	40057FX22	04/09/2021	04/09/2031	100.000	VARIES	2.4796	66.15	0.066544	0.066719	0.066932	0.067141	0.067344	24.02	24.17
GS Finance Corp.	40057J2C9	08/31/2021	08/31/2026	100.000	0.000	1.5000	35.53	0.042929	0.043250	0.043576	0.043899	0.044232	15.59	15.83
GS Finance Corp.	40055QTG7	09/04/2018	09/08/2025	100.000	0.000	3.9400	230.98	0.133078	0.135700	0.138373	0.141099		48.98	34.67
GS Finance Group	40057XME2	12/28/2023	12/26/2025	100.000	0.000	5.2296	0.44	0.145267	0.149023	0.152920	0.156918		53.01	55.01
GS Finance Group	40057XNC5	12/29/2023	01/02/2026	100.000	0.000	5.1900	0.29	0.144167	0.144229	0.147972	0.151812	0.155751	52.59	55.35
GS Finance Group	40057XC78	12/15/2023	12/13/2030	100.000	0.000	5.5658	2.47	0.154606	0.158860	0.163281	0.167825	0.172496	56.58	59.76
GS Finance Group	40057XC86	12/27/2023	12/24/2026	100.000	0.000	5.1900	0.58	0.144167	0.147845	0.151682	0.155618	0.159656	52.61	55.37
GS Finance Group	40057XC60	12/27/2023	07/01/2026	100.000	0.000	5.1900	0.58	0.144250	0.147993	0.151834	0.155774	0.159816	52.60	55.37
GS Finance Group	40057XBT1	12/05/2023	12/05/2028	100.000	0.000	5.6100	4.05	0.155833	0.160204	0.164698	0.169318	0.174067	57.12	60.37
GS Finance Group	40057XB27	12/08/2023	06/16/2025	100.000	0.000	5.6225	3.60	0.156376	0.160772	0.165292			57.22	27.27
GS Finance Group	40057XCH6	12/26/2023	12/24/2026	100.000	0.000	5.1900	0.72	0.144167	0.147866	0.151703	0.155640	0.159679	52.62	55.38
GS Finance Group	40057XCF0	12/26/2023	12/29/2026	100.000	0.000	5.0700	0.70	0.140893	0.144464	0.148127	0.151882	0.155732	51.38	54.02
GS Finance Group	40057XCN3	12/27/2023	12/29/2026	100.000	0.000	5.0500	0.56	0.140317	0.143860	0.147493	0.151217	0.155035	51.17	53.78
GS Finance Group	40057XCK9	12/27/2023	12/26/2025	100.000	0.000	5.2504	0.58	0.145844	0.149652	0.153581	0.157612		53.23	55.25
GS Finance Group	40057XCJ2	12/26/2023	01/07/2031	100.000	0.000	5.2200	0.72	0.145000	0.145231	0.149022	0.152911	0.156902	52.94	55.72
GS Finance Group	40057XD93	12/29/2023	01/24/2025	100.000	0.000	5.4200	0.30	0.150556	0.151122	0.155218			55.03	3.57
GS Finance Group	40057XD77	12/27/2023	12/24/2026	100.000	0.000	5.1900	0.58	0.144167	0.147845	0.151682	0.155618	0.159656	52.61	55.37
GS Finance Group	40057XD85	12/18/2023	12/18/2025	100.000	0.000	5.3500	1.93	0.148611	0.152586	0.156668	0.160859		54.32	55.12
GS Finance Group	40057XCT0	12/20/2023	12/20/2027	100.000	0.000	5.0550	1.58	0.140417	0.143966	0.147604	0.151335	0.155160	51.27	53.89

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
GS Finance Group	40057XDB8	12/27/2023	12/26/2025	100.000	0.000	5.2504	0.58	0.145844	0.149652	0.153581	0.157612		53.23	55.25
GS Finance Group	40057XDA0	12/29/2023	01/24/2025	100.000	0.000	5.4200	0.30	0.150556	0.151122	0.155218			55.03	3.57
GS Finance Group	40057XDJ1	12/29/2023	12/31/2026	100.000	0.000	5.0000	0.28	0.138908	0.142381	0.145940	0.149589	0.153329	50.64	53.20
GS Finance Group	40057XDF9	12/08/2023	01/08/2025	100.000	0.000	5.6188	3.59	0.156078	0.156809	0.162124			57.21	1.13
GS Finance Group	40057XDD4	12/27/2023	12/26/2025	100.000	0.000	5.2504	0.58	0.145844	0.149652	0.153581	0.157612		53.23	55.25
GS Finance Group	40057XDC6	12/27/2023	12/26/2025	100.000	0.000	5.2504	0.58	0.145844	0.149652	0.153581	0.157612		53.23	55.25
GS Finance Group	40057XDL6	12/29/2023	01/24/2025	100.000	0.000	5.4200	0.30	0.150556	0.151122	0.155218			55.03	3.57
GS Finance Group	40057XDK8	12/29/2023	12/30/2027	100.000	0.000	5.0350	0.28	0.139861	0.143402	0.147012	0.150713	0.154507	50.99	53.60
GS Finance Group	40057XEK7	12/27/2023	09/24/2027	100.000	0.000	5.0700	0.56	0.140833	0.142559	0.146173	0.149878	0.153678	51.53	54.02
GS Finance Group	40057XEF8	12/27/2023	12/24/2026	100.000	0.000	5.1900	0.58	0.144167	0.147845	0.151682	0.155618	0.159656	52.61	55.37
GS Finance Group	40057XEX9	12/27/2023	06/26/2028	100.000	0.000	5.0925	0.57	0.141458	0.145040	0.148733	0.152520	0.156404	51.61	54.26
GS Finance Group	40057XFF7	12/29/2023	12/31/2026	100.000	0.000	4.9300	0.27	0.136963	0.140339	0.143799	0.147343	0.150975	49.92	52.41
GS Finance Group	40057XFE0	12/29/2023	12/31/2029	100.000	0.000	4.9830	0.28	0.138436	0.141885	0.145420	0.149043	0.152757	50.46	53.01
GS Finance Group	40057XFD2	12/29/2023	12/27/2030	100.000	0.000	5.0854	0.28	0.141261	0.144813	0.148495	0.152271	0.156143	51.52	54.17
GS Finance Group	40057XFC4	12/29/2023	12/27/2030	100.000	0.000	5.0854	0.28	0.141261	0.144813	0.148495	0.152271	0.156143	51.52	54.17
GS Finance Group	40057XFG5	12/26/2023	12/26/2028	100.000	0.000	5.1100	0.71	0.141944	0.145571	0.149290	0.153105	0.157017	51.79	54.47
GS Finance Group	40057XFS9	12/29/2023	01/03/2029	100.000	0.000	5.0700	0.28	0.140833	0.140913	0.144485	0.148147	0.151903	51.36	53.99
GS Finance Group	40057XGY5	12/27/2023	12/27/2028	100.000	0.000	5.1100	0.57	0.141944	0.145571	0.149290	0.153105	0.157017	51.78	54.46
GS Finance Group	40057XHN8	12/20/2023	12/20/2028	100.000	0.000	5.0700	1.55	0.140833	0.144403	0.148064	0.151818	0.155666	51.42	54.06
GS Finance Group	40057XHMO	12/27/2023	12/28/2026	100.000	0.000	5.1900	0.58	0.144167	0.147929	0.151767	0.155706	0.159746	52.60	55.37
GS Finance Group	40057XKW4	12/29/2023	12/31/2025	100.000	0.000	5.1900	0.29	0.144187	0.147929	0.151768	0.155706		52.59	55.19
GS Finance Group	40057XKU8	12/28/2023	07/01/2026	100.000	0.000	5.1900	0.43	0.144229	0.147972	0.151812	0.155751	0.159793	52.60	55.36
GS Finance Group	40057XL52	12/26/2023	12/24/2026	100.000	0.000	5.1900	0.72	0.144167	0.147866	0.151703	0.155640	0.159679	52.62	55.38
GS Finance Group	40057XL29	12/29/2023	12/31/2025	100.000	0.000	5.1900	0.29	0.144187	0.147929	0.151768	0.155706		52.59	55.19
GS FINANCE CORP	40057WUJ4	11/30/2023	09/01/2026	100.000	0.000	5.6713	4.88	0.157536	0.159795	0.164326	0.168985	0.173777	57.93	61.13
GSFINANCE CORP	40057WUK1	11/30/2023	09/01/2027	100.000	0.000	5.6662	4.88	0.157394	0.159649	0.164172	0.168823	0.173606	57.88	61.07
General Cable Corp.	369300AL2	12/18/2009	11/15/2029	100.000	VARIES	12.5014	3505.58	1.325506	1.398984	1.477056	1.560007	1.648143	497.38	554.54
Goldman Sachs Group, Inc	38148TLJ6	02/16/2016	02/16/2026	100.000	VARIES	3.7570	51.76	0.018859	0.018817	0.018712	0.018604	0.018443	6.76	6.68
Goldman Sachs Group, Inc	38147QHS8	08/02/2013	08/02/2028	100.000	VARIES	4.8903	472.48	0.128185	0.128928	0.129689	0.130441	0.131212	46.50	47.05
Goldman Sachs Group, Inc	38148TJN0	12/31/2015	07/03/2024	100.000	0.000	3.2988	299.33	0.117153	0.119085				21.67	
Goldman Sachs Group, Inc	38147QXX9	03/31/2015	03/31/2025	100.000	VARIES	3.3914	296.95	0.094405	0.094356	0.094282			33.97	8.39
Goldman Sachs Group, Inc	38141GMR2	02/11/2013	02/11/2028	100.000	VARIES	4.2924	429.05	0.111696	0.112483	0.113286	0.114106	0.114943	40.57	41.16
Goldman Sachs Group, Inc	38147QGA8	07/22/2013	07/22/2028	100.000	VARIES	4.9007	475.04	0.128397	0.129138	0.129897	0.130643	0.131406	46.59	47.14
Goldman Sachs Group, Inc	38147Q5M4	05/21/2014	05/21/2029	100.000	VARIES	4.4103	392.81	0.115006	0.115557	0.116186	0.116829	0.117485	41.55	41.99
Goldman Sachs Group, Inc	38147Q5E2	12/13/2013	12/13/2028	100.000	VARIES	4.9491	441.41	0.123640	0.124851	0.126092	0.127363	0.128666	44.77	45.67
Goldman Sachs Group, Inc	38141GMD3	01/23/2013	01/23/2028	100.000	VARIES	4.3421	435.51	0.112675	0.113510	0.114357	0.115223	0.116108	40.98	41.60
Goldman Sachs Group, Inc	38148THX0	11/18/2015	11/18/2025	100.000	VARIES	3.7095	22.88	0.007843	0.007684	0.007522	0.007325		2.78	2.35
Goldman Sachs Group, Inc	38150AAC9	06/13/2018	06/13/2028	100.000	VARIES	3.7824	35.04	0.017892	0.018231	0.018576	0.018927	0.019285	6.51	6.76
Goldman Sachs Group, Inc	38150AAG0	06/19/2018	06/19/2030	100.000	VARIES	3.7644	18.01	0.009032	0.009202	0.009375	0.009552	0.009732	3.29	3.41
Goldman Sachs Group, Inc	38147QV86	02/27/2015	02/28/2025	100.000	0.000	2.9501	295.54	0.103964	0.104350	0.107645			38.57	6.24
Goldman Sachs Group, Inc	38148TGX1	11/10/2015	11/10/2026	100.000	VARIES	3.8760	31.81	0.011206	0.011131	0.011055	0.010946	0.010835	4.01	3.95
Goldman Sachs Group, Inc	38148TGT0	11/30/2015	11/28/2025	100.000	0.000	3.4490	318.56	0.125927	0.128099	0.130308	0.132555		45.87	43.02
Goldman Sachs Group, Inc	38150ABH7	09/26/2018	09/26/2028	100.000	VARIES	3.7555	15.51	0.008198	0.008352	0.008508	0.008668	0.008831	3.01	3.12
Goldman Sachs Group, Inc	38148TGM5	10/22/2015	10/22/2027	100.000	VARIES	3.9047	39.28	0.013960	0.013979	0.014000	0.013955	0.013909	5.03	5.03
Goldman Sachs Group, Inc	38148TGL7	10/30/2015	10/30/2025	100.000	VARIES	3.6654	24.94	0.008565	0.008438	0.008305	0.008146		3.04	2.46
Goldman Sachs Group, Inc	38147QTX4	03/21/2014	03/21/2029	100.000	VARIES	4.6241	408.31	0.118289	0.119097	0.119934	0.120789	0.121665	42.89	43.50
Goldman Sachs Group, Inc	38148T5U9	07/07/2015	07/08/2025	100.000	0.000	3.6499	359.14	0.135425	0.137896	0.140413	0.142975		50.06	26.72

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Goldman Sachs Group, Inc	38150AC52	01/30/2019	01/30/2026	100.000	VARIES	3.5868	27.34	0.015677	0.015958	0.016244	0.016536	0.016832	5.78	5.99
Goldman Sachs Group, Inc	38150ABW4	11/28/2018	11/28/2028	100.000	VARIES	3.7010	27.26	0.014360	0.014626	0.014897	0.015173	0.015453	5.24	5.43
Goldman Sachs Group, Inc	38150ABY0	12/11/2018	12/11/2028	100.000	VARIES	3.6601	16.34	0.008993	0.009158	0.009326	0.009496	0.009670	3.27	3.39
Goldman Sachs Group, Inc	38148TFP9	10/30/2015	10/30/2025	100.000	0.000	3.4498	322.42	0.125989	0.128163	0.130373	0.132622		46.01	39.39
Goldman Sachs Group, Inc	38150A2F1	02/21/2017	02/21/2027	Y 100.000	VARIES	3.8872	267.03	0.108486	0.108457	0.108427	0.108396	0.108294	39.04	39.01
Goldman Sachs Group, Inc	38147QC�4	06/19/2013	06/19/2028	100.000	VARIES	4.6926	460.07	0.123548	0.124235	0.124957	0.125695	0.126451	44.62	45.14
Goldman Sachs Group, Inc	38147QST4	03/19/2014	03/19/2029	100.000	VARIES	4.6202	416.32	0.119887	0.120563	0.121260	0.121974	0.122704	43.42	43.93
Goldman Sachs Group, Inc	38147QC20	10/25/2013	10/25/2028	100.000	VARIES	4.8590	452.44	0.125405	0.126271	0.127157	0.128066	0.128996	45.42	46.06
Goldman Sachs Group, Inc	38148TEP0	09/30/2015	09/30/2025	100.000	VARIES	3.7872	30.76	0.010261	0.010060	0.009854	0.009612		3.62	2.61
Goldman Sachs Group, Inc	38150A227	04/28/2017	04/28/2027	100.000	VARIES	3.6989	24.95	0.010734	0.010792	0.010821	0.010850	0.010855	3.88	3.90
Goldman Sachs Group, Inc	38150A3C7	05/19/2017	05/19/2027	100.000	VARIES	3.6688	23.85	0.010277	0.010387	0.010488	0.010590	0.010688	3.73	3.80
Goldman Sachs Group, Inc	38141GH00	11/19/2012	11/19/2027	100.000	VARIES	4.0948	425.28	0.108651	0.109268	0.109897	0.110539	0.111194	39.28	39.73
Goldman Sachs Group, Inc	38150A3S2	07/10/2017	07/10/2027	100.000	VARIES	3.6160	233.08	0.100606	0.100657	0.100693	0.100715	0.100723	36.24	36.26
Goldman Sachs Group, Inc	38150A3U7	08/02/2017	08/02/2027	100.000	VARIES	3.5643	227.26	0.098813	0.098896	0.098964	0.099017	0.099058	35.61	35.65
Goldman Sachs Group, Inc	38148T3N7	06/10/2015	06/10/2025	100.000	VARIES	3.9250	39.58	0.012439	0.012232	0.012020			4.43	1.91
Goldman Sachs Group, Inc	38150A3Z6	08/15/2017	08/15/2024	100.000	VARIES	3.1510	201.69	0.087840	0.087695				19.65	
Goldman Sachs Group, Inc	38141GGV0	10/30/2012	10/30/2027	100.000	VARIES	4.6427	483.42	0.123033	0.123769	0.124523	0.125294	0.126083	44.52	45.06
Goldman Sachs Group, Inc	38148TDA4	09/30/2015	09/30/2025	100.000	0.000	3.6001	342.46	0.133039	0.135433	0.137871	0.140353		48.76	37.53
Goldman Sachs Group, Inc	38150A4K8	09/22/2017	09/22/2027	100.000	VARIES	3.5451	220.79	0.098055	0.098153	0.098234	0.098302	0.098358	35.34	35.39
Goldman Sachs Group, Inc	38148T3L1	05/29/2015	05/30/2025	100.000	0.000	3.5000	347.20	0.130583	0.132868	0.135193			47.56	20.14
Goldman Sachs Group, Inc	38150A4M4	10/06/2017	10/06/2027	100.000	VARIES	3.5757	222.11	0.099610	0.099637	0.099645	0.099630	0.099597	35.87	35.87
Goldman Sachs Group, Inc	38150A4P7	09/29/2017	09/29/2027	100.000	VARIES	3.6040	224.03	0.099813	0.099899	0.099969	0.100024	0.100065	35.96	36.01
Goldman Sachs Group, Inc	38150A4Q5	09/29/2017	09/29/2027	100.000	VARIES	3.6048	222.98	0.099613	0.099725	0.099823	0.099903	0.099971	35.90	35.96
Goldman Sachs Group, Inc	38147QA89	06/26/2014	06/26/2029	100.000	VARIES	4.3665	390.33	0.115140	0.115625	0.116159	0.116705	0.117262	41.54	41.92
Goldman Sachs Group, Inc	38150A5G6	12/01/2017	12/01/2027	100.000	VARIES	3.5339	214.43	0.098078	0.098111	0.098135	0.098151	0.098161	35.32	35.33
Goldman Sachs Group, Inc	38150A5K7	12/12/2017	12/12/2027	100.000	VARIES	2.7977	20.41	0.009637	0.009772	0.009908	0.010047	0.010188	3.50	3.60
Goldman Sachs Group, Inc	38147QQJ8	09/05/2013	09/05/2028	100.000	VARIES	5.0554	469.00	0.127902	0.128976	0.130077	0.131273	0.132498	46.49	47.32
Goldman Sachs Group, Inc	38148TCH0	09/02/2015	09/03/2025	100.000	2.000	3.6202	322.35	0.115504	0.116590	0.117694			42.04	28.48
Goldman Sachs Group, Inc	38148T2E8	05/07/2015	05/07/2025	100.000	VARIES	3.7599	47.90	0.014895	0.014674	0.014421			5.30	1.82
Goldman Sachs Group, Inc	38150A5R2	01/31/2018	01/31/2028	100.000	VARIES	3.1064	19.08	0.009101	0.009243	0.009386	0.009532	0.009680	3.34	3.45
Goldman Sachs Group, Inc	38148TNN8	08/26/2015	08/26/2025	100.000	VARIES	3.9131	26.59	0.008740	0.008574	0.008405	0.008206		3.07	1.94
Goldman Sachs Group, Inc	38141GWH3	05/31/2017	05/31/2027	100.000	VARIES	3.6188	27.08	0.011721	0.011852	0.011972	0.012095	0.012213	4.25	4.34
Goldman Sachs Group, Inc	38150A6K6	03/28/2018	03/28/2028	100.000	VARIES	3.3846	29.29	0.013962	0.014198	0.014438	0.014683	0.014931	5.11	5.29
Goldman Sachs Group, Inc	38148TAK5	07/29/2015	07/29/2027	100.000	VARIES	3.9238	31.43	0.010754	0.010718	0.010683	0.010621	0.010559	3.85	3.82
Goldman Sachs Group, Inc	38148TB65	08/31/2015	08/29/2025	100.000	0.000	3.5990	346.34	0.132975	0.135368	0.137804	0.140284		48.89	33.24
Goldman Sachs Group, Inc	38148TAE9	07/31/2015	07/31/2025	100.000	0.000	3.7000	361.65	0.137809	0.140358	0.142955	0.145600		50.85	30.35
Goldman Sachs Group, Inc	38141GTZ7	05/23/2013	05/23/2028	100.000	VARIES	4.4916	437.10	0.116877	0.117693	0.118540	0.119407	0.120293	42.29	42.90
Goldman Sachs Group, Inc	38141GUP9	06/06/2013	06/06/2028	100.000	VARIES	4.4921	438.10	0.117625	0.118380	0.119158	0.119955	0.120769	42.52	43.08
Goldman Sachs Group, Inc	38141GTW4	05/30/2013	05/30/2028	100.000	VARIES	4.3920	428.85	0.114724	0.115483	0.116269	0.117073	0.117895	41.49	42.05
Goldman Sachs Group, Inc	38141GSM7	04/30/2013	04/30/2028	100.000	VARIES	4.3925	434.99	0.115018	0.115709	0.116450	0.117207	0.117981	41.62	42.15
Goldman Sachs Group, Inc	38148TP94	11/18/2016	11/18/2026	100.000	VARIES	2.2302	20.28	0.008374	0.008468	0.008562	0.008658	0.008754	3.04	3.11
Goldman Sachs Group, Inc	38148TNN7	09/29/2016	09/29/2026	100.000	VARIES	2.3290	11.30	0.004586	0.004639	0.004693	0.004748	0.004803	1.67	1.71
Goldman Sachs Group, Inc	38141GQW7	03/27/2013	03/27/2028	100.000	VARIES	4.6888	464.17	0.121954	0.122791	0.123647	0.124523	0.125433	44.21	44.84
Goldman Sachs Group, Inc	38150AM36	04/29/2022	04/29/2032	100.000	VARIES	4.0171	9.79	0.014115	0.012873	0.013132	0.013396	0.013665	4.80	4.81
Goldman Sachs Group, Inc	38147QK21	11/13/2013	11/13/2028	100.000	VARIES	4.9004	453.05	0.126519	0.127399	0.128300	0.129223	0.130169	45.79	46.44
Goldman Sachs Group, Inc	38141GQL1	03/22/2013	03/22/2028	100.000	VARIES	4.6902	465.38	0.121968	0.122799	0.123649	0.124520	0.125433	44.22	44.85
Goldman Sachs Group, Inc	38141GUP2	03/06/2013	03/06/2028	100.000	VARIES	4.1925	412.12	0.107728	0.108596	0.109510	0.110443	0.111396	39.14	39.81

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Goldman Sachs Group, Inc	38147QZR0	04/30/2015	04/30/2030	100.000	VARIES	3.7833	32.17	0.010539	0.010507	0.010739	0.010622	0.010836	3.86	3.90
Goldman Sachs Group, Inc	38141GPC2	02/28/2013	02/29/2028	100.000	VARIES	4.2915	420.58	0.108279	0.108017	0.110820	0.110031	0.112911	39.89	40.56
HAMILTON OHIO CITY SCH D	407774GJ1	09/10/2020	12/01/2025	93.492	0.000	1.2920	40.70	0.034976	0.035202	0.035429	0.035658		12.65	11.73
HENDERSON TEX INDPT SCH	425308PA5	11/12/2020	08/15/2026	92.809	0.000	1.3001	38.50	0.034737	0.034962	0.035190	0.035418	0.035649	12.61	12.77
HENDERSON TEX INDPT SCH	425308NZ2	11/12/2020	08/15/2025	95.364	0.000	1.0000	30.31	0.027230	0.027366	0.027503	0.027640		9.86	6.19
HENDERSON TEX INDPT SCH	425308NY5	11/12/2020	08/15/2024	96.681	0.000	0.9000	27.62	0.024778	0.024889				5.57	
HSBC	40447AZE7	03/05/2024	06/05/2025	100.000	0.000	4.6600		0.129444	0.130952	0.134004			38.71	20.64
HSBC	40447AYR9	02/29/2024	05/29/2025	100.000	0.000	4.6300		0.128611	0.130100	0.133112			39.25	19.70
HSBC	40447AJ39	03/28/2024	06/30/2025	100.000	0.000	4.6600		0.129444	0.130986	0.134038			35.62	23.99
HSBC	40447AZX5	02/16/2024	02/16/2029	100.000	0.000	3.9400			0.109444	0.111601	0.113799	0.116041	34.77	41.17
HSBC	40441XS92	03/16/2023	03/16/2026	100.000	0.000	4.4505	35.52	0.126376	0.129188	0.132063	0.135002	0.138006	46.60	48.70
HSBC	40447B7E6	07/30/2024	10/30/2025	100.000	0.000	4.9976			0.138822	0.140557	0.144069		21.07	42.66
HSBC	40441XL24	02/28/2023	05/28/2024	100.000	0.000	5.8393	49.81	0.169376					24.90	
HSBC	40447BGM8	09/17/2024	09/17/2026	100.000	0.000	4.5189				0.125525	0.128361	0.131261	13.05	46.30
HSBC	40447BGN6	09/17/2024	09/17/2026	100.000	0.000	4.5189				0.125525	0.128361	0.131261	13.05	46.30
HSBC	40447B6F4	08/05/2024	08/05/2026	100.000	0.000	4.8902				0.135839	0.139160	0.142563	19.83	50.48
HSBC	40447B6G2	08/05/2024	11/05/2025	100.000	0.000	4.8902			0.135839	0.137500	0.140862		19.93	42.41
HSBC	40441XM72	02/28/2023	03/02/2026	100.000	0.000	5.2803	44.93	0.150636	0.154613	0.158695	0.162885	0.167185	55.90	58.89
HSBC	40447AVH4	01/31/2024	04/30/2025	100.000	0.000	4.9400		0.137222	0.138917	0.142348			46.04	16.94
HSBC	40447AVV3	02/05/2024	05/05/2025	100.000	0.000	4.6300		0.128611	0.130100	0.133112			42.45	16.51
HSBC	40447AG81	04/01/2024	07/01/2025	100.000	0.000	5.8300			0.161944	0.169094	0.169094		44.15	30.44
HSBC	40447BCT7	09/05/2024	12/05/2025	100.000	0.000	4.5189			0.125525	0.126943	0.129811		14.60	42.92
HSBC	40447AQ56	11/30/2023	02/28/2025	100.000	0.000	5.2300	4.50	0.145278	0.147135	0.150983			53.34	8.61
HSBC	40447B2N1	06/28/2024	09/29/2025	100.000	0.000	5.0561			0.140447	0.142242	0.145838		25.87	38.77
HSBC	40447BCP5	09/05/2024	09/08/2026	100.000	0.000	4.5189			0.125525	0.125572	0.128410	0.131311	14.57	46.37
HSBC	40447B2Z4	07/03/2024	10/03/2025	100.000	0.000	4.9976			0.138822	0.140557	0.144069		24.86	38.86
HSBC	40447BCC4	08/30/2024	12/01/2025	100.000	0.000	4.8902			0.135839	0.137518	0.140880		16.49	45.99
HSBC	40447BCD2	08/30/2024	12/01/2025	100.000	0.000	4.8902			0.135839	0.137518	0.140880		16.49	45.99
HSBC	40447BCA8	08/30/2024	12/01/2025	100.000	0.000	4.8902			0.135839	0.137518	0.140880		16.49	45.99
HSBC	40441XG46	03/03/2023	04/03/2024	100.000	0.000	5.9393	49.82	0.170721					15.71	
HSBC	40447BCB6	08/30/2024	09/02/2025	100.000	0.000	4.8902			0.135839	0.135876	0.139198		16.44	33.34
HSBC	40447BCN0	09/05/2024	12/05/2025	100.000	0.000	4.5189			0.125525	0.126943	0.129811		14.60	42.92
HSBC	40447B2M3	06/27/2024	09/29/2025	100.000	0.000	5.0561			0.140447	0.142262	0.145858		26.01	38.77
HSBC	40441XG79	02/28/2023	03/28/2024	100.000	0.000	5.8714	50.08	0.168704					14.68	
HSBC	40441XG61	03/03/2023	04/03/2024	100.000	0.000	5.9321	49.76	0.170507					15.69	
HSBC	40441XG53	02/28/2023	03/28/2024	100.000	0.000	5.8714	50.08	0.168704					14.68	
HSBC	40441XG95	02/28/2023	05/28/2024	100.000	0.000	5.8393	49.81	0.169376					24.90	
HSBC	40447ARY2	12/05/2023	03/05/2025	100.000	0.000	5.1900	3.75	0.144167	0.146037	0.149827			52.89	9.59
HSBC	40447BDF6	08/29/2024	03/02/2026	100.000	0.000	4.8902			0.135839	0.135894	0.139217	0.142621	16.58	50.32
HSBC	40441XH37	02/28/2023	05/28/2024	100.000	0.000	5.8393	49.81	0.169376					24.90	
HSBC	40447AT61	04/30/2024	07/30/2025	100.000	0.000	4.8300			0.134167	0.135787	0.139066		32.58	28.97
HSBC	40441XJ27	03/03/2023	03/03/2025	100.000	0.000	5.5825	46.72	0.159398	0.163847	0.168420			59.25	10.44
HSBC	40447AU93	05/03/2024	08/04/2025	100.000	0.000	4.9100			0.136389	0.138082	0.141472		32.71	30.02
HSBC	40447B5V0	07/31/2024	10/30/2025	100.000	0.000	4.9976			0.138822	0.140557	0.144069		21.07	42.66
HSBC	40447A2R4	05/01/2024	06/02/2025	100.000	0.000	4.9100		0.136389	0.136966	0.140328			32.95	21.19
HSBC	40447AUE2	12/22/2023	03/24/2025	100.000	0.000	5.1900	1.30	0.144167	0.146079	0.149870			52.80	12.44
HSBC	40447B6B3	08/05/2024	11/05/2025	100.000	0.000	4.8902			0.135839	0.137500	0.140862		19.93	42.41

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
HSBC	40447A2E3	04/15/2024	07/01/2025	100.000	0.000	4.8300			0.134167	0.138808	0.138808		34.59	24.99
HSBC	40441XJ35	03/03/2023	03/03/2026	100.000	0.000	5.2191	43.65	0.148758	0.152640	0.156623	0.160710	0.164904	55.18	58.10
HSBC	40447ATR5	12/21/2023	03/21/2025	100.000	0.000	5.1900	1.44	0.144167	0.146037	0.149827			52.80	11.99
HSBC	40447B5L2	07/31/2024	10/31/2025	100.000	0.000	4.9976			0.138822	0.140557	0.144069		21.07	42.66
HSBC	40447AQ23	04/01/2024	07/01/2025	100.000	0.000	4.8300			0.134167	0.139066	0.139066		36.52	25.03
HSBC	40447BBW1	08/14/2024	02/12/2026	100.000	0.000	4.8902				0.135839	0.139123	0.142525	18.61	50.42
HSBC USA INC	40441XP08	10/20/2022	10/20/2025	100.000	0.000	5.0853	62.05	0.148533	0.152310	0.156182	0.160154		54.69	45.85
HSBC USA INC	40441XQ07	08/23/2022	08/25/2025	100.000	0.000	3.9204	54.08	0.113236	0.115455	0.117719	0.120026		41.73	27.96
HSBC USA INC	40441XND8	09/23/2022	09/23/2025	100.000	0.000	4.1568	53.79	0.120316	0.122817	0.125370	0.127975		44.26	33.32
HSBC USA INC	40441XGN4	08/31/2022	09/02/2025	100.000	0.000	4.1176	56.02	0.119163	0.121616	0.124120	0.126676		43.93	30.37
HSBC USA INC	40441XUW8	01/17/2022	05/17/2024	100.000	0.000	5.4491	111.02	0.167056					22.72	
HSBC USA, INC	40441XP61	02/28/2023	03/02/2026	100.000	0.000	5.0458	42.91	0.143778	0.147405	0.151124	0.154937	0.158846	53.29	56.01
HSBC USA, INC	40447AHY3	09/06/2023	12/06/2024	100.000	0.000	5.0561	16.20	0.142223	0.145818				48.29	
HSBC USA, INC	40447AJB1	09/06/2023	03/06/2025	100.000	0.000	5.0561	16.15	0.140447	0.143998	0.147638			52.03	9.60
HSBC USA, INC	40447AJC9	09/06/2023	03/06/2025	100.000	0.000	5.0561	16.15	0.140447	0.143998	0.147638			52.03	9.60
HSBC USA, INC	40447AJA3	09/06/2023	12/06/2024	100.000	0.000	5.0561	16.20	0.142223	0.145818				48.29	
HSBC USA, INC	40441XQ94	02/28/2023	10/28/2024	100.000	0.000	5.7183	48.79	0.164940	0.169656				49.84	
HSBC USA, INC	40441XQ26	11/03/2022	11/03/2025	100.000	0.000	5.0247	59.39	0.146676	0.150361	0.154139	0.158011		53.90	47.25
HSBC USA, INC	40447AJR6	08/18/2023	08/20/2025	100.000	0.000	5.0073	18.50	0.139130	0.142614	0.146184	0.149844		51.64	34.13
HSBC USA, INC	40447AJP0	08/21/2023	11/21/2024	100.000	0.000	5.0073	18.15	0.140833	0.144359				45.70	
HSBC USA, INC	40447AJQ8	08/21/2023	11/21/2024	100.000	0.000	5.0073	18.15	0.140833	0.144359				45.70	
HSBC USA, INC	40447ALD4	08/29/2023	12/30/2024	100.000	0.000	5.0561	17.14	0.142834	0.146445				51.93	
HSBC USA, INC	40441TX67	04/05/2023	05/06/2024	100.000	0.000	5.1578	38.46	0.147620					18.45	
HSBC USA, INC	40441XSD3	11/03/2022	05/03/2024	100.000	0.000	5.2316	61.88	0.153024					18.67	
HSBC USA, INC	40441XSC5	10/31/2022	04/30/2024	100.000	0.000	5.2803	62.93	0.154522					18.39	
HSBC USA, INC	40441XS27	03/16/2023	03/16/2026	100.000	0.000	4.4505	35.52	0.126376	0.129188	0.132063	0.135002	0.138006	46.60	48.70
HSBC USA, INC	40441XKU3	09/30/2022	09/30/2025	100.000	0.000	4.9585	63.36	0.144650	0.148237	0.151912	0.155678		53.38	41.54
HSBC USA, INC	40441XKT6	10/05/2022	10/06/2025	100.000	0.000	4.9075	61.98	0.143110	0.146622	0.150220	0.153906		52.76	41.97
HSBC USA, INC	40441XL32	03/03/2023	06/03/2024	100.000	0.000	5.9063	49.53	0.171403					26.05	
HSBC USA, INC	40447AFL3	07/20/2023	07/20/2026	100.000	0.000	4.7400	21.20	0.131667	0.134787	0.137982	0.141252	0.144599	48.98	51.33
HSBC USA, INC	40447AHK3	08/31/2023	12/02/2024	100.000	0.000	5.0073	16.88	0.140872	0.144398				47.26	
HSBC USA, INC	40441X6K1	05/31/2023	09/03/2024	100.000	0.000	5.4200	32.02	0.152664	0.156801				37.69	
HSBC USA, INC	40441X6J4	05/31/2023	09/03/2024	100.000	0.000	5.4177	32.00	0.152598	0.156732				37.67	
HSBC USA, INC	40441XG87	03/03/2023	04/03/2024	100.000	0.000	5.9321	49.76	0.170507					15.69	
HSBC USA, INC	40441X7A2	06/05/2023	09/05/2024	100.000	0.000	5.2971	30.54	0.149090	0.153039				37.09	
HSBC USA, INC	40441X7F1	06/05/2023	09/05/2024	100.000	0.000	5.3105	30.62	0.149472	0.153441				37.19	
HSBC USA, INC	40441X7D6	06/05/2023	09/05/2024	100.000	0.000	5.2971	30.54	0.149090	0.153039				37.09	
HSBC USA, INC	40441X7C8	06/05/2023	09/05/2024	100.000	0.000	5.2971	30.54	0.149090	0.153039				37.09	
HSBC USA, INC	40441X7B0	06/05/2023	09/05/2024	100.000	0.000	5.2971	30.54	0.149090	0.153039				37.09	
HSBC USA, INC	40441X7L8	06/05/2023	12/05/2024	100.000	0.000	5.1400	29.51	0.146447	0.150211				49.59	
HSBC USA, INC	40441X6P0	05/31/2023	09/03/2024	100.000	0.000	5.4206	32.02	0.152681	0.156819				37.69	
HSBC USA, INC	40441XH29	03/03/2023	06/03/2024	100.000	0.000	5.9063	49.53	0.171403					26.05	
HSBC USA, INC	40447AAE4	06/05/2023	06/05/2026	100.000	0.000	4.5280	25.98	0.128625	0.131537	0.134515	0.137561	0.140675	46.98	49.13
HSBC USA, INC	40441X6M7	05/31/2023	09/03/2024	100.000	0.000	5.4156	31.99	0.152538	0.156668				37.66	
HSBC USA, INC	40441X6L9	05/31/2023	09/03/2024	100.000	0.000	5.4177	32.00	0.152598	0.156732				37.67	
HSBC USA, INC	40441B744	12/05/2022	12/04/2024	100.000	0.000	5.2019	56.65	0.152090	0.156046				51.36	
HSBC USA, INC	40441XH45	03/03/2023	06/03/2024	100.000	0.000	5.9063	49.53	0.171403					26.05	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
HSBC USA, INC	40441X6Q8	05/31/2023	12/02/2024	100.000	0.000	5.2900	31.13	0.150875	0.154866				50.66	
HSBC USA, INC	40441X6X3	06/05/2023	07/05/2024	100.000	0.000	5.4037	31.04	0.150779	0.154853				28.48	
HSBC USA, INC	40447AAJ3	05/18/2023	06/18/2026	100.000	0.000	4.2500	26.44	0.120991	0.123562	0.126188	0.128869	0.131608	44.09	45.98
HSBC USA, INC	40441X6Z8	06/05/2023	07/05/2024	100.000	0.000	5.4037	31.04	0.150779	0.154853				28.48	
HSBC USA, INC	40441X6Y1	06/05/2023	07/05/2024	100.000	0.000	5.4037	31.04	0.150779	0.154853				28.48	
HSBC USA, INC	40441XZF0	02/03/2023	05/03/2024	100.000	0.000	5.5928	51.73	0.161933					19.76	
HSBC USA, INC	40441XZE3	01/31/2023	04/30/2024	100.000	0.000	5.4790	51.14	0.158506					18.86	
HSBC USA, INC	40441XZD5	02/03/2023	05/03/2024	100.000	0.000	5.4972	50.83	0.159053					19.40	
HSBC USA, INC	40441XZC7	01/31/2023	04/30/2024	100.000	0.000	5.4790	51.14	0.158506					18.86	
HSBC USA, INC	40441XZG8	02/03/2023	02/03/2026	100.000	0.000	4.6056	42.40	0.130879	0.133893	0.136977	0.140131	0.143358	48.56	50.82
HSBC USA, INC	40439J6A8	06/02/2022	06/03/2024	100.000	0.000	2.6129	41.90	0.075468					11.47	
HSBC USA, INC	40441B827	11/30/2022	11/24/2028	100.000	0.000	4.4700	49.24	0.129684	0.132583	0.135546	0.138575	0.141673	47.42	49.57
HSBC USA, INC	40441XYY0	02/03/2023	03/04/2024	100.000	0.000	5.5782	51.55	0.160037					10.08	
HSBC USA, INC	40447ABC7	05/31/2023	06/01/2026	100.000	0.000	4.6900	27.58	0.133350	0.136477	0.139677	0.142953	0.146305	48.76	51.07
HSBC USA, INC	40441XYZ7	02/03/2023	02/03/2025	100.000	0.000	5.5873	51.55	0.159539	0.163996	0.168577			59.57	5.39
HSBC USA, INC	40441XZB9	02/03/2023	03/04/2024	100.000	0.000	5.5800	51.57	0.160090					10.09	
HSBC USA, INC	40441XC73	01/31/2023	02/02/2026	100.000	0.000	4.5972	42.72	0.130669	0.133672	0.136745	0.139888	0.143103	48.49	50.74
HSBC USA, INC	40441XT83	04/05/2023	07/05/2024	100.000	0.000	5.0752	37.81	0.142767	0.146389				26.92	
HSBC USA, INC	40447ALV4	10/04/2023	01/06/2025	100.000	0.000	5.1536	12.45	0.143156	0.145041	0.148778			52.86	0.74
HSBC USA, INC	40447ALW2	09/21/2023	12/23/2024	100.000	0.000	5.0561	14.06	0.142262	0.145858				50.72	
HSBC USA, INC	40447ALX0	09/21/2023	12/23/2024	100.000	0.000	5.0561	14.06	0.142262	0.145858				50.72	
HSBC USA, INC	40441XSJ0	11/08/2022	11/10/2025	100.000	0.000	5.3365	62.36	0.156299	0.160469	0.164751	0.169147		57.45	51.70
HSBC USA, INC	40441XT26	04/05/2023	05/06/2024	100.000	0.000	5.1468	38.38	0.147296					18.41	
HSBC USA, INC	40441XT42	04/05/2023	05/06/2024	100.000	0.000	5.0427	37.60	0.144230					18.03	
HSBC USA, INC	40441X2W9	04/28/2023	05/28/2024	100.000	0.000	5.2718	35.85	0.150959					22.19	
HSBC USA, INC	40441X2V1	05/03/2023	06/03/2024	100.000	0.000	5.1609	34.35	0.147690					22.45	
HSBC USA, INC	40447ANL4	10/31/2023	01/31/2025	100.000	0.000	5.1536	8.73	0.143156	0.145000	0.148736			52.71	4.31
HSBC USA, INC	40441X3F5	04/28/2023	07/29/2024	100.000	0.000	5.1333	34.93	0.144442	0.148149				30.71	
HSBC USA, INC	40441X3E8	05/03/2023	08/05/2024	100.000	0.000	5.0657	33.76	0.142536	0.146146				31.15	
HSBC USA, INC	40441X3D0	04/28/2023	07/29/2024	100.000	0.000	5.1333	34.93	0.144442	0.148149				30.71	
HSBC USA, INC	40441X3C2	05/03/2023	08/05/2024	100.000	0.000	5.0657	33.76	0.142536	0.146146				31.15	
HSBC USA, INC	40441X3B4	05/03/2023	06/03/2024	100.000	0.000	5.1845	34.51	0.148385					22.55	
HSBC USA, INC	40441XTK6	11/25/2022	05/28/2024	100.000	0.000	5.5164	61.75	0.161877					23.80	
HSBC USA, INC	40441XTJ9	12/05/2022	03/05/2024	100.000	0.000	5.4457	59.48	0.157504					10.08	
HSBC USA, INC	40441XTH3	11/25/2022	02/26/2024	100.000	0.000	5.5803	62.60	0.161581					8.89	
HSBC USA, INC	40441XTL4	12/05/2022	06/05/2024	100.000	0.000	5.3407	58.19	0.156382					24.08	
HSBC USA, INC	40441X311	04/28/2023	10/28/2024	100.000	0.000	4.9670	33.74	0.141399	0.144910				42.63	
HSBC USA, INC	40441XU40	04/05/2023	07/05/2024	100.000	0.000	5.0752	37.81	0.142767	0.146389				26.92	
HSBC USA, INC	40441XU24	04/05/2023	07/05/2024	100.000	0.000	5.0752	37.81	0.142767	0.146389				26.92	
HSBC USA, INC	40441XU65	04/05/2023	04/06/2026	100.000	0.000	4.2421	31.56	0.120349	0.122902	0.125509	0.128171	0.130890	44.22	46.12
HSBC USA, INC	40441X2Q2	04/20/2023	04/20/2026	100.000	0.000	4.8023	33.71	0.136600	0.139880	0.143239	0.146678	0.150200	50.24	52.68
HSBC USA, INC	40441XU57	04/05/2023	04/07/2025	100.000	0.000	4.8023	35.76	0.136637	0.139918	0.143277			50.34	13.75
HSBC USA, INC	40441X337	05/03/2023	11/04/2024	100.000	0.000	4.9074	32.64	0.139680	0.143107				42.94	
HSBC USA, INC	40441X3G3	05/03/2023	08/05/2024	100.000	0.000	5.0657	33.76	0.142536	0.146146				31.15	
HSBC USA, INC	40441X3N8	05/03/2023	11/04/2024	100.000	0.000	4.9074	32.64	0.139680	0.143107				42.94	
HSBC USA, INC	40441X3M0	04/28/2023	10/28/2024	100.000	0.000	4.9670	33.74	0.141399	0.144910				42.63	
HSBC USA, INC	40441X3L2	05/03/2023	11/04/2024	100.000	0.000	4.9074	32.64	0.139680	0.143107				42.94	

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
HSBC USA, INC	40447ANY6	11/03/2023	02/03/2025	100.000	0.000	5.2316	8.43	0.145322	0.147223	0.151074			53.51	4.83
HSBC USA, INC	40441X3K4	04/28/2023	10/28/2024	100.000	0.000	4.9670	33.74	0.141399	0.144910				42.63	
HSBC USA, INC	40441XUY4	11/28/2022	11/28/2025	100.000	0.000	5.0853	56.40	0.148533	0.152310	0.156182	0.160154		54.40	51.79
HSBC USA, INC	40441X3U2	05/03/2023	05/04/2026	100.000	0.000	4.2650	28.34	0.121013	0.123593	0.126229	0.128921	0.131670	44.33	46.24
HSBC USA, INC	40441X5J5	04/28/2023	04/28/2026	100.000	0.000	4.8023	32.62	0.136600	0.139880	0.143239	0.146678	0.150200	50.18	52.62
HSBC USA, INC	40447APT5	10/31/2023	01/31/2025	100.000	0.000	5.1536	8.73	0.143156	0.145000	0.148736			52.71	4.31
HSBC USA, INC	40447APU2	10/31/2023	01/31/2025	100.000	0.000	5.1538	8.73	0.143161	0.145006	0.148742			52.71	4.31
HSBC USA, INC	40441X4K3	05/03/2023	06/03/2024	100.000	0.000	5.1845	34.51	0.148385					22.55	
HSBC USA, INC	40441X4J6	04/28/2023	05/28/2024	100.000	0.000	5.1341	34.91	0.146901					21.59	
HSBC USA, Inc.	40435U3T9	02/04/2020	02/05/2024	100.000	0.000	1.7442	70.24	0.051490					1.75	
HSBC USA, Inc.	40435FU99	07/27/2018	07/28/2025	100.000	0.000	3.7400	222.80	0.125047	0.127385	0.129767	0.132194		46.16	27.30
HSBC USA, Inc.	40435UEW0	02/22/2019	02/22/2024	100.000	0.000	3.3153	173.25	0.106777					5.45	
HSBC USA, Inc.	40435FUL2	10/25/2017	10/25/2024	100.000	0.000	3.0894	208.76	0.103147	0.104740				30.61	
HSBC USA, Inc.	40435UEV2	02/22/2019	02/22/2024	100.000	0.000	3.3153	173.25	0.106777					5.45	
HSBC USA, Inc.	40435FJQ1	10/30/2017	10/30/2024	100.000	0.500	3.1256	208.27	0.101760	0.103350				30.71	
HSBC USA, Inc.	40433BEJ3	06/27/2014	06/27/2029	100.000	VARIES	4.0230	374.50	0.110204	0.110331	0.110460	0.110592	0.110727	39.70	39.79
HSBC USA, Inc.	40435FVW4	03/06/2018	03/06/2026	100.000	0.000	3.5803	229.43	0.120888	0.123052	0.125255	0.127497	0.129780	44.41	46.02
HSBC USA, Inc.	40435FG35	06/29/2018	06/30/2025	100.000	0.000	3.7007	223.71	0.125780	0.128108	0.130478			45.70	23.36
HSBC USA, Inc.	40432XNT4	12/04/2013	12/04/2028	100.000	VARIES	3.4249	329.35	0.092533	0.092774	0.093019	0.093269	0.093522	33.37	33.55
HSBC USA, Inc.	40435FZ26	09/28/2018	09/29/2025	100.000	0.000	3.8667	223.15	0.130092	0.132607	0.135173	0.137784		47.75	36.70
HSBC USA, Inc.	40432X5T4	01/15/2013	01/15/2043	100.000	0.000	4.5776	642.34	0.204516	0.209197	0.213985	0.218883	0.223893	76.04	79.56
HSBC USA, Inc.	40435FQZ3	12/29/2017	12/31/2024	100.000	0.000	2.1006	133.71	0.066149	0.066844				23.87	
HSBC USA, Inc.	40435FR90	08/31/2018	09/02/2025	100.000	0.000	3.6706	214.25	0.122322	0.124567	0.126853	0.129181		44.98	30.99
HSBC USA, Inc.	40435FB48	05/24/2018	05/27/2025	100.000	0.000	2.6745	160.52	0.086001	0.087151	0.088316			31.25	12.89
HSBC USA, Inc.	40432X7E5	01/29/2013	01/29/2043	100.000	0.000	4.6460	651.49	0.209036	0.213892	0.218861	0.223945	0.229147	77.62	81.27
HSBC USA, Inc.	40432XZ79	05/21/2014	05/21/2029	100.000	VARIES	3.9810	371.69	0.108520	0.108690	0.108863	0.109039	0.109219	39.11	39.24
HSBC USA, Inc.	40435FTA5	02/28/2018	02/28/2025	100.000	0.000	3.5313	226.93	0.118917	0.121016	0.123153			43.71	7.02
HSBC USA, Inc.	40435FCC9	07/28/2017	07/29/2024	100.000	0.000	3.0414	214.04	0.101265	0.102805				21.34	
HSBC USA, Inc.	40435G725	08/31/2017	08/30/2024	100.000	0.000	2.8720	198.06	0.094666	0.096018				22.87	
HSBC USA, Inc.	40441XDM9	07/05/2022	07/05/2024	100.000	0.000	3.6664	55.59	0.105613	0.107549				19.78	
HSBC USA, Inc.	40435FFC5	12/18/2017	06/18/2025	100.000	0.000	2.0994	134.36	0.066103	0.066797	0.067498			23.94	11.27
HSBC USA, Inc.	40441XDT4	07/07/2022	07/08/2024	100.000	0.000	3.8136	57.64	0.110023	0.112121				20.95	
HSBC USA, Inc.	40435FPK7	12/27/2017	12/29/2025	100.000	0.000	3.2733	215.52	0.110499	0.112308	0.114146	0.116014		40.11	41.20
HSBC USA, Inc.	40435FPY7	01/31/2018	01/31/2025	100.000	0.000	3.4220	222.47	0.114560	0.116520	0.118513			42.19	3.44
HSBC USA, NC	40441XZA1	01/31/2023	02/29/2024	100.000	0.000	5.5699	51.95	0.159741					9.26	
HSBC USA, INC	40447AER0	07/31/2023	10/31/2024	100.000	0.000	4.7437	19.99	0.133332	0.136495				40.44	
HSBC USA, INC	40447AES9	08/03/2023	02/03/2025	100.000	0.000	5.0073	20.59	0.139092	0.142574	0.146144			51.74	4.68
HSBC USA, INC	40447AEP5	08/03/2023	11/04/2024	100.000	0.000	5.0100	20.70	0.140929	0.144459				43.34	
HSBC USA, INC	40447AEQ3	08/03/2023	11/04/2024	100.000	0.000	5.0073	20.69	0.140852	0.144379				43.31	
HSBC USA, INC	40447AER1	08/03/2023	02/03/2025	100.000	0.000	5.0073	20.59	0.139092	0.142574	0.146144			51.74	4.68
HSBC USA, INC	40447AGY4	08/01/2023	07/26/2026	100.000	0.000	5.0730	21.14	0.140917	0.144392	0.148054	0.151810	0.155660	52.46	55.15
HUTTO TEX INDPT SCH DIST	4484922Y3	09/23/2021	08/01/2027	92.155	0.000	1.4000	29.69	0.036779	0.037036	0.037295	0.037556	0.037819	13.36	13.55
HUTTO TEX INDPT SCH DIST	4484922X5	09/23/2021	08/01/2026	94.447	0.000	1.1800	25.60	0.031641	0.031828	0.032016	0.032205	0.032395	11.48	11.62
HUTTO TEX INDPT SCH DIST	4484922W7	09/23/2021	08/01/2025	96.116	0.000	1.0300	22.71	0.028030	0.028175	0.028320	0.028466		10.16	5.97
HUTTO TEX INDPT SCH DIST	4484922V9	09/23/2021	08/01/2024	97.885	0.000	0.7500	16.79	0.020677	0.020754				4.36	
Healthcare Realty Holdings, L.P.	42225UAQ7	07/22/2022	01/15/2028	94.340	3.625	4.2000	7.44	0.013778	0.013722	0.013667	0.013611	0.013500	4.96	4.94
Healthcare Realty Holdings, LP.	42225UAP9	07/22/2022	03/15/2030	84.130	2.400	4.4200	21.04	0.046444	0.046500	0.046389	0.046333	0.046278	16.72	16.70

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
ITERUM THERAPEUTICS BERM	46565JAA6	09/08/2020	01/31/2025	76.873	6.500	12.0451	364.53	0.360938	0.382676	0.405723			140.61	11.77
ITERUM THERAPEUTICS BERM	46565JAC2	01/21/2020	01/31/2025	76.873	6.500	11.1575	411.27	0.349367	0.368858	0.389435			135.33	11.29
JACKSONVILLE TEX INDPT S	469736PL0	12/09/2021	02/15/2024	98.015	0.000	0.9203	18.73	0.025447					1.12	
JARRELL TEX INDPT SCH DI	471146TT7	01/19/2021	08/15/2028	90.653	0.000	1.3001	35.33	0.033848	0.034068	0.034290	0.034513	0.034737	12.29	12.45
JARRELL TEX INDPT SCH DI	471146TS9	01/19/2021	08/15/2027	93.165	0.000	1.0801	30.09	0.028738	0.028893	0.029049	0.029206	0.029364	10.42	10.53
JARRELL TEX INDPT SCH DI	471146TQ3	01/19/2021	08/15/2025	96.591	0.000	0.7600	21.86	0.020794	0.020873	0.020952	0.021032		7.52	4.71
JARRELL TEX INDPT SCH DI	471146TP5	01/19/2021	08/15/2024	97.673	0.000	0.6602	19.18	0.018218	0.018278				4.09	
JEFFERIES GROUP	47233WGS2	09/04/2024	09/05/2025	100.000	0.000	5.2300				0.145278	0.149098		17.00	36.14
JEFFERIES GROUP	47233WGV5	08/31/2024	08/31/2036	100.000	VARIES	5.5269				0.153315	0.151374	0.149382	18.40	54.37
JEFFERIES GROUP	47233WGB9	08/04/2024	08/04/2025	100.000	0.000	5.5200		0.153333	0.153380	0.157614			22.85	33.43
JEFFERIES GROUP	47233WGA1	08/02/2024	08/04/2025	100.000	0.000	5.5200		0.153333	0.153380	0.157614			22.85	33.43
JEFFERIES GROUP	47233WEM7	04/15/2024	04/18/2029	105.000	0.000	5.8300		0.170042	0.170124	0.175083	0.180187	0.185440	43.91	64.70
JEFFERIES GROUP	47233WEV7	06/05/2024	06/06/2025	100.000	0.000	5.8400			0.162222	0.166985			33.54	25.88
JEFFERIES GROUP	47233WAT6	12/11/2023	12/11/2028	100.000	0.000	5.6700	3.15	0.157500	0.161965	0.166557	0.171279	0.176134	57.68	61.00
JOHNSON & UN CNTYS ILL C	478169AA3	07/19/2017	12/01/2027	100.000	5.700	5.6760	368.48	0.157800	0.157785	0.157769	0.157753	0.157737	56.80	56.79
JOSHUA TEX INDPT SCH DIS	481052UE6	09/17/2020	08/15/2025	95.042	0.000	1.0381	32.93	0.028245	0.028391	0.028538	0.028687		10.23	6.42
JOSHUA TEX INDPT SCH DIS	481052UD8	09/17/2020	08/15/2024	96.406	0.000	0.9380	30.14	0.025813	0.025934				5.80	
JOSHUA TEX INDPT SCH DIS	481052UF3	09/17/2020	08/15/2026	92.615	0.000	1.3020	40.39	0.034787	0.035013	0.035241	0.035471	0.035702	12.63	12.79
JOSHUA TEX INDPT SCH DIS	481052UG1	09/17/2020	08/15/2027	90.795	0.000	1.4021	42.70	0.036830	0.037088	0.037348	0.037610	0.037874	13.38	13.56
JOUSDANTON TEX INDPT SCH	481124FL4	11/19/2020	02/15/2028	87.771	0.000	1.8099	50.71	0.046360	0.046780	0.047203	0.047630	0.048061	16.88	17.19
JOUSDANTON TEX INDPT SCH	481124FH3	11/19/2020	02/15/2025	95.255	0.000	1.1500	34.67	0.031400	0.031581	0.031762			11.39	1.40
JOUSDANTON TEX INDPT SCH	481124FK6	11/19/2020	02/15/2027	90.367	0.000	1.6300	46.91	0.042777	0.043126	0.043477	0.043832	0.044189	15.56	15.81
JOUSDANTON TEX INDPT SCH	481124FJ9	11/19/2020	02/15/2026	92.951	0.000	1.4001	41.32	0.037557	0.037820	0.038085	0.038352	0.038620	13.64	13.83
JOUSDANTON TEX INDPT SCH	481124FG5	11/19/2020	02/15/2024	96.976	0.000	0.9502	29.08	0.026270					1.16	
JOUSDANTON TEX INDPT SCH	481124GA7	11/19/2020	02/15/2029	85.363	0.000	1.9300	52.68	0.048236	0.048701	0.049171	0.049646	0.050125	17.58	17.92
JP MORGAN	48135M7D4	06/05/2024	06/04/2027	100.000	0.000	5.5100			0.153056	0.157249	0.161581	0.166033	31.64	57.63
JP MORGAN	48134TSD7	01/19/2024	01/22/2027	100.000	0.000	6.1700		0.171389	0.171477	0.176767	0.182220	0.187842	59.49	66.38
JP MORGAN	48135M6Z6	06/05/2024	06/05/2029	100.000	0.000	5.4800			0.152222	0.156393	0.160678	0.165081	31.47	57.30
JP MORGAN	48134TSW5	01/25/2024	01/25/2029	100.000	0.000	6.1500			0.170833	0.176086	0.181501	0.187082	58.22	66.08
JP MORGAN	48135PAF8	07/19/2024	08/20/2025	100.000	0.000	5.2400			0.145556	0.146212	0.150043		23.67	34.17
JP MORGAN	48134RNP9	01/02/2024	01/02/2029	100.000	0.000	6.1500		0.170833	0.176086	0.181501	0.187082		62.27	66.33
JP MORGAN	48134RNN4	12/26/2023	12/26/2028	100.000	0.000	6.2300	0.87	0.173056	0.178446	0.184005	0.189737	0.195647	63.33	67.33
JP MORGAN	48134RNT1	01/02/2024	12/31/2026	100.000	0.000	6.1700		0.171389	0.176617	0.182066	0.187683	0.193473	62.48	66.57
JP MORGAN	48134RNQ7	01/02/2024	10/02/2025	100.000	0.000	6.1700		0.171389	0.174033	0.179401	0.184936		62.72	49.61
JP MORGAN	48134TDE1	01/10/2024	01/08/2027	100.000	0.000	6.1700			0.171389	0.176617	0.182066	0.187683	61.06	66.48
JP MORGAN	48135MJJ8	06/04/2024	06/04/2027	100.000	0.000	5.0600			0.140556	0.144112	0.147758	0.151496	29.19	52.74
JP MORGAN	48134TDD3	01/10/2024	01/08/2027	100.000	0.000	6.1700			0.171389	0.176617	0.182066	0.187683	61.06	66.48
JP MORGAN	48134RNNW4	01/02/2024	12/31/2026	100.000	0.000	6.1700		0.171389	0.176617	0.182066	0.187683	0.193473	62.48	66.57
JP MORGAN	48134RNX2	12/26/2023	12/24/2026	100.000	0.000	6.1700	0.86	0.171389	0.176617	0.182066	0.187683	0.193473	62.72	66.63
JP MORGAN	48134TV84	03/05/2024	03/05/2029	100.000	0.000	6.2300			0.173056	0.178446	0.184005	0.189737	51.85	66.55
JP MORGAN	48134T4G6	02/06/2024	11/06/2025	100.000	0.000	6.1100		0.169722	0.172315	0.177579	0.183004		56.06	55.14
JP MORGAN	48134T4H4	02/05/2024	01/29/2026	100.000	0.000	6.1600			0.171111	0.176206	0.181633	0.187227	56.56	66.09
JP MORGAN	48134WNH6	02/26/2024	02/26/2029	100.000	0.000	5.0400			0.140000	0.143528	0.147145	0.150853	43.14	53.24
JP MORGAN	48135P3A7	08/21/2024	08/19/2027	100.000	0.000	5.5100				0.153056	0.157225	0.161557	19.90	56.97
JP MORGAN	48134T4Z4	03/05/2024	03/04/2027	100.000	0.000	5.0300			0.139722	0.143217	0.146819	0.150511	41.77	53.06
JP MORGAN	48134T4Y7	03/05/2024	12/04/2025	100.000	0.000	5.1900		0.144167	0.146016	0.149806	0.153693		43.16	50.58
JP MORGAN	48135PUB5	08/21/2024	08/19/2027	100.000	0.000	5.5100				0.153056	0.157225	0.161557	19.90	56.97

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
J.P. MORGAN	48135M2Y3	07/03/2024	07/01/2027	100.000	0.000	5.5100				0.157225	0.161557	0.166008	27.24	57.38
J.P. MORGAN	48134RY51	12/26/2023	12/24/2026	100.000	0.000	6.1700	0.86	0.171389	0.176617	0.182066	0.187683	0.193473	62.72	66.63
J.P. MORGAN	48135M2Z0	06/28/2024	06/30/2027	100.000	0.000	5.5100		0.153056	0.153102	0.157320	0.161655	0.166108	28.02	57.42
J.P. MORGAN	48134XJD8	04/03/2024	04/02/2026	100.000	0.000	5.0700			0.140833	0.144384	0.148044	0.151797	38.06	53.30
J.P. MORGAN	48134RYT9	12/26/2023	12/26/2026	100.000	0.000	6.2300	0.87	0.173056	0.178446	0.184005	0.189737	0.195647	63.33	67.33
J.P. MORGAN	48135M3A4	06/28/2024	05/29/2026	100.000	0.000	5.6200		0.156111	0.159791	0.164281	0.168898		28.69	58.62
J.P. MORGAN	48134RYZ5	01/02/2024	01/02/2029	100.000	0.000	6.2300		0.173056	0.178446	0.184005	0.189737		63.09	67.26
J.P. MORGAN	48134RYX0	01/02/2024	01/30/2025	100.000	0.000	6.1400		0.170556	0.171370	0.176631			62.29	5.12
J.P. MORGAN	48135MD54	07/03/2024	07/03/2029	100.000	0.000	5.4800				0.152222	0.156393	0.160678	27.10	57.06
J.P. MORGAN	48135MD39	07/03/2024	07/01/2027	100.000	0.000	5.5100				0.157225	0.161557	0.166008	27.24	57.38
J.P. MORGAN	48135MD96	06/28/2024	06/28/2026	100.000	0.000	5.4800			0.152222	0.156393	0.160678	0.165081	27.87	57.10
J.P. MORGAN	48135M2W7	07/03/2024	04/02/2026	100.000	0.000	5.6700			0.157500	0.159708	0.164235	0.168892	28.23	59.13
J.P. MORGAN	48135M2X5	07/03/2024	07/01/2027	100.000	0.000	5.5100				0.157225	0.161557	0.166008	27.24	57.38
J.P. MORGAN	48135M2U1	07/02/2024	07/02/2031	100.000	0.000	5.5400				0.153889	0.158152	0.162532	27.55	57.71
J.P. MORGAN	48134RZE8	01/02/2024	01/02/2026	100.000	0.000	6.1600			0.171111	0.176381	0.181814	0.187414	62.37	66.45
J.P. MORGAN	48134RZE1	12/26/2023	06/25/2025	100.000	0.000	5.5600	0.77	0.154444	0.158714	0.163126			56.42	28.38
J.P. MORGAN	48135NH12	06/28/2024	06/30/2027	100.000	0.000	5.5100		0.153056	0.153102	0.157320	0.161655	0.166108	28.02	57.42
J.P. MORGAN	48135ME46	06/28/2024	06/30/2031	100.000	0.000	5.5400		0.153889	0.153936	0.158200	0.162582	0.167086	28.17	57.75
J.P. MORGAN	48135MDS4	06/05/2024	06/05/2028	100.000	0.000	5.0500			0.140278	0.143820	0.147451	0.151174	28.99	52.62
J.P. MORGAN	48134WXY8	04/02/2024	04/01/2027	100.000	0.000	5.0300			0.139722	0.143217	0.146819	0.150511	37.90	52.86
J.P. MORGAN	48134RZL5	12/26/2023	12/26/2025	100.000	0.000	6.1600	0.86	0.171111	0.176381	0.181814	0.187414		62.60	65.55
J.P. MORGAN	48134RZH4	12/26/2023	12/26/2025	100.000	0.000	5.9000	0.82	0.163889	0.168724	0.173701	0.178825		59.92	62.59
J.P. MORGAN	48134WH67	04/10/2024	04/08/2027	100.000	0.000	5.0300			0.139722	0.143197	0.146799	0.150491	36.76	52.80
J.P. MORGAN	48135NGT7	06/17/2024	07/16/2025	100.000	0.000	5.1700			0.143611	0.144209	0.147937		27.96	28.79
J.P. MORGAN	48135M3B2	06/28/2024	12/30/2027	100.000	0.000	5.4900		0.152500	0.152547	0.156734	0.161036	0.165457	27.92	57.21
J.P. MORGAN	48135N6B1	07/01/2024	07/01/2026	100.000	0.000	5.6000				0.159911	0.159911	0.168992	28.00	58.37
J.P. MORGAN	48134RZB7	01/02/2024	07/02/2025	100.000	0.000	6.2400			0.173333	0.178741	0.184318		63.19	33.36
J.P. MORGAN	48134WXP7	03/28/2024	09/30/2027	100.000	0.000	5.0400		0.140000	0.140039	0.143568	0.147186	0.150895	38.55	53.00
J.P. MORGAN	48130CDT9	11/09/2023	11/09/2035	100.000	0.000	5.6800	8.20	0.157778	0.162259	0.166867	0.171606	0.176479	58.08	61.42
J.P. MORGAN	48134WXN2	03/28/2024	03/02/2026	100.000	0.000	5.1000			0.141667	0.144757	0.148449	0.152234	39.04	53.67
J.P. MORGAN	48130CEH4	12/21/2023	12/21/2033	100.000	0.000	6.2700	1.74	0.174167	0.179627	0.185258	0.191066	0.197056	63.79	67.86
J.P. MORGAN	48135N7B6	07/05/2024	01/07/2026	100.000	0.000	5.7400			0.159444	0.159495	0.164073	0.168782	28.07	59.86
J.P. MORGAN	48130CEJ0	12/21/2023	12/26/2038	100.000	0.000	6.2700	1.74	0.174318	0.179783	0.185419	0.191232	0.197227	63.79	67.86
J.P. MORGAN	48134WYD3	03/28/2024	03/29/2029	100.000	0.000	5.1000			0.141667	0.145299	0.149004	0.152804	39.01	53.67
J.P. MORGAN	48134RZZ4	01/02/2024	01/02/2029	100.000	0.000	6.1500			0.170833	0.176086	0.181501	0.187082	62.27	66.33
J.P. MORGAN	48135NGZ3	06/18/2024	06/18/2026	100.000	0.000	5.6000			0.155556	0.159911	0.164389	0.168992	30.08	58.49
J.P. MORGAN	48134WXZ5	04/02/2024	04/02/2029	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	38.43	53.64
J.P. MORGAN	48135MDU9	06/04/2024	06/04/2031	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	29.94	54.15
J.P. MORGAN	48135MUW6	05/31/2024	06/01/2029	100.000	0.000	5.1000			0.141667	0.145299	0.149004	0.152804	30.00	53.20
J.P. MORGAN	48135MDZ8	06/05/2024	06/04/2026	100.000	0.000	5.0700			0.140833	0.144384	0.148044	0.151797	29.11	52.84
J.P. MORGAN	48134WYA9	03/14/2024	04/15/2025	100.000	0.000	4.8400		0.134444	0.135005	0.138272			38.98	14.38
J.P. MORGAN	48134TQ23	02/05/2024	05/05/2025	100.000	0.000	6.0000		0.166667	0.169167	0.174242			55.21	21.61
J.P. MORGAN	48134WYL5	04/02/2024	03/30/2028	100.000	0.000	5.0500			0.140278	0.143780	0.147411	0.151133	38.05	53.08
J.P. MORGAN	48134WYM3	03/28/2024	03/28/2031	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	39.71	54.66
J.P. MORGAN	48134WZH3	03/20/2024	03/20/2031	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	40.89	54.72
J.P. MORGAN	48135M5D6	07/03/2024	07/03/2028	100.000	0.000	5.4800				0.152222	0.156393	0.160678	27.10	57.06
J.P. MORGAN	48135MF94	07/03/2024	07/02/2026	100.000	0.000	5.6000				0.155556	0.159887	0.164364	27.69	58.36

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
JP MORGAN	48135MEZ7	05/29/2024	05/29/2029	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	30.15	53.21
JP MORGAN	48135MG36	07/03/2024	07/02/2026	100.000	0.000	5.6000				0.155556	0.159887	0.164364	27.69	58.36
JP MORGAN	48134RKG2	11/20/2023	11/20/2028	100.000	0.000	6.2300	7.10	0.173056	0.178446	0.184005	0.189737	0.195647	63.72	67.75
JP MORGAN	48135MG28	07/02/2024	07/01/2027	100.000	0.000	5.5100				0.157249	0.161581	0.166033	27.40	57.39
JP MORGAN	48135M5F1	07/02/2024	07/02/2031	100.000	0.000	5.5400				0.153889	0.158152	0.162532	27.55	57.71
JP MORGAN	48134TOE7	01/18/2024	04/17/2025	100.000	0.000	5.7500		0.159722	0.161993	0.166650			55.71	17.66
JP MORGAN	48134TR97	03/05/2024	03/05/2026	100.000	0.000	6.0900			0.169167	0.174318	0.179626	0.185095	50.67	64.96
JP MORGAN	48134TS21	02/29/2024	03/03/2026	100.000	0.000	4.6300		0.128611	0.128677	0.131656	0.134704	0.137822	39.21	48.67
JP MORGAN	48134TAU8	01/08/2024	01/17/2025	100.000	0.000	5.4300		0.150833	0.151038	0.155139			53.99	2.48
JP MORGAN	48135NJM9	06/20/2024	06/17/2027	100.000	0.000	5.5100			0.153056	0.157202	0.161533	0.165983	29.29	57.50
JP MORGAN	48134RUM8	12/26/2023	12/24/2026	100.000	0.000	6.1700	0.86	0.171389	0.176617	0.182066	0.187683	0.193473	62.72	66.63
JP MORGAN	48134RUM6	12/27/2023	12/24/2026	100.000	0.000	6.1700	0.69	0.171389	0.176588	0.182036	0.187652	0.193441	62.71	66.62
JP MORGAN	48134XF34	06/05/2024	06/04/2027	100.000	0.000	5.5100			0.153056	0.157249	0.161581	0.166033	31.64	57.63
JP MORGAN	48134WSV0	04/03/2024	03/30/2026	100.000	0.000	5.1100			0.141944	0.145511	0.149228	0.153041	38.37	53.74
JP MORGAN	48134WSM8	04/01/2024	03/31/2031	100.000	0.000	5.1900			0.144167	0.147887	0.151725	0.155662	39.26	54.64
JP MORGAN	48134RVB1	12/26/2023	12/26/2025	100.000	0.000	6.1600	0.86	0.171111	0.176381	0.181814	0.187414		62.60	65.55
JP MORGAN	48134RVC9	12/26/2023	12/23/2027	100.000	0.000	6.2900	0.87	0.174722	0.180126	0.185791	0.191634	0.197661	63.96	68.03
JP MORGAN	48135N2L9	07/03/2024	07/03/2029	100.000	0.000	5.4800				0.152222	0.156393	0.160678	27.10	57.06
JP MORGAN	48134XX26	04/24/2024	04/23/2026	100.000	0.000	5.0700			0.140833	0.144384	0.148044	0.151797	35.03	53.14
JP MORGAN	48134WCC9	02/22/2024	02/22/2028	100.000	0.000	5.0500			0.140278	0.143820	0.147451	0.151174	43.80	53.38
JP MORGAN	48134XWE1	04/12/2024	04/14/2027	100.000	0.000	5.0300		0.139722	0.139761	0.143276	0.146880	0.150574	36.47	52.79
JP MORGAN	48134WTC1	03/13/2024	03/13/2029	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	41.19	53.78
JP MORGAN	48134RUZ9	12/20/2023	03/20/2025	100.000	0.000	5.8300	1.78	0.161944	0.164305	0.169094			59.45	13.36
JP MORGAN	48135N2B1	07/01/2024	12/26/2025	100.000	0.000	5.7400			0.159444	0.163893	0.168597		28.72	59.03
JP MORGAN	48135PJA0	07/17/2024	07/15/2026	100.000	0.000	5.6000				0.155556	0.159863	0.164339	25.51	58.23
JP MORGAN	48135MRB3	06/10/2024	12/08/2025	100.000	0.000	5.7400			0.159444	0.163970	0.168676		32.15	56.10
JP MORGAN	48134TKR4	01/31/2024	01/29/2027	100.000	0.000	6.1700			0.171389	0.176647	0.182096	0.187714	57.53	66.26
JP MORGAN	48134TKK9	02/05/2024	02/05/2026	100.000	0.000	6.1600			0.171111	0.176381	0.181814	0.187414	56.55	66.09
JP MORGAN	48134TKL7	02/05/2024	02/05/2026	100.000	0.000	6.1600			0.171111	0.176381	0.181814	0.187414	56.55	66.09
JP MORGAN	48134RVD7	12/27/2023	12/24/2026	100.000	0.000	6.1700	0.69	0.171389	0.176588	0.182036	0.187652	0.193441	62.71	66.62
JP MORGAN	48134TKP8	01/31/2024	01/31/2029	100.000	0.000	6.2300			0.173056	0.178446	0.184005	0.189737	58.10	66.95
JP MORGAN	48134TKM5	01/31/2024	01/29/2027	100.000	0.000	6.1700			0.171389	0.176647	0.182096	0.187714	57.53	66.26
JP MORGAN	48134WUN5	04/02/2024	04/01/2026	100.000	0.000	5.0700			0.140833	0.144384	0.148044	0.151797	38.20	53.30
JP MORGAN	48134TLF9	01/31/2024	01/02/2026	100.000	0.000	6.1700			0.171389	0.175854	0.181279	0.186871	57.53	66.26
JP MORGAN	48134WUM7	03/20/2024	12/18/2025	100.000	0.000	5.1400		0.142778	0.144572	0.148287	0.152098		40.52	52.14
JP MORGAN	48134TLJ1	01/31/2024	07/29/2027	100.000	0.000	6.1800			0.171667	0.176942	0.182409	0.188046	57.62	66.37
JP MORGAN	48134RWF1	01/02/2024	01/02/2026	100.000	0.000	6.1600			0.171111	0.176381	0.181814	0.187414	62.37	66.45
JP MORGAN	48135MAB4	05/31/2024	06/02/2031	100.000	0.000	5.5400		0.153889	0.153936	0.158200	0.162582	0.167086	32.60	58.00
JP MORGAN	48135MRZ3	06/26/2024	06/25/2026	100.000	0.000	5.0700			0.140833	0.144384	0.148044	0.151797	26.08	52.68
JP MORGAN	48134TLU6	02/05/2024	02/05/2029	100.000	0.000	6.2300			0.173056	0.178446	0.184005	0.189737	57.20	66.89
JP MORGAN	48134TLV4	01/31/2024	01/29/2026	100.000	0.000	6.1600			0.171111	0.176352	0.181784	0.187383	57.43	66.14
JP MORGAN	48135MRX8	06/26/2024	07/03/2025	100.000	0.000	5.1400			0.142778	0.142920	0.146594		26.44	26.67
JP MORGAN	48135MRV6	06/26/2024	12/26/2025	100.000	0.000	5.2100			0.144722	0.148492	0.152360		26.79	53.41
JP MORGAN	48134R5R5	12/28/2023	12/28/2028	100.000	0.000	6.2300	0.52	0.173056	0.178446	0.184005	0.189737	0.195647	63.30	67.31
JP MORGAN	48134X7A7	06/05/2024	06/05/2028	100.000	0.000	5.1100			0.141944	0.145571	0.149290	0.153105	29.33	53.27
JP MORGAN	48134R5P9	12/28/2023	12/28/2027	100.000	0.000	6.1900	0.52	0.171944	0.177266	0.182753	0.188409	0.194240	62.89	66.84
JP MORGAN	48134X7B5	06/04/2024	06/04/2031	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	29.94	54.15

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
J.P. MORGAN	48134TLM4	01/31/2024	01/31/2029	100.000	0.000	6.2300			0.173056	0.178446	0.184005	0.189737	58.10	66.95
J.P. MORGAN	48134TLN2	01/31/2024	01/30/2031	100.000	0.000	6.2900			0.174722	0.180217	0.185885	0.191731	58.66	67.64
J.P. MORGAN	48134RWG9	01/02/2024	01/02/2026	100.000	0.000	6.1600			0.171111	0.176381	0.181814	0.187414	62.37	66.45
J.P. MORGAN	48134TLR3	02/05/2024	02/04/2027	100.000	0.000	6.1700			0.171389	0.176647	0.182096	0.187714	56.65	66.20
J.P. MORGAN	48135MBJ6	06/05/2024	06/04/2027	100.000	0.000	5.5100			0.153056	0.157249	0.161581	0.166033	31.64	57.63
J.P. MORGAN	48135N4M5	07/03/2024	07/03/2029	100.000	0.000	5.4800				0.152222	0.156393	0.160678	27.10	57.06
J.P. MORGAN	48135MBH0	06/05/2024	03/05/2026	100.000	0.000	5.1400			0.142778	0.144612	0.148329	0.152141	29.63	53.60
J.P. MORGAN	48134W4Q8	04/05/2024	04/08/2026	100.000	0.000	5.0700		0.140833	0.140893	0.144464	0.148127	0.151882	37.77	53.28
J.P. MORGAN	48134WVU8	04/02/2024	01/02/2026	100.000	0.000	5.1400			0.142778	0.144612	0.148329	0.152141	38.74	54.08
J.P. MORGAN	48134RXD5	12/26/2023	12/26/2025	100.000	0.000	6.1600	0.86	0.171111	0.176381	0.181814	0.187414		62.60	65.55
J.P. MORGAN	48135MBL1	06/05/2024	06/04/2027	100.000	0.000	5.5100			0.153056	0.157249	0.161581	0.166033	31.64	57.63
J.P. MORGAN	48134R6B9	12/26/2023	12/24/2026	100.000	0.000	6.1700	0.86	0.171389	0.176617	0.182066	0.187683	0.193473	62.72	66.63
J.P. MORGAN	48134RXF0	01/02/2024	01/02/2026	100.000	0.000	6.1600			0.171111	0.176381	0.181814	0.187414	62.37	66.45
J.P. MORGAN	48135MBM9	05/31/2024	06/03/2027	100.000	0.000	5.0300		0.139722	0.139781	0.143296	0.146900	0.150595	29.59	52.44
J.P. MORGAN	48135N4D5	06/28/2024	06/30/2026	100.000	0.000	5.6000			0.155556	0.155604	0.159961	0.164440	28.48	58.40
J.P. MORGAN	48134R5Y0	12/28/2023	12/28/2027	100.000	0.000	6.1900	0.52	0.171944	0.177266	0.182753	0.188409	0.194240	62.89	66.84
J.P. MORGAN	48134TMM1	02/05/2024	08/05/2025	100.000	0.000	5.6300				0.156389	0.160791	0.165318	51.63	35.22
J.P. MORGAN	48134XZB4	04/19/2024	04/21/2028	100.000	0.000	5.0500		0.140278	0.140317	0.143860	0.147493	0.151217	35.61	52.96
J.P. MORGAN	48135MBY3	06/05/2024	06/04/2026	100.000	0.000	5.0700			0.140833	0.144384	0.148044	0.151797	29.11	52.84
J.P. MORGAN	48135TGS6	08/23/2024	02/25/2026	100.000	0.000	5.7400			0.159444	0.159495	0.164073	0.168782	20.42	59.41
J.P. MORGAN	48135MCA4	06/04/2024	06/04/2027	100.000	0.000	5.0600			0.140556	0.144112	0.147758	0.151496	29.19	52.74
J.P. MORGAN	48134WVX2	04/02/2024	04/01/2027	100.000	0.000	4.9700			0.138056	0.141467	0.144983	0.148585	37.44	52.20
J.P. MORGAN	48134WVY0	03/28/2024	03/31/2027	100.000	0.000	5.0300		0.139722	0.139761	0.143276	0.146880	0.150574	38.47	52.89
J.P. MORGAN	48134R6H6	12/26/2023	09/25/2025	100.000	0.000	6.1800	0.86	0.171667	0.174289	0.179675	0.185227		63.04	48.43
J.P. MORGAN	48135MBS6	05/31/2024	12/02/2027	100.000	0.000	5.0400		0.140000	0.140039	0.143568	0.147186	0.150895	29.65	52.55
J.P. MORGAN	48135MSR0	06/03/2024	06/04/2027	100.000	0.000	5.5100			0.153056	0.157296	0.161629	0.166082	31.95	57.64
J.P. MORGAN	48135MBQ0	05/31/2024	05/01/2026	100.000	0.000	5.1000			0.141667	0.144697	0.148387	0.152171	30.07	53.20
J.P. MORGAN	48134WVW4	04/02/2024	04/01/2027	100.000	0.000	5.0300			0.139722	0.143217	0.146819	0.150511	37.90	52.86
J.P. MORGAN	48134RXJ2	12/26/2023	12/24/2026	100.000	0.000	6.1700	0.86	0.171389	0.176617	0.182066	0.187683	0.193473	62.72	66.63
J.P. MORGAN	48135NET9	07/03/2024	07/02/2026	100.000	0.000	5.6000				0.155556	0.159887	0.164364	27.69	58.36
J.P. MORGAN	48135MC71	05/30/2024	05/27/2027	100.000	0.000	5.0300			0.139722	0.143178	0.146779	0.150470	29.60	52.44
J.P. MORGAN	48134TNG5	02/05/2024	02/05/2026	100.000	0.000	6.0000			0.166667	0.171667	0.176817	0.182121	55.06	64.25
J.P. MORGAN	48134TNH3	01/31/2024	01/29/2026	100.000	0.000	4.9400			0.137222	0.140593	0.144065	0.147624	45.93	52.31
J.P. MORGAN	48134WVW5	03/13/2024	03/13/2029	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	41.19	53.78
J.P. MORGAN	48135NFS0	06/20/2024	06/17/2027	100.000	0.000	5.5100			0.153056	0.157202	0.161533	0.165983	29.29	57.50
J.P. MORGAN	48130CCZ6	11/15/2023	11/15/2038	100.000	0.000	6.2700	8.01	0.174167	0.179627	0.185258	0.191066	0.197056	64.19	68.28
J.P. MORGAN	48134WWT0	04/02/2024	04/01/2026	100.000	0.000	5.0700			0.140833	0.144384	0.148044	0.151797	38.20	53.30
J.P. MORGAN	48134WUW7	04/01/2024	04/01/2027	100.000	0.000	5.0300			0.139722	0.143236	0.146839	0.150532	38.04	52.87
J.P. MORGAN	48134TNE0	01/31/2024	07/31/2025	100.000	0.000	4.9500			0.137500	0.140903	0.144390		46.03	30.08
J.P. MORGAN	48134XB53	04/26/2024	04/28/2027	100.000	0.000	5.0300		0.139722	0.139761	0.143276	0.146880	0.150574	34.46	52.69
J.P. MORGAN	48134XB61	04/26/2024	04/28/2027	100.000	0.000	5.0300		0.139722	0.139761	0.143276	0.146880	0.150574	34.46	52.69
J.P. MORGAN	48134T5J9	02/29/2024	08/31/2027	100.000	0.000	6.1800			0.171667	0.177001	0.182409	0.188108	52.49	66.05
J.P. MORGAN	48134XB87	04/18/2024	10/20/2027	100.000	0.000	5.0400		0.140000	0.140039	0.143568	0.147186	0.150895	35.68	52.86
J.P. MORGAN	48134XRR3	04/09/2024	04/09/2031	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	38.08	54.58
J.P. MORGAN	48133WV62	11/09/2023	11/09/2026	100.000	0.000	5.3600	7.74	0.148889	0.152879	0.156976	0.161183	0.165503	54.74	57.71
J.P. MORGAN	48134T5D2	02/29/2024	02/28/2026	100.000	0.000	6.1700			0.171389	0.176647	0.182096	0.187714	52.41	65.94
J.P. MORGAN	48134T5A8	03/05/2024	03/04/2027	100.000	0.000	5.0300			0.139722	0.143217	0.146819	0.150511	41.77	53.06

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
JP MORGAN	48134T5B6	02/29/2024	03/03/2027	100.000	0.000	6.1700		0.171389	0.171506	0.176797	0.182252	0.187874	52.42	65.94
JP MORGAN	48134TWY6	01/26/2024	01/27/2028	100.000	0.000	6.1900			0.171944	0.177296	0.182783	0.188440	58.43	66.53
JP MORGAN	48134XSL0	04/17/2024	04/15/2027	100.000	0.000	5.0300			0.139722	0.143197	0.146799	0.150491	35.75	52.75
JP MORGAN	48135PEC1	07/11/2024	04/02/2026	100.000	0.000	5.6700			0.157500	0.159509	0.164031	0.168682	26.95	59.05
JP MORGAN	48135PED9	07/11/2024	07/01/2027	100.000	0.000	5.5100				0.157038	0.161364	0.165810	26.02	57.31
JP MORGAN	48134TWX8	01/26/2024	01/28/2027	100.000	0.000	6.1700		0.171389	0.171448	0.176737	0.182189	0.187810	58.24	66.30
JP MORGAN	48134TWW2	01/26/2024	01/28/2026	100.000	0.000	6.1600		0.171111	0.171170	0.176442	0.181876	0.187478	58.15	66.19
JP MORGAN	48134TGP3	02/02/2024	02/03/2028	100.000	0.000	6.1900			0.171944	0.177296	0.182783	0.188440	57.36	66.46
JP MORGAN	48134XSP1	04/08/2024	04/08/2026	100.000	0.000	5.0700			0.140833	0.144403	0.148064	0.151818	37.34	53.26
JP MORGAN	48134XSS5	04/08/2024	04/08/2027	100.000	0.000	5.1300			0.142500	0.146155	0.149904	0.153749	37.78	53.92
JP MORGAN	48134XTJ4	04/19/2024	04/21/2031	100.000	0.000	5.1900		0.144167	0.144208	0.147950	0.151790	0.155729	36.60	54.50
JP MORGAN	48134THB3	02/05/2024	11/05/2025	100.000	0.000	6.1700		0.171389	0.174033	0.179401	0.184936		56.80	55.53
JP MORGAN	48134T6R0	03/05/2024	09/04/2025	100.000	0.000	5.6700			0.157500	0.161940	0.166531		47.14	40.18
JP MORGAN	48135MMV7	05/31/2024	06/02/2031	100.000	0.000	5.1900		0.144167	0.144208	0.147950	0.151790	0.155729	30.54	54.18
JP MORGAN	48134T6U3	02/26/2024	08/29/2025	100.000	0.000	4.6300		0.128611	0.128661	0.131639	0.134670		39.60	31.88
JP MORGAN	48133W5Y0	05/28/2024	06/09/2025	100.000	0.000	4.9100		0.136389	0.136594	0.139947			29.17	22.11
JP MORGAN	48134THL1	01/10/2024	02/05/2025	100.000	0.000	5.4300		0.150833	0.151402	0.155513			53.73	5.29
JP MORGAN	48134THE7	02/05/2024	02/04/2027	100.000	0.000	6.1700			0.171389	0.176647	0.182096	0.187714	56.65	66.20
JP MORGAN	48135PX22	08/14/2024	11/14/2025	100.000	0.000	5.4400			0.151111	0.153166	0.157332		20.80	48.69
JP MORGAN	48134THC1	02/05/2024	02/04/2027	100.000	0.000	6.1700			0.171389	0.176647	0.182096	0.187714	56.65	66.20
JP MORGAN	48134WQR1	03/13/2024	03/13/2031	100.000	0.000	5.1900			0.144167	0.147908	0.151746	0.155684	41.92	54.78
JP MORGAN	48134THJ6	02/05/2024	02/04/2027	100.000	0.000	6.1700			0.171389	0.176647	0.182096	0.187714	56.65	66.20
JP MORGAN	48134WAG2	02/29/2024	03/03/2031	100.000	0.000	6.2900		0.174722	0.174844	0.180343	0.186015	0.191865	53.45	67.30
JP MORGAN	48134WRK5	03/06/2024	04/04/2025	100.000	0.000	4.8400		0.134444	0.134951	0.138216			40.08	12.85
JP MORGAN	48134THV9	02/05/2024	02/05/2026	100.000	0.000	6.1600			0.171111	0.176381	0.181814	0.187414	56.55	66.09
JP MORGAN	48133W6B9	05/30/2024	06/09/2025	100.000	0.000	4.9100		0.136389	0.136556	0.139909			28.89	22.11
JP MORGAN	48134WAC1	02/29/2024	03/01/2029	100.000	0.000	6.2300			0.173056	0.178506	0.184067	0.189800	52.92	66.62
JP MORGAN	48134XUY9	04/17/2024	04/17/2029	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	36.25	53.52
JP MORGAN	48134XUZ6	04/30/2024	04/30/2029	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	34.36	53.43
JP MORGAN	48135MP93	06/26/2024	06/24/2027	100.000	0.000	5.5100			0.153056	0.157225	0.161557	0.166008	28.34	57.44
JP MORGAN	48135PHA2	07/15/2024	07/14/2026	100.000	0.000	5.6000				0.155556	0.159887	0.164364	25.82	58.25
JP MORGAN	48134XE76	05/31/2024	06/01/2029	100.000	0.000	5.4800			0.152222	0.156416	0.160702	0.165105	32.24	57.34
JP MORGAN	48134XE50	06/05/2024	06/05/2029	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	29.28	53.16
JP MORGAN	48134R2C1	12/15/2023	04/17/2025	100.000	0.000	5.9700	2.65	0.165833	0.169188	0.174239			60.93	18.47
JP MORGAN	48134TJA3	02/02/2024	02/04/2027	100.000	0.000	6.1700		0.171389	0.171448	0.176737	0.182189	0.187810	57.18	66.23
JP MORGAN	48135MPE2	05/31/2024	06/03/2027	100.000	0.000	5.0300		0.139722	0.139781	0.143296	0.146900	0.150595	29.59	52.44
JP MORGAN	48135PHC8	07/15/2024	07/14/2027	100.000	0.000	5.5100				0.153056	0.157249	0.161581	25.41	57.28
JP MORGAN	48135TCM3	08/22/2024	08/23/2029	100.000	0.000	5.4800				0.152222	0.156416	0.160702	19.64	56.64
JP MORGAN CHASE FIN COM, LLC	48133DJ68	06/23/2022	06/23/2025	100.000	0.000	3.4100	52.82	0.099650	0.101349	0.103077			36.21	17.73
JP MORGAN CHASE FIN COM, LLC	48133GC92	07/06/2022	07/03/2025	100.000	0.000	4.8100	73.20	0.140060	0.143429	0.146878	0.150411		52.24	27.37
JP MORGAN CHASE FIN COM, LLC	48133GTK9	07/06/2022	07/03/2025	100.000	0.000	4.8100	73.20	0.140060	0.143429	0.146878	0.150411		52.24	27.37
JP MORGAN CHASE FIN COM, LLC	48133GTD5	06/30/2022	07/01/2027	100.000	0.000	5.0100	77.19	0.149910	0.149910	0.157514	0.157514	0.165504	54.64	57.42
JP MORGAN CHASE FIN COM, LLC	48133GNZ2	07/06/2022	07/06/2026	100.000	0.000	4.9300	75.07	0.143779	0.147323	0.150955	0.154676	0.158488	53.65	56.33
JP MORGAN CHASE FIN COM, LLC	48133GNR0	06/30/2022	07/02/2025	100.000	0.000	4.8100	74.05	0.140153	0.143523	0.146975	0.150510		52.28	27.24
JP MORGAN CHASE FIN COM, LLC	48133GNV1	07/06/2022	07/03/2025	100.000	0.000	4.8100	73.20	0.140060	0.143429	0.146878	0.150411		52.24	27.37
JP MORGAN CHASE FIN COM, LLC	48133GNX7	06/30/2022	07/02/2025	100.000	0.000	4.8100	74.05	0.140153	0.143523	0.146975	0.150510		52.28	27.24
JP MORGAN CHASE FIN COM, LLC	48133GPA5	07/06/2022	07/06/2027	100.000	0.000	5.0100	76.32	0.146226	0.149889	0.153644	0.157493	0.161438	54.60	57.37

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JP MORGAN CHASE FIN COM, LLC	48133GPC1	06/30/2022	07/01/2027	100.000	0.000	5.0100	77.19	0.149910	0.149910	0.157514	0.157514	0.165504	54.64	57.42
JP MORGAN CHASE FIN COM, LLC	48133LHN5	07/11/2022	07/11/2024	100.000	0.000	4.6100	69.42	0.134027	0.137116				26.02	
JP Morgan Chase & Co.	48125UUT7	08/31/2015	08/31/2025	100.000	VARIES	2.5712	24.93	0.008619	0.008635	0.008891	0.008859		3.19	2.15
JP Morgan Chase & Co.	48125UUL4	08/31/2015	08/31/2035	100.000	VARIES	4.2124	345.22	0.121874	0.123121	0.124394	0.125695	0.127022	44.40	45.33
JP Morgan Chase & Co.	48125UTG7	06/30/2015	06/30/2030	100.000	VARIES	4.4810	347.86	0.112662	0.113129	0.113814	0.114514	0.115230	40.64	41.10
JP Morgan Chase & Co.	48128GYV6	12/20/2018	12/20/2028	100.000	VARIES	3.6202	25.40	0.014051	0.014305	0.014564	0.014827	0.015096	5.11	5.30
JP Morgan Chase & Co.	48128GYU8	12/19/2018	11/10/2036	47.489	0.000	4.2056	110.72	0.068006	0.069436	0.070896	0.072387	0.073909	24.89	25.94
JP Morgan Chase & Co.	48128GYQ7	11/27/2018	11/27/2068	12.184	0.000	4.2547	29.15	0.017774	0.018152	0.018538	0.018932	0.019335	6.49	6.77
JP Morgan Chase & Co.	48125UY71	09/18/2015	09/18/2030	100.000	VARIES	2.6025	35.93	0.011626	0.011777	0.011930	0.012085	0.012243	4.24	4.35
JP Morgan Chase & Co.	46625HME7	07/31/2015	07/31/2035	100.000	VARIES	4.4624	375.08	0.130422	0.131306	0.132210	0.133134	0.134079	47.38	48.04
JP Morgan Chase & Co.	48126DV89	05/17/2013	05/17/2028	100.000	VARIES	3.8747	371.04	0.099222	0.100082	0.100958	0.101852	0.102788	35.95	36.59
JP Morgan Chase & Co.	48130WND9	01/31/2019	02/02/2026	100.000	0.000	3.7407	200.03	0.122792	0.125088	0.127428	0.129811	0.132239	45.31	47.02
JP Morgan Chase & Co.	48126DS59	04/30/2013	04/30/2028	100.000	VARIES	3.8928	378.33	0.099190	0.100030	0.100885	0.101758	0.102757	35.96	36.59
JP Morgan Chase & Co.	48126N5L7	03/28/2014	03/28/2029	100.000	VARIES	4.4199	410.24	0.116515	0.116818	0.117271	0.117734	0.118207	42.07	42.39
JP Morgan Chase & Co.	48130W5U1	03/29/2019	03/31/2026	100.000	0.000	3.2713	166.89	0.105166	0.106886	0.108635	0.110412	0.112218	38.49	39.75
JP Morgan Chase & Co.	48128GF88	05/24/2017	05/24/2027	100.000	VARIES	2.5870	23.32	0.010181	0.010313	0.010446	0.010581	0.010718	3.70	3.80
JP Morgan Chase & Co.	48127F731	04/30/2014	04/30/2024	100.000	0.000	3.8108	440.60	0.151518					18.03	
JP Morgan Chase & Co.	48130U2N4	10/31/2018	10/31/2025	100.000	0.000	4.1115	234.21	0.139982	0.142859	0.145796	0.148793		51.27	44.13
JP Morgan Chase & Co.	48130UU29	11/30/2018	11/28/2025	100.000	0.000	4.1207	230.58	0.140326	0.143217	0.146168	0.149180		51.23	48.34
JP Morgan Chase & Co.	48126NTC1	11/20/2013	11/20/2028	100.000	VARIES	4.6982	444.00	0.125657	0.126236	0.126828	0.127435	0.128056	45.39	45.82
JP Morgan Chase & Co.	48126NS21	10/31/2013	10/31/2028	100.000	VARIES	4.4385	421.71	0.118182	0.118741	0.119312	0.119895	0.120492	42.72	43.13
JP Morgan Chase Financial Company LLC	48133VZN3	04/26/2023	04/24/2025	100.000	0.000	6.0500	41.51	0.173083	0.178319	0.183713			63.96	20.76
JPMORGAN CHASE FINANCE CO, LLC	48133NXZ6	10/12/2022	04/11/2024	100.000	0.000	4.7400	58.86	0.137964					13.80	
JPMORGAN CHASE FINANCE CO, LLC	48133ME71	09/30/2022	10/02/2029	100.000	0.000	5.2900	67.69	0.154866	0.158962	0.163167	0.167483	0.171913	57.23	60.30
JPMORGAN CHASE FINANCE CO, LLC	48133MDX5	10/19/2022	10/21/2024	100.000	0.000	4.8500	59.27	0.141374	0.144802				41.62	
JPMORGAN CHASE FINANCE CO, LLC	48133MDL1	09/28/2022	09/24/2025	100.000	0.000	4.9800	63.94	0.145230	0.148846	0.152552	0.156351		53.64	40.80
JPMORGAN CHASE FINANCE CO, LLC	48133M5M8	10/05/2022	10/05/2027	100.000	0.000	5.1900	65.62	0.151746	0.155684	0.159724	0.163869	0.168121	56.02	58.97
JPMORGAN CHASE FINANCE CO, LLC	48133M5B2	10/05/2022	10/05/2027	100.000	0.000	5.1900	65.62	0.151746	0.155684	0.159724	0.163869	0.168121	56.02	58.97
JPMORGAN CHASE FINANCE CO, LLC	48133M6A3	10/05/2022	10/05/2027	100.000	0.000	5.0100	63.30	0.146226	0.149889	0.153644	0.157493	0.161438	53.94	56.67
JPMORGAN CHASE FINANCE CO, LLC	48133MC73	09/28/2022	09/28/2026	100.000	0.000	4.9300	63.28	0.143779	0.147323	0.150955	0.154676	0.158488	53.07	55.71
JPMORGAN CHASE FINANCE CO, LLC	48133MC57	09/28/2022	09/28/2028	100.000	0.000	5.0800	65.24	0.148371	0.152139	0.156004	0.159966	0.164029	54.80	57.62
JPMORGAN CHASE FINANCE CO, LLC	48133NEZ7	10/05/2022	10/03/2025	100.000	0.000	4.9800	62.92	0.145269	0.148886	0.152593	0.156393		53.59	42.19
JPMORGAN CHASE FINANCE CO, LLC	48133NRB6	10/26/2022	10/26/2028	100.000	0.000	5.2600	63.30	0.153898	0.157945	0.162099	0.166362	0.170738	56.66	59.68
JPMORGAN CHASE FINANCE CO, LLC	48133NA32	10/14/2022	04/16/2024	100.000	0.000	4.7400	58.59	0.138018					14.49	
JPMORGAN CHASE FINANCE CO, LLC	48133NRE0	10/26/2022	10/26/2026	100.000	0.000	5.1000	61.33	0.148984	0.152783	0.156679	0.160674	0.164771	54.82	57.65
JPMORGAN CHASE FINANCE CO, LLC	48133NAU2	09/27/2022	09/17/2027	100.000	0.000	5.1900	66.85	0.151533	0.155465	0.159499	0.163638	0.167885	56.09	59.04
JPMORGAN CHASE FINANCE CO, LLC	48133M6X3	09/30/2022	10/02/2025	100.000	0.000	4.9800	63.65	0.145348	0.148967	0.152677	0.156478		53.63	42.06
JPMORGAN CHASE FINANCE CO, LLC	48133MYT1	09/21/2022	09/21/2026	100.000	0.000	5.1000	66.55	0.148984	0.152783	0.156679	0.160674	0.164771	55.09	57.93
JPMORGAN CHASE FINANCE CO, LLC	48133MQ60	09/30/2022	09/30/2027	100.000	0.000	5.1900	66.38	0.151746	0.155684	0.159724	0.163869	0.168121	56.06	59.01
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133LCE0	08/03/2022	08/01/2025	100.000	0.000	4.8100	69.42	0.140079	0.143447	0.146897	0.150430		52.06	31.48
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133LCA8	08/03/2022	08/01/2025	100.000	0.000	4.8100	69.42	0.140079	0.143447	0.146897	0.150430		52.06	31.48
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MPW4	08/24/2022	08/22/2024	100.000	0.000	4.6100	63.65	0.133993	0.137082				31.51	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MPV6	08/24/2022	08/22/2024	100.000	0.000	4.6100	63.65	0.133993	0.137082				31.51	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MGT1	08/18/2022	08/20/2024	100.000	0.000	4.6100	64.46	0.134061	0.137151				31.26	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MH66	08/18/2022	08/20/2024	100.000	0.000	4.6100	64.46	0.134061	0.137151				31.26	
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133MHT0	08/18/2022	08/19/2027	100.000	0.000	5.0100	70.17	0.146246	0.149910	0.153665	0.157514	0.161460	54.29	57.04
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133LF72	08/24/2022	08/24/2026	100.000	0.000	4.9300	68.17	0.143779	0.147323	0.150955	0.154676	0.158488	53.31	55.97

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133LF64	08/24/2022	08/24/2028	100.000	0.000	5.0800	70.29	0.148371	0.152139	0.156004	0.159966	0.164029	55.06	57.89
JPMORGAN CHASE FINANCIAL COMPANY LLC	48133DP87	08/05/2022	08/05/2024	100.000	0.000	2.7500	39.15	0.078504	0.079583				16.99	
JPMORGAN CHASE FINANCIAL COMPLANLY LLC	48133LCH3	08/03/2022	08/03/2026	100.000	0.000	4.9300	71.19	0.143779	0.147323	0.150955	0.154676	0.158488	53.46	56.13
JPMORGAN CHASE FINANCIAL COMPLANLY LLC	48133LCJ9	08/03/2022	08/03/2027	100.000	0.000	5.0100	72.37	0.146226	0.149889	0.153644	0.157493	0.161438	54.40	57.16
JPMORGAN CHASE FINANCIAL COMPLANLY LLC	48133LUQ3	08/03/2022	08/01/2025	100.000	0.000	4.8100	69.42	0.140079	0.143447	0.146897	0.150430		52.06	31.48
JPMORGAN CHASE FINANCIAL COMPLANLY LLC	48133DP79	08/05/2022	02/05/2025	100.000	0.000	2.9100	41.46	0.083203	0.084413	0.085642			30.53	2.91
JPMORGAN CHASE FINANCIAL COMPLANLY LLC	48133E181	08/03/2022	08/05/2025	100.000	0.000	4.8100	69.42	0.140153	0.143523	0.146975	0.150510		52.06	32.09
JPMORGAN CHASE FINANCIAL COMPLANLY LLC	48133LX23	08/10/2022	08/08/2024	100.000	0.000	4.6100	65.53	0.133993	0.137082				29.63	
JPMORGAN CHASE FINANCIAL COMPLANLY LLC	48133LX49	08/10/2022	08/08/2025	100.000	0.000	4.8100	68.44	0.140079	0.143447	0.146897	0.150430		52.01	32.51
JPMORGAN CHASE FINANCIAL COMPLANLY LLC	48133LFC1	08/03/2022	08/01/2025	100.000	0.000	4.8100	69.42	0.140079	0.143447	0.146897	0.150430		52.06	31.48
JPMorgan Chase Finance Company LLC	48133TZK4	01/25/2023	07/25/2024	100.000	0.000	5.7800	54.67	0.165196	0.169970				34.56	
JPMorgan Chase Finance Company LLC	48133TZQ1	01/25/2023	07/25/2024	100.000	0.000	6.7700	64.18	0.194421	0.201002				40.85	
JPMorgan Chase Finance Company LLC	48133TJK2	02/03/2023	02/04/2027	100.000	0.000	5.6600	52.23	0.161696	0.166272	0.170978	0.175817	0.180792	60.40	63.87
JPMorgan Chase Finance Company LLC	48133VPT1	05/03/2023	11/02/2026	100.000	0.000	5.7900	38.55	0.165464	0.170254	0.175183	0.180254	0.185473	61.00	64.59
JPMorgan Chase Finance Company LLC	48133TJJ5	02/03/2023	02/04/2027	100.000	0.000	5.6600	52.23	0.161696	0.166272	0.170978	0.175817	0.180792	60.40	63.87
JPMorgan Chase Finance Company LLC	48133TKD6	02/03/2023	02/05/2026	100.000	0.000	5.6400	52.05	0.161135	0.165679	0.170351	0.175155	0.180095	60.17	63.61
JPMorgan Chase Finance Company LLC	48133TKC8	02/03/2023	11/05/2024	100.000	0.000	5.7200	52.92	0.165822	0.170565				51.26	
JPMorgan Chase Finance Company LLC	48133TJY2	02/03/2023	02/04/2027	100.000	0.000	5.6600	52.23	0.161696	0.166272	0.170978	0.175817	0.180792	60.40	63.87
JPMorgan Chase Finance Company LLC	48133TKK4	02/03/2023	02/05/2025	100.000	0.000	5.7200	52.80	0.163485	0.168161	0.172970			61.08	5.88
JPMorgan Chase Finance Company LLC	48133TKH7	02/03/2023	02/05/2026	100.000	0.000	5.6400	52.05	0.161135	0.165679	0.170351	0.175155	0.180095	60.17	63.61
JPMorgan Chase Finance Company LLC	48133TVC6	01/19/2023	01/22/2024	100.000	0.000	5.1700	49.73	0.147387					3.10	
JPMorgan Chase Finance Company LLC	48133TVB2	01/19/2023	02/16/2024	100.000	0.000	5.2700	50.77	0.150840					6.79	
JPMorgan Chase Finance Company LLC	48133T5S0	02/02/2023	05/03/2024	100.000	0.000	5.4700	50.73	0.158259					19.31	
JPMorgan Chase Finance Company LLC	48133TWM3	01/23/2023	02/23/2024	100.000	0.000	5.2700	50.17	0.150906					7.85	
JPMorgan Chase Finance Company LLC	48133VM49	05/03/2023	05/09/2024	100.000	0.000	5.2300	34.80	0.149207					19.10	
JPMorgan Chase Finance Company LLC	48133VM72	05/10/2023	08/08/2024	100.000	0.000	5.6700	36.69	0.159683	0.164210				35.47	
JPMorgan Chase Finance Company LLC	48133T6E0	02/03/2023	08/05/2024	100.000	0.000	5.7800	53.36	0.165249	0.170024				36.22	
JPMorgan Chase Finance Company LLC	48133VN22	05/03/2023	08/01/2024	100.000	0.000	5.6600	37.75	0.159397	0.163908				34.29	
JPMorgan Chase Finance Company LLC	48133U2D3	01/19/2023	02/20/2024	100.000	0.000	5.2200	50.29	0.149453					7.32	
JPMorgan Chase Finance Company LLC	48133PDU4	01/19/2023	01/31/2024	100.000	0.000	5.1700	49.75	0.147556					4.28	
JPMorgan Chase Finance Company LLC	48133U2F8	02/03/2023	03/04/2024	100.000	0.000	5.1500	47.54	0.147390					9.29	
JPMorgan Chase Finance Company LLC	48133U2G6	01/25/2023	02/07/2024	100.000	0.000	5.1700	48.87	0.147577					5.31	
JPMorgan Chase Finance Company LLC	48133TA21	02/03/2023	02/05/2026	100.000	0.000	5.6400	52.05	0.161135	0.165679	0.170351	0.175155	0.180095	60.17	63.61
JPMorgan Chase Finance Company LLC	48133TA47	02/03/2023	02/05/2026	100.000	0.000	5.6400	52.05	0.161135	0.165679	0.170351	0.175155	0.180095	60.17	63.61
JPMorgan Chase Finance Company LLC	48133TSC0	01/20/2023	04/22/2024	100.000	0.000	5.4800	52.73	0.158583					17.60	
JPMorgan Chase Finance Company LLC	48133TB46	02/03/2023	02/05/2024	100.000	0.000	5.1700	47.66	0.147366					5.01	
JPMorgan Chase Finance Company LLC	48133TB87	02/03/2023	08/05/2026	100.000	0.000	5.0400	46.45	0.143568	0.147186	0.150895	0.154698	0.158596	53.41	56.13
JPMorgan Chase Finance Company LLC	48133TC45	02/02/2023	02/04/2025	100.000	0.000	5.7200	52.96	0.163485	0.168161	0.172970			61.09	5.71
JPMorgan Chase Finance Company LLC	48133TC86	02/02/2023	02/04/2026	100.000	0.000	6.0100	55.68	0.172019	0.177188	0.182512	0.187997	0.193646	64.40	68.33
JPMorgan Chase Finance Company LLC	48133TC78	02/02/2023	02/04/2025	100.000	0.000	5.7200	52.96	0.163485	0.168161	0.172970			61.09	5.71
JPMorgan Chase Finance Company LLC	48133TD28	02/03/2023	02/05/2026	100.000	0.000	4.9800	45.89	0.141817	0.145348	0.148967	0.152677	0.156478	52.73	55.39
JPMorgan Chase Finance Company LLC	48133U5M0	05/03/2023	05/01/2025	100.000	0.000	5.9600	39.69	0.170434	0.175513	0.180744			62.89	21.69
JPMorgan Chase Finance Company LLC	48133TLLS2	02/03/2023	02/05/2025	100.000	0.000	4.8500	44.68	0.138026	0.141374	0.144802			51.28	4.92
JPMorgan Chase Finance Company LLC	48133TLLU7	02/03/2023	02/05/2025	100.000	0.000	4.8500	44.68	0.138026	0.141374	0.144802			51.28	4.92
JPMorgan Chase Finance Company LLC	48133TLL7	02/03/2023	02/05/2024	100.000	0.000	5.1700	47.66	0.147366					5.01	
JPMorgan Chase Finance Company LLC	48133TLK9	02/03/2023	02/05/2024	100.000	0.000	5.1700	47.66	0.147366					5.01	
JPMorgan Chase Finance Company LLC	48133TLM5	02/03/2023	08/05/2024	100.000	0.000	5.7800	53.36	0.165249	0.170024				36.22	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Finance Company LLC	48133VSL5	05/03/2023	10/31/2024	100.000	0.000	5.1900	41.24	0.177177	0.182661				53.96	
JPMorgan Chase Finance Company LLC	48133VSX9	05/03/2023	05/01/2026	100.000	0.000	5.8200	38.76	0.166319	0.171159	0.176139	0.181265	0.186540	61.34	64.96
JPMorgan Chase Finance Company LLC	48133VSX7	05/03/2023	05/01/2026	100.000	0.000	5.8200	38.76	0.166319	0.171159	0.176139	0.181265	0.186540	61.34	64.96
JPMorgan Chase Finance Company LLC	48133VTG7	05/03/2023	05/01/2025	100.000	0.000	5.9600	39.69	0.170434	0.175513	0.180744			62.89	21.69
JPMorgan Chase Finance Company LLC	48133TPG4	02/03/2023	02/05/2024	100.000	0.000	5.1700	47.66	0.147366					5.01	
JPMorgan Chase Finance Company LLC	48133VVM9	05/03/2023	05/31/2024	100.000	0.000	5.3800	35.82	0.154084					22.96	
JPMorgan Chase Financial	48133DZS2	04/05/2022	04/03/2025	100.000	0.000	2.1708	38.27	0.062278	0.062954	0.063637			22.66	5.85
JPMorgan Chase Financial	48133DZT0	04/05/2022	04/05/2027	100.000	0.000	2.6911	47.60	0.077810	0.078857	0.079918	0.080994	0.082083	28.38	29.15
JPMorgan Chase Financial	48133DZZ6	04/05/2022	04/03/2025	100.000	0.000	2.1708	38.27	0.062278	0.062954	0.063637			22.66	5.85
JPMorgan Chase Financial	48129MF84	07/31/2018	07/31/2025	100.000	0.000	3.8909	232.28	0.131045	0.133594	0.136193	0.138843		48.41	28.94
JPMorgan Chase Financial	48129MF27	07/31/2018	07/31/2025	100.000	0.000	3.8909	232.28	0.131045	0.133594	0.136193	0.138843		48.41	28.94
JPMorgan Chase Financial	48130WT50	05/03/2019	04/30/2024	100.000	0.000	3.1311	155.86	0.100002					11.90	
JPMorgan Chase Financial	48130WTC5	02/11/2019	02/09/2024	100.000	0.000	3.8413	204.48	0.126602					4.81	
JPMorgan Chase Financial	48132HLL4	01/15/2020	01/15/2025	100.000	0.000	2.3402	96.55	0.070522	0.071347	0.072182			25.81	1.01
JPMorgan Chase Financial	48128GJ27	08/31/2017	08/31/2027	100.000	VARIES	2.4049	16.46	0.007249	0.007335	0.007424	0.007512	0.007604	2.65	2.71
JPMorgan Chase Financial	48129ME93	07/31/2018	07/31/2025	100.000	0.000	3.8909	232.28	0.131045	0.133594	0.136193	0.138843		48.41	28.94
JPMorgan Chase Financial	48132FFT8	09/30/2019	09/30/2025	100.000	0.000	2.7505	123.22	0.085223	0.086395	0.087583	0.088788		31.11	23.78
JPMorgan Chase Financial	48132FFS0	09/30/2019	09/30/2026	100.000	0.000	2.8905	129.84	0.090060	0.091361	0.092682	0.094021	0.095380	32.89	33.85
JPMorgan Chase Financial	48132FFU5	09/30/2019	09/30/2024	100.000	0.000	2.5908	115.72	0.079773	0.080806				21.64	
JPMorgan Chase Financial	48129MJ33	06/27/2018	06/26/2025	100.000	0.000	3.9304	239.26	0.135226	0.137883	0.140593			49.19	24.60
JPMorgan Chase Financial	48132F6L5	11/29/2019	11/29/2024	100.000	0.000	2.3202	98.65	0.070661	0.071481				23.32	
JPMorgan Chase Financial	48132F6F8	11/29/2019	05/30/2025	100.000	0.000	2.4004	102.49	0.073359	0.074239	0.075130			26.62	11.19
JPMorgan Chase Financial	48132HMM9	02/05/2020	01/31/2025	100.000	0.000	2.3404	95.15	0.070506	0.071331	0.072166			25.78	2.09
JPMorgan Chase Financial	48132F6E1	11/29/2019	05/31/2024	100.000	0.000	2.2505	95.83	0.068371					10.19	
JPMorgan Chase Financial	48132HMM1	02/05/2020	01/31/2025	100.000	0.000	2.3404	95.15	0.070506	0.071331	0.072166			25.78	2.09
JPMorgan Chase Financial	48132F6G6	11/29/2019	11/30/2026	100.000	0.000	2.6400	113.21	0.081450	0.082525	0.083614	0.084718	0.085836	29.58	30.37
JPMorgan Chase Financial	48132CP98	09/05/2019	08/30/2024	100.000	0.000	2.1403	96.40	0.064718	0.065406				15.59	
JPMorgan Chase Financial	48130WV57	05/03/2019	04/30/2024	100.000	0.000	3.1311	155.86	0.100002					11.90	
JPMorgan Chase Financial	48130WV65	05/03/2019	04/30/2024	100.000	0.000	3.1311	155.86	0.100002					11.90	
JPMorgan Chase Financial	48132HMY5	01/31/2020	01/31/2025	100.000	0.000	2.3404	95.50	0.070528	0.071353	0.072188			25.79	2.09
JPMorgan Chase Financial	48130WV73	04/18/2019	04/20/2026	100.000	0.000	3.2710	164.88	0.105166	0.106886	0.108634	0.110410	0.112216	38.42	39.68
JPMorgan Chase Financial	48132F6U5	11/29/2019	11/30/2026	100.000	0.000	2.6400	113.21	0.081450	0.082525	0.083614	0.084718	0.085836	29.58	30.37
JPMorgan Chase Financial	48132F6W1	11/29/2019	11/29/2024	100.000	0.000	2.3202	98.65	0.070661	0.071481				23.32	
JPMorgan Chase Financial	48130W4K4	03/29/2019	03/31/2026	100.000	0.000	3.2713	166.89	0.105166	0.106886	0.108635	0.110412	0.112218	38.49	39.75
JPMorgan Chase Financial	48130W4L2	03/29/2019	03/31/2026	100.000	0.000	3.2713	166.89	0.105166	0.106886	0.108635	0.110412	0.112218	38.49	39.75
JPMorgan Chase Financial	48132F7K6	11/29/2019	11/29/2024	100.000	0.000	2.3202	98.93	0.070682	0.071502				23.33	
JPMorgan Chase Financial	48133FBL8	05/04/2022	05/02/2025	100.000	0.000	3.4117	57.74	0.099684	0.101384	0.103114			36.39	12.48
JPMorgan Chase Financial	48132CPW7	06/28/2019	06/30/2026	100.000	0.000	2.8100	134.06	0.088511	0.089755	0.091016	0.092295	0.093592	32.09	33.00
JPMorgan Chase Financial	48129MBS4	03/29/2018	04/01/2025	100.000	0.000	2.5507	157.08	0.081462	0.082501	0.083553			29.70	7.52
JPMorgan Chase Financial	48132CPV9	06/28/2019	06/28/2024	100.000	0.000	2.5102	119.03	0.078011					13.81	
JPMorgan Chase Financial	48132CP20	06/18/2019	06/18/2026	100.000	0.000	3.1201	150.79	0.099627	0.101181	0.102760	0.104363	0.105991	36.19	37.32
JPMorgan Chase Financial	48130W5D9	03/18/2019	03/18/2026	100.000	0.000	3.5710	184.65	0.116322	0.118399	0.120513	0.122665	0.124855	42.68	44.22
JPMorgan Chase Financial	48133FBM6	05/04/2022	05/02/2025	100.000	0.000	3.4117	57.74	0.099684	0.101384	0.103114			36.39	12.48
JPMorgan Chase Financial	48133FBP9	05/04/2022	05/02/2025	100.000	0.000	3.4117	57.74	0.099684	0.101384	0.103114			36.39	12.48
JPMorgan Chase Financial	48132FH22	09/30/2019	09/30/2024	100.000	0.000	2.1409	94.81	0.064756	0.065449				17.54	
JPMorgan Chase Financial	48133FBR5	05/04/2022	05/04/2026	100.000	0.000	3.5721	60.51	0.104636	0.106504	0.108407	0.110343	0.112314	38.22	39.60
JPMorgan Chase Financial	48132CPU1	06/28/2019	06/30/2026	100.000	0.000	2.8100	134.06	0.088511	0.089755	0.091016	0.092295	0.093592	32.09	33.00

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial	48132CPT4	06/28/2019	06/30/2026	100.000	0.000	2.8100	134.06	0.088511	0.089755	0.091016	0.092295	0.093592	32.09	33.00
JPMorgan Chase Financial	48132CYV3	07/31/2019	07/31/2026	100.000	0.000	2.8103	131.28	0.087284	0.088510	0.089754	0.091015	0.092294	32.02	32.92
JPMorgan Chase Financial	48132CYW7	07/31/2019	07/31/2026	100.000	0.000	2.8103	131.28	0.087284	0.088510	0.089754	0.091015	0.092294	32.02	32.92
JPMorgan Chase Financial	48132KPF6	04/30/2020	10/31/2024	100.000	0.000	2.7908	107.07	0.085420	0.086612				25.75	
JPMorgan Chase Financial	48132CHR7	06/05/2019	05/31/2024	100.000	0.000	2.8505	138.17	0.089899					13.39	
JPMorgan Chase Financial	48132KPJ8	04/30/2020	04/30/2027	100.000	0.000	3.0407	117.13	0.093874	0.095302	0.096751	0.098222	0.099715	34.23	35.28
JPMorgan Chase Financial	48132CHT3	06/05/2019	05/31/2024	100.000	0.000	2.8505	138.17	0.089899					13.39	
JPMorgan Chase Financial	48129MZX7	06/28/2018	06/30/2025	100.000	0.000	3.9300	239.09	0.135253	0.137910	0.140620			49.17	25.17
JPMorgan Chase Financial	48132HXQ0	02/28/2020	02/26/2027	100.000	0.000	2.6405	106.05	0.080388	0.081449	0.082525	0.083614	0.084718	29.40	30.18
JPMorgan Chase Financial	48132FSC1	10/31/2019	04/30/2025	100.000	0.000	2.5307	110.57	0.077738	0.078722	0.079718			28.28	9.49
JPMorgan Chase Financial	48132FSB3	10/31/2019	04/30/2024	100.000	0.000	2.3812	103.75	0.072712					8.65	
JPMorgan Chase Financial	48132CZR7	07/19/2019	07/21/2026	100.000	0.000	2.9402	138.71	0.091803	0.093153	0.094522	0.095912	0.097322	33.73	34.73
JPMorgan Chase Financial	48130UJ97	10/25/2018	10/27/2025	100.000	0.000	4.1113	234.90	0.140007	0.142885	0.145823	0.148820		51.29	43.70
JPMorgan Chase Financial	48132FSA5	10/31/2019	10/30/2026	100.000	0.000	2.7505	120.66	0.085225	0.086397	0.087585	0.088789	0.090011	31.04	31.90
JPMorgan Chase Financial	48132KAB1	03/31/2020	06/28/2024	100.000	0.000	1.8698	72.35	0.055688					9.86	
JPMorgan Chase Financial	48132KAE5	03/31/2020	03/31/2027	100.000	0.000	2.2306	86.82	0.066962	0.067709	0.068464	0.069228	0.070000	24.38	24.92
JPMorgan Chase Financial	48132KAD7	03/31/2020	03/31/2026	100.000	0.000	2.0908	81.20	0.062464	0.063117	0.063777	0.064444	0.065118	22.72	23.20
JPMorgan Chase Financial	48132KAF2	03/31/2020	12/31/2024	100.000	0.000	1.9300	74.76	0.057616	0.058172				20.78	
JPMorgan Chase Financial	48132HHV7	12/31/2019	12/31/2026	100.000	0.000	2.6398	110.68	0.081439	0.082514	0.083603	0.084706	0.085824	29.51	30.30
JPMorgan Chase Financial	48130WQD6	02/05/2019	01/31/2024	100.000	0.000	3.4409	182.21	0.111390					3.23	
JPMorgan Chase Financial	48130WQE4	02/05/2019	01/31/2024	100.000	0.000	3.4409	182.21	0.111390					3.23	
JPMorgan Chase Financial	48132KAV7	03/31/2020	03/31/2026	100.000	0.000	2.0908	81.20	0.062464	0.063117	0.063777	0.064444	0.065118	22.72	23.20
JPMorgan Chase Financial	48130WPZ8	02/05/2019	01/31/2024	100.000	0.000	3.4409	182.21	0.111390					3.23	
JPMorgan Chase Financial	48129M7C4	07/31/2018	07/31/2025	100.000	0.000	3.8909	232.28	0.131045	0.133594	0.136193	0.138843		48.41	28.94
JPMorgan Chase Financial	48130WQA2	02/05/2019	01/31/2024	100.000	0.000	3.4409	182.21	0.111390					3.23	
JPMorgan Chase Financial	48130WQB0	02/05/2019	01/31/2024	100.000	0.000	3.4409	182.21	0.111390					3.23	
JPMorgan Chase Financial	48130WQC8	02/05/2019	01/31/2024	100.000	0.000	3.4409	182.21	0.111390					3.23	
JPMorgan Chase Financial	48130WR78	04/30/2019	04/30/2026	100.000	0.000	3.2709	163.61	0.105141	0.106861	0.108609	0.110385	0.112190	38.37	39.64
JPMorgan Chase Financial	48130WR86	04/30/2019	04/30/2026	100.000	0.000	3.2709	163.61	0.105141	0.106861	0.108609	0.110385	0.112190	38.37	39.64
JPMorgan Chase Financial	48132F2T2	10/31/2019	11/02/2026	100.000	0.000	2.6406	115.61	0.081477	0.082553	0.083643	0.084747	0.085866	29.65	30.44
JPMorgan Chase Financial	48132FTZ9	11/05/2019	10/31/2024	100.000	0.000	2.4507	106.54	0.075018	0.075937				22.60	
JPMorgan Chase Financial	48132CL43	09/05/2019	08/30/2024	100.000	0.000	2.1403	96.40	0.064718	0.065406				15.59	
JPMorgan Chase Financial	48132CL35	09/05/2019	08/30/2024	100.000	0.000	2.1403	96.40	0.064718	0.065406				15.59	
JPMorgan Chase Financial	48132KBW4	04/03/2020	03/31/2025	100.000	0.000	1.9606	75.80	0.058300	0.058871	0.059449			21.20	5.29
JPMorgan Chase Financial	48132KBX2	04/03/2020	03/31/2025	100.000	0.000	1.9606	75.80	0.058300	0.058871	0.059449			21.20	5.29
JPMorgan Chase Financial	48132FUA2	11/05/2019	10/31/2024	100.000	0.000	2.4507	106.54	0.075018	0.075937				22.60	
JPMorgan Chase Financial	48132CL92	08/30/2019	02/29/2024	100.000	0.000	2.5405	115.70	0.078063					4.53	
JPMorgan Chase Financial	48132K2C8	05/29/2020	08/29/2025	100.000	0.000	2.8498	106.94	0.086789	0.088025	0.089280	0.090545		31.77	21.48
JPMorgan Chase Financial	48132FUW4	10/31/2019	05/03/2027	100.000	0.000	2.6405	115.60	0.081481	0.082556	0.083646	0.084751	0.085870	29.65	30.44
JPMorgan Chase Financial	48132CM26	08/30/2019	02/28/2025	100.000	0.000	2.6709	121.95	0.082485	0.083587	0.084703			30.17	4.83
JPMorgan Chase Financial	48132CM34	08/30/2019	08/31/2026	100.000	0.000	2.8904	132.53	0.090056	0.091350	0.092678	0.094002	0.095376	32.97	33.93
JPMorgan Chase Financial	48130WS28	04/30/2019	04/30/2024	100.000	0.000	3.1311	156.16	0.100027					11.90	
JPMorgan Chase Financial	48130WS44	04/30/2019	04/30/2026	100.000	0.000	3.4011	170.59	0.109958	0.111828	0.113730	0.115664	0.117631	40.15	41.53
JPMorgan Chase Financial	48132K2A2	05/29/2020	05/28/2027	100.000	0.000	3.0405	114.40	0.093860	0.095287	0.096735	0.098206	0.099699	34.14	35.19
JPMorgan Chase Financial	48132KCB9	03/31/2020	03/31/2025	100.000	0.000	1.9604	75.97	0.058305	0.058876	0.059453			21.20	5.29
JPMorgan Chase Financial	48132C3R2	08/05/2019	07/31/2024	100.000	0.000	2.5905	120.09	0.079735	0.080768				16.85	
JPMorgan Chase Financial	48132C3S0	08/05/2019	07/31/2024	100.000	0.000	2.5905	120.09	0.079735	0.080768				16.85	

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JPMorgan Chase Financial	48132H2M3	02/28/2020	05/30/2025	100.000	0.000	2.3804	95.20	0.072270	0.073130	0.074000			26.23	11.03
JPMorgan Chase Financial	48132H2N1	02/28/2020	02/27/2026	100.000	0.000	2.5004	100.18	0.075760	0.076707	0.077666	0.078637	0.079621	27.68	28.38
JPMorgan Chase Financial	48132H2Q4	02/28/2020	02/26/2027	100.000	0.000	2.6405	106.05	0.080388	0.081449	0.082525	0.083614	0.084718	29.40	30.18
JPMorgan Chase Financial	48133F7C3	06/03/2022	06/05/2025	100.000	0.000	3.4100	54.82	0.099669	0.101369	0.103097			36.28	15.88
JPMorgan Chase Financial	48132MSE2	07/31/2020	08/02/2027	100.000	0.000	3.0406	108.72	0.092481	0.093887	0.095314	0.096763	0.098234	33.97	35.01
JPMorgan Chase Financial	48132HCE0	12/26/2019	12/31/2026	100.000	0.000	2.6396	111.00	0.081454	0.082529	0.083618	0.084721	0.085839	29.52	30.30
JPMorgan Chase Financial	48133FYV1	06/03/2022	06/04/2026	100.000	0.000	3.5700	57.44	0.104583	0.106449	0.108350	0.110284	0.112252	38.09	39.46
JPMorgan Chase Financial	48132H3B6	03/04/2020	02/28/2025	100.000	0.000	1.9604	77.49	0.058284	0.058855	0.059432			21.23	3.39
JPMorgan Chase Financial	48132H3A8	03/04/2020	02/28/2025	100.000	0.000	1.9604	77.49	0.058284	0.058855	0.059432			21.23	3.39
JPMorgan Chase Financial	48133F7H2	05/31/2022	05/30/2025	100.000	0.000	3.4100	55.12	0.099650	0.101349	0.103077			36.29	15.36
JPMorgan Chase Financial	48133GKN2	06/07/2022	06/05/2025	100.000	0.000	3.4100	54.42	0.099632	0.101331	0.103058			36.26	15.87
JPMorgan Chase Financial	48132MSH5	08/05/2020	11/05/2024	100.000	0.000	2.7803	98.65	0.084485	0.085659				25.89	
JPMorgan Chase Financial	48132MSJ1	07/31/2020	08/02/2027	100.000	0.000	3.0406	108.72	0.092481	0.093887	0.095314	0.096763	0.098234	33.97	35.01
JPMorgan Chase Financial	48132H2Z4	03/04/2020	02/28/2025	100.000	0.000	1.9626	77.58	0.058354	0.058926	0.059505			21.25	3.39
JPMorgan Chase Financial	48132CFC2	06/05/2019	05/31/2024	100.000	0.000	2.8505	138.17	0.089899					13.39	
JPMorgan Chase Financial	48132CFG3	05/31/2019	05/29/2026	100.000	0.000	3.4005	167.26	0.109925	0.111795	0.113695	0.115628	0.117594	40.03	41.40
JPMorgan Chase Financial	48132CFE8	05/31/2019	05/31/2024	100.000	0.000	3.1310	153.15	0.100021					14.90	
JPMorgan Chase Financial	48132HDH2	12/26/2019	12/31/2025	100.000	0.000	2.4900	104.43	0.076386	0.077337	0.078300	0.079274		27.67	28.28
JPMorgan Chase Financial	48132HDG4	12/26/2019	12/31/2026	100.000	0.000	2.6396	111.00	0.081454	0.082529	0.083618	0.084721	0.085839	29.52	30.30
JPMorgan Chase Financial	48132HDJ8	12/26/2019	09/30/2024	100.000	0.000	2.2798	95.30	0.068967	0.069753				18.69	
JPMorgan Chase Financial	48132H3T9	02/28/2020	02/28/2025	100.000	0.000	1.9606	77.84	0.058310	0.058882	0.059459			21.24	3.39
JPMorgan Chase Financial	48132MCQ2	06/30/2020	06/30/2027	100.000	0.000	3.0400	111.47	0.093850	0.095277	0.096725	0.098195	0.099688	34.05	35.09
JPMorgan Chase Financial	48133FZW8	05/25/2022	05/24/2029	100.000	0.000	3.8000	62.11	0.111676	0.113798	0.115960	0.118163	0.120408	40.74	42.31
JPMorgan Chase Financial	48132MCS8	06/30/2020	06/30/2025	100.000	0.000	2.8198	103.05	0.086393	0.087611	0.088846			31.32	15.90
JPMorgan Chase Financial	48132MCU3	06/30/2020	06/30/2025	100.000	0.000	2.8198	103.05	0.086393	0.087611	0.088846			31.32	15.90
JPMorgan Chase Financial	48132M2E0	09/03/2020	12/05/2024	100.000	0.000	2.7805	96.28	0.084503	0.085678				28.44	
JPMorgan Chase Financial	48132M2H3	08/31/2020	08/31/2027	100.000	0.000	3.0406	105.94	0.092465	0.093863	0.095298	0.096730	0.098217	33.88	34.92
JPMorgan Chase Financial	48130UWQ4	06/29/2021	06/29/2028	100.000	0.000	1.0202	25.82	0.029069	0.029217	0.029366	0.029516	0.029666	10.49	10.60
JPMorgan Chase Financial	48132M2E7	09/03/2020	03/05/2025	100.000	0.000	2.7911	96.65	0.084267	0.085443	0.086635			30.82	5.54
JPMorgan Chase Financial	48132MCL3	06/30/2020	06/30/2027	100.000	0.000	3.0400	111.47	0.093850	0.095277	0.096725	0.098195	0.099688	34.05	35.09
JPMorgan Chase Financial	48132FQ41	11/29/2019	11/29/2024	100.000	0.000	2.1904	93.18	0.066385	0.067112				21.91	
JPMorgan Chase Financial	48133DD72	03/29/2022	03/28/2024	100.000	0.000	3.0930	55.39	0.089957					7.83	
JPMorgan Chase Financial	48132H4K5	02/28/2020	05/30/2025	100.000	0.000	2.3804	95.20	0.072270	0.073130	0.074000			26.23	11.03
JPMorgan Chase Financial	48133DUS7	04/05/2022	04/06/2026	100.000	0.000	2.4607	43.47	0.070913	0.071786	0.072669	0.073563	0.074468	25.84	26.47
JPMorgan Chase Financial	48129MKK1	04/30/2018	04/30/2025	100.000	0.000	3.9714	249.81	0.136953	0.139672	0.142446			50.13	16.95
JPMorgan Chase Financial	48132FPX8	10/31/2019	10/30/2026	100.000	0.000	2.7505	120.66	0.085225	0.086397	0.087585	0.088789	0.090011	31.04	31.90
JPMorgan Chase Financial	48132CGN7	05/16/2019	05/18/2026	100.000	0.000	3.4010	168.83	0.109975	0.111845	0.113747	0.115681	0.117648	40.09	41.46
JPMorgan Chase Financial	48132CGQ0	05/31/2019	05/29/2026	100.000	0.000	3.4005	167.26	0.109925	0.111795	0.113695	0.115628	0.117594	40.03	41.40
JPMorgan Chase Financial	48129MKH8	04/30/2018	04/30/2025	100.000	0.000	3.9714	249.81	0.136953	0.139672	0.142446			50.13	16.95
JPMorgan Chase Financial	48129MKJ4	04/30/2018	04/30/2025	100.000	0.000	3.9714	249.81	0.136953	0.139672	0.142446			50.13	16.95
JPMorgan Chase Financial	48132CGP2	05/31/2019	05/29/2026	100.000	0.000	3.4005	167.26	0.109925	0.111795	0.113695	0.115628	0.117594	40.03	41.40
JPMorgan Chase Financial	48132FR24	11/21/2019	11/23/2026	100.000	0.000	2.6402	113.88	0.081465	0.082540	0.083630	0.084734	0.085852	29.60	30.39
JPMorgan Chase Financial	48130WNF4	02/05/2019	01/31/2024	100.000	0.000	3.4409	182.21	0.111390					3.23	
JPMorgan Chase Financial	48132FQG4	10/31/2019	10/31/2024	100.000	0.000	2.4504	106.90	0.075031	0.075950				22.60	
JPMorgan Chase Financial	48130WNG2	01/31/2019	01/30/2026	100.000	0.000	3.7407	200.03	0.122766	0.125062	0.127401	0.129784	0.132212	45.31	47.02
JPMorgan Chase Financial	48130WNH0	01/31/2019	01/30/2026	100.000	0.000	3.7407	200.03	0.122766	0.125062	0.127401	0.129784	0.132212	45.31	47.02
JPMorgan Chase Financial	48132CYB3	07/31/2019	07/31/2024	100.000	0.000	2.5104	116.57	0.077050	0.078017				16.28	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial	48132FQL3	11/05/2019	10/31/2024	100.000	0.000	2.3206	100.64	0.070670	0.071490				21.28	
JPMorgan Chase Financial	48132CYC1	07/31/2019	01/31/2024	100.000	0.000	2.4204	112.19	0.074024					2.15	
JPMorgan Chase Financial	48130UHE8	09/28/2018	09/30/2025	100.000	0.000	4.1116	238.70	0.140016	0.142895	0.145832	0.148830		51.45	39.77
JPMorgan Chase Financial	48130UHF5	09/28/2018	09/30/2025	100.000	0.000	4.1116	238.70	0.140016	0.142895	0.145832	0.148830		51.45	39.77
JPMorgan Chase Financial	48130UHG3	09/28/2018	09/30/2025	100.000	0.000	4.1116	238.70	0.140016	0.142895	0.145832	0.148830		51.45	39.77
JPMorgan Chase Financial	48132CYE7	07/31/2019	07/31/2026	100.000	0.000	2.8103	131.28	0.087284	0.088510	0.089754	0.091015	0.092294	32.02	32.92
JPMorgan Chase Financial	48130W5N7	04/03/2019	03/28/2024	100.000	0.000	3.0015	151.86	0.095297					8.29	
JPMorgan Chase Financial	48133F2H7	06/03/2022	06/05/2025	100.000	0.000	3.4100	54.82	0.099669	0.101369	0.103097			36.28	15.88
JPMorgan Chase Financial	48130W5P2	04/03/2019	03/28/2024	100.000	0.000	3.0015	151.86	0.095297					8.29	
JPMorgan Chase Financial	48133F2K0	06/03/2022	06/03/2027	100.000	0.000	3.6700	59.08	0.107660	0.109636	0.111647	0.113696	0.115783	39.22	40.68
JPMorgan Chase Financial	48130W5S6	04/03/2019	03/28/2024	100.000	0.000	3.0015	151.86	0.095297					8.29	
JPMorgan Chase Financial	48133F2L8	05/31/2022	05/30/2025	100.000	0.000	3.4100	55.12	0.099650	0.101349	0.103077			36.29	15.36
JPMorgan Chase Financial	48133F2C8	05/25/2022	05/25/2027	100.000	0.000	3.6700	59.94	0.107660	0.109636	0.111647	0.113696	0.115783	39.26	40.71
JPMorgan Chase Financial	46647MMB6	07/11/2017	07/11/2024	103.000	0.250	3.1279	227.56	0.106389	0.107945				20.49	
JPMorgan Chase Financial	48132HPG1	01/31/2020	01/29/2027	100.000	0.000	2.6405	108.30	0.080395	0.081456	0.082532	0.083621	0.084725	29.46	30.24
JPMorgan Chase Financial	48130W6A4	04/03/2019	03/28/2024	100.000	0.000	3.0015	151.86	0.095297					8.29	
JPMorgan Chase Financial	48132FJE7	10/03/2019	09/30/2024	100.000	0.000	2.4507	108.94	0.075027	0.075946				20.35	
JPMorgan Chase Financial	48130WXF3	02/28/2019	02/27/2026	100.000	0.000	3.5711	186.98	0.116313	0.118390	0.120504	0.122655	0.124846	42.77	44.31
JPMorgan Chase Financial	48130W6C0	04/03/2019	03/28/2024	100.000	0.000	3.0015	151.86	0.095297					8.29	
JPMorgan Chase Financial	48132FJD9	10/03/2019	09/30/2024	100.000	0.000	2.4507	108.94	0.075027	0.075946				20.35	
JPMorgan Chase Financial	48133F2M6	05/31/2022	05/28/2027	100.000	0.000	3.6700	59.41	0.107639	0.109614	0.111625	0.113673	0.115759	39.24	40.69
JPMorgan Chase Financial	48132CR39	08/30/2019	08/31/2026	100.000	0.000	2.8904	132.53	0.090056	0.091350	0.092678	0.094002	0.095376	32.97	33.93
JPMorgan Chase Financial	48130W5W7	04/03/2019	03/28/2024	100.000	0.000	3.0015	151.86	0.095297					8.29	
JPMorgan Chase Financial	48132CR47	08/30/2019	08/31/2026	100.000	0.000	2.8904	132.53	0.090056	0.091350	0.092678	0.094002	0.095376	32.97	33.93
JPMorgan Chase Financial	48132HPE6	01/31/2020	10/31/2024	100.000	0.000	1.6800	67.79	0.049689	0.050107				14.93	
JPMorgan Chase Financial	48130WXR7	03/05/2019	02/29/2024	100.000	0.000	3.2313	167.20	0.103631					6.01	
JPMorgan Chase Financial	48130WXS5	03/05/2019	02/29/2024	100.000	0.000	3.2313	167.20	0.103631					6.01	
JPMorgan Chase Financial	48130WXU0	03/05/2019	02/29/2024	100.000	0.000	3.3109	171.62	0.106559					6.18	
JPMorgan Chase Financial	48130WV8	03/05/2019	02/29/2024	100.000	0.000	3.3109	171.62	0.106559					6.18	
JPMorgan Chase Financial	48130UAD7	08/31/2018	08/29/2025	100.000	0.000	4.0210	236.74	0.136282	0.139022	0.141817	0.144652		50.23	34.27
JPMorgan Chase Financial	48130UAE5	08/31/2018	08/29/2025	100.000	0.000	4.0210	236.74	0.136282	0.139022	0.141817	0.144652		50.23	34.27
JPMorgan Chase Financial	48130UAG0	08/31/2018	08/29/2025	100.000	0.000	4.0210	236.74	0.136282	0.139022	0.141817	0.144652		50.23	34.27
JPMorgan Chase Financial	48130WXP1	03/05/2019	02/29/2024	100.000	0.000	3.2313	167.20	0.103631					6.01	
JPMorgan Chase Financial	48129MQS8	05/31/2018	05/30/2025	100.000	0.000	3.9611	245.00	0.136522	0.139226	0.141984			49.80	21.16
JPMorgan Chase Financial	48130WXQ9	03/05/2019	02/29/2024	100.000	0.000	3.2313	167.20	0.103631					6.01	
JPMorgan Chase Financial	48133FDZ5	05/04/2022	05/04/2027	100.000	0.000	3.6712	62.22	0.107698	0.109675	0.111688	0.113738	0.115826	39.35	40.81
JPMorgan Chase Financial	48132TK1	05/10/2021	05/08/2031	100.000	0.000	2.1502	58.14	0.063001	0.063679	0.064363	0.065055	0.065755	22.87	23.37
JPMorgan Chase Financial	48130WYG0	02/28/2019	02/27/2026	100.000	0.000	3.7408	196.60	0.122759	0.125055	0.127394	0.129777	0.132204	45.18	46.89
JPMorgan Chase Financial	48130WYH8	02/28/2019	02/27/2026	100.000	0.000	3.7408	196.60	0.122759	0.125055	0.127394	0.129777	0.132204	45.18	46.89
JPMorgan Chase Financial	48130WYK1	02/19/2019	02/19/2026	100.000	0.000	3.6910	194.85	0.120869	0.123100	0.125372	0.127685	0.130042	44.51	46.17
JPMorgan Chase Financial	48130WXZ9	03/05/2019	02/29/2024	100.000	0.000	3.3109	171.62	0.106559					6.18	
JPMorgan Chase Financial	48132CRS4	07/03/2019	06/28/2024	100.000	0.000	2.3702	111.72	0.073181					12.95	
JPMorgan Chase Financial	48132CRT2	07/03/2019	06/28/2024	100.000	0.000	2.3702	111.72	0.073181					12.95	
JPMorgan Chase Financial	48133FEL5	04/29/2022	05/01/2025	100.000	0.000	3.4121	58.24	0.099734	0.101436	0.103166			36.42	12.38
JPMorgan Chase Financial	48133FEN1	04/29/2022	05/01/2025	100.000	0.000	3.4121	58.24	0.099734	0.101436	0.103166			36.42	12.38
JPMorgan Chase Financial	48133FEM3	04/29/2022	05/01/2025	100.000	0.000	3.4121	58.24	0.099734	0.101436	0.103166			36.42	12.38
JPMorgan Chase Financial	48132FKU9	09/30/2019	09/30/2026	100.000	0.000	2.4202	107.75	0.074020	0.074916	0.075822	0.076740	0.077668	26.97	27.63

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial	48133FEP6	04/29/2022	04/29/2027	100.000	0.000	3.6716	62.77	0.107708	0.109686	0.111699	0.113750	0.115838	39.38	40.84
JPMorgan Chase Financial	48132CT37	08/21/2019	08/20/2026	100.000	0.000	2.8906	133.35	0.090056	0.091357	0.092678	0.094017	0.095376	33.00	33.96
JPMorgan Chase Financial	48130WZJ3	02/21/2019	02/21/2024	100.000	0.000	3.4413	180.45	0.111457					5.57	
JPMorgan Chase Financial	48129MPK6	05/31/2018	05/30/2025	100.000	0.000	3.9611	245.00	0.136522	0.139226	0.141984			49.80	21.16
JPMorgan Chase Financial	48133FVU6	05/03/2022	04/03/2024	100.000	0.000	3.0925	52.35	0.089720					8.25	
JPMorgan Chase Financial	48130UTP0	02/28/2020	02/26/2027	100.000	0.000	2.6405	106.05	0.080388	0.081449	0.082525	0.083614	0.084718	29.40	30.18
JPMorgan Chase Financial	48130WZ27	02/25/2019	02/25/2026	100.000	0.000	3.6909	194.12	0.120865	0.123095	0.125367	0.127680	0.130037	44.48	46.14
JPMorgan Chase Financial	48130UD44	10/19/2018	10/21/2025	100.000	0.000	4.1114	235.75	0.140012	0.142890	0.145828	0.148825		51.33	42.83
JPMorgan Chase Financial	48130UR5	10/31/2018	10/31/2025	100.000	0.000	4.1115	234.21	0.139982	0.142859	0.145796	0.148793		51.27	44.13
JPMorgan Chase Financial	48132HBB7	01/02/2020	12/27/2024	100.000	0.000	2.3399	97.45	0.071313	0.072147				25.54	
JPMorgan Chase Financial	48132HBA9	01/02/2020	12/27/2024	100.000	0.000	2.3200	96.59	0.070652	0.071471				25.30	
JPMorgan Chase Financial	48132HB92	01/31/2020	10/31/2024	100.000	0.000	2.3102	94.24	0.069947	0.070755				21.06	
JPMorgan Chase Financial	48132HC34	01/31/2020	01/29/2027	100.000	0.000	2.6405	108.30	0.080395	0.081456	0.082532	0.083621	0.084725	29.46	30.24
JPMorgan Chase Financial	48132HC26	01/31/2020	01/30/2026	100.000	0.000	2.5004	102.31	0.075766	0.076713	0.077672	0.078643	0.079626	27.73	28.43
JPMorgan Chase Financial	48132HBF8	12/26/2019	12/27/2024	100.000	0.000	2.3400	97.88	0.071344	0.072179				25.55	
JPMorgan Chase Financial	48132CCY7	05/01/2019	05/01/2024	100.000	0.000	3.1313	156.07	0.100034					12.00	
JPMorgan Chase Financial Co. LLC	48133UHN5	02/28/2023	05/29/2024	100.000	0.000	5.4700	46.62	0.158259					23.42	
JPMorgan Chase Financial Co. LLC	48133T7E9	02/28/2023	02/26/2026	100.000	0.000	5.6400	48.02	0.161036	0.165577	0.170246	0.175047	0.179983	59.94	63.37
JPMorgan Chase Financial Co. LLC	48133T7D1	02/28/2023	02/26/2026	100.000	0.000	5.6400	48.02	0.161036	0.165577	0.170246	0.175047	0.179983	59.94	63.37
JPMorgan Chase Financial Co. LLC	48133T7C3	02/28/2023	02/26/2026	100.000	0.000	5.6400	48.02	0.161036	0.165577	0.170246	0.175047	0.179983	59.94	63.37
JPMorgan Chase Financial Co. LLC	48133UKH4	03/01/2023	03/28/2024	100.000	0.000	5.2700	44.43	0.150840					13.12	
JPMorgan Chase Financial Co. LLC	48133UMQ2	04/05/2023	04/03/2025	100.000	0.000	5.9600	44.47	0.170434	0.175513	0.180744			63.18	16.63
JPMorgan Chase Financial Co. LLC	48133UMP4	04/04/2023	04/02/2026	100.000	0.000	5.8200	43.58	0.166319	0.171159	0.176139	0.181265	0.186540	61.62	65.26
JPMorgan Chase Financial Co. LLC	48133UMS8	04/05/2023	04/06/2026	100.000	0.000	5.8200	43.41	0.166397	0.171239	0.176223	0.181351	0.186628	61.61	65.25
JPMorgan Chase Financial Co. LLC	48133UMF6	04/05/2023	04/05/2027	100.000	0.000	5.6600	42.20	0.161672	0.166247	0.170952	0.175790	0.180764	59.82	63.26
JPMorgan Chase Financial Co. LLC	48133TK46	02/28/2023	02/26/2026	100.000	0.000	5.6400	48.02	0.161036	0.165577	0.170246	0.175047	0.179983	59.94	63.37
JPMorgan Chase Financial Co. LLC	48133VRH5	04/11/2023	10/09/2025	100.000	0.000	5.8500	42.64	0.167200	0.172091	0.177125	0.182305		61.89	50.17
JPMorgan Chase Financial Co. LLC	48133VKG4	04/04/2023	04/02/2026	100.000	0.000	5.8200	43.58	0.166319	0.171159	0.176139	0.181265	0.186540	61.62	65.26
JPMorgan Chase Financial Co. LLC	48133TW68	03/02/2023	03/02/2028	100.000	0.000	5.6900	47.79	0.162552	0.167177	0.171933	0.176825	0.181855	60.47	63.96
JPMorgan Chase Financial Co. LLC	48133VLP3	04/06/2023	04/11/2024	100.000	0.000	5.2300	38.83	0.149185					14.92	
JPMorgan Chase Financial Co. LLC	48133VMA5	04/05/2023	04/05/2027	100.000	0.000	5.7600	42.96	0.164608	0.169349	0.174226	0.179244	0.184406	60.94	64.50
JPMorgan Chase Financial Co. LLC	48133VLU2	04/12/2023	10/10/2024	100.000	0.000	6.1000	44.30	0.174555	0.179879				49.66	
JPMorgan Chase Financial Co. LLC	48133UJ60	02/28/2023	02/27/2025	100.000	0.000	5.7200	48.70	0.163408	0.168081	0.172888			60.84	9.68
JPMorgan Chase Financial Co. LLC	48133UTC6	03/31/2023	01/03/2025	100.000	0.000	6.0300	45.86	0.170109	0.175238	0.180521			64.02	0.36
JPMorgan Chase Financial Co. LLC	48133UT69	04/04/2023	04/03/2025	100.000	0.000	5.9600	44.64	0.170462	0.175541	0.180773			63.19	16.63
JPMorgan Chase Financial Co. LLC	48133UT51	04/05/2023	10/03/2024	100.000	0.000	6.1000	45.52	0.174555	0.179879				48.44	
JPMorgan Chase Financial Co. LLC	48133UT85	04/05/2023	04/03/2025	100.000	0.000	5.9600	44.47	0.170434	0.175513	0.180744			63.18	16.63
JPMorgan Chase Financial Co. LLC	48133UT77	04/04/2023	04/03/2025	100.000	0.000	5.9600	44.64	0.170462	0.175541	0.180773			63.19	16.63
JPMorgan Chase Financial Co. LLC	48133UT93	04/05/2023	04/03/2025	100.000	0.000	5.9600	44.47	0.170434	0.175513	0.180744			63.18	16.63
JPMorgan Chase Financial Co. LLC	48133TQ65	02/28/2023	03/01/2024	100.000	0.000	5.1700	43.97	0.147385					8.84	
JPMorgan Chase Financial Co. LLC	48133UTD4	03/31/2023	04/02/2026	100.000	0.000	5.8200	44.24	0.166425	0.171268	0.176252	0.181381	0.186659	61.66	65.30
JPMorgan Chase Financial Co. LLC	48133VHA1	04/05/2023	07/05/2024	100.000	0.000	5.7500	42.89	0.162018	0.166676				30.65	
JPMorgan Chase Financial Co. LLC	48133UUY6	04/04/2023	04/02/2026	100.000	0.000	5.9600	44.64	0.170434	0.175513	0.180744	0.186130	0.191676	63.19	67.01
JPMorgan Chase Financial Co. LLC	48133UW81	03/31/2023	04/01/2027	100.000	0.000	5.7600	43.78	0.164634	0.169375	0.174253	0.179272	0.184435	60.99	64.55
JPMorgan Chase Financial Co. LLC	48133VHK9	03/30/2023	04/02/2024	100.000	0.000	5.2300	39.72	0.149120					13.57	
JPMorgan Chase Financial Co. LLC	48133TT96	02/28/2023	02/26/2026	100.000	0.000	5.6400	48.02	0.161036	0.165577	0.170246	0.175047	0.179983	59.94	63.37
JPMorgan Chase Financial Co. LLC	48133TU45	02/28/2023	02/27/2025	100.000	0.000	5.7200	48.70	0.163408	0.168081	0.172888			60.84	9.68

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Co. LLC	48133UP48	04/05/2023	04/03/2025	100.000	0.000	5.9600	44.47	0.170434	0.175513	0.180744			63.18	16.63
JPMorgan Chase Financial Co. LLC	48133VSH4	04/12/2023	01/09/2025	100.000	0.000	6.1200	44.46	0.172514	0.177793	0.183234			64.90	1.47
JPMorgan Chase Financial Co. LLC	48133UPA4	04/05/2023	04/12/2024	100.000	0.000	5.2300	38.98	0.149228					15.07	
JPMorgan Chase Financial Co. LLC	48133UPC0	04/05/2023	01/07/2025	100.000	0.000	6.0300	45.00	0.170081	0.175209	0.180492			63.96	1.08
JPMorgan Chase Financial Co. LLC	48133UPB2	04/05/2023	04/12/2024	100.000	0.000	5.2300	38.98	0.149228					15.07	
JPMorgan Chase Financial Co. LLC	48133UPT3	03/31/2023	04/02/2026	100.000	0.000	5.6400	42.86	0.161135	0.165679	0.170351	0.175155	0.180095	59.65	63.06
JPMorgan Chase Financial Co. LLC	48133TN76	02/28/2023	11/29/2024	100.000	0.000	5.7500	49.04	0.166702	0.171495				55.54	
JPMorgan Chase Financial Co. LLC	48133UPX4	04/04/2023	04/04/2028	100.000	0.000	5.8000	43.42	0.165783	0.170591	0.175538	0.180629	0.185867	61.40	65.01
JPMorgan Chase Financial Co. LLC	48133UP29	03/31/2023	04/02/2026	100.000	0.000	5.8200	44.24	0.166425	0.171268	0.176252	0.181381	0.186659	61.66	65.30
JPMorgan Chase Financial Co. LLC	48133TN84	02/28/2023	02/26/2026	100.000	0.000	5.6400	48.02	0.161036	0.165577	0.170246	0.175047	0.179983	59.94	63.37
JPMorgan Chase Financial Co. LLC	48133UQA3	03/31/2023	03/31/2028	100.000	0.000	5.7200	43.47	0.163433	0.168107	0.172915	0.177861	0.182947	60.54	64.05
JPMorgan Chase Financial Co. LLC	48133UQV7	04/05/2023	04/12/2024	100.000	0.000	5.3000	39.51	0.151279					15.28	
JPMorgan Chase Financial Co. LLC	48133UQY1	04/05/2023	04/06/2026	100.000	0.000	5.5200	41.15	0.157589	0.161938	0.166408	0.171001	0.175720	58.26	61.53
JPMorgan Chase Financial Co. LLC	48133UQX3	04/05/2023	10/05/2026	100.000	0.000	5.8700	43.78	0.167841	0.172767	0.177838	0.183058	0.188430	62.17	65.87
JPMorgan Chase Financial Co. LLC	48133UR20	04/05/2023	04/06/2026	100.000	0.000	5.5200	41.15	0.157589	0.161938	0.166408	0.171001	0.175720	58.26	61.53
JPMorgan Chase Financial Co. LLC	48133UR46	03/31/2023	04/02/2026	100.000	0.000	5.5200	41.94	0.157614	0.161964	0.166434	0.171028	0.175748	58.31	61.57
JPMorgan Chase Financial Co. LLC	48133UQS4	04/05/2023	04/06/2026	100.000	0.000	5.9000	44.01	0.168750	0.173729	0.178854	0.184130	0.189562	62.51	66.25
JPMorgan Chase Financial Co. LLC	48133UR38	03/31/2023	04/02/2026	100.000	0.000	5.5200	41.94	0.157614	0.161964	0.166434	0.171028	0.175748	58.31	61.57
JPMorgan Chase Financial Co. LLC	48133UQR6	04/05/2023	04/03/2025	100.000	0.000	6.0500	45.15	0.173083	0.178319	0.183713			64.19	16.90
JPMorgan Chase Financial Co. LLC	48133UR61	03/31/2023	04/02/2026	100.000	0.000	5.5200	41.94	0.157614	0.161964	0.166434	0.171028	0.175748	58.31	61.57
JPMorgan Chase Financial Co. LLC	48133UQT2	04/05/2023	10/03/2024	100.000	0.000	6.1900	46.20	0.177207	0.182692				49.19	
JPMorgan Chase Financial Co. LLC	48133TP82	02/28/2023	02/28/2029	100.000	0.000	5.7200	48.70	0.163433	0.168107	0.172915	0.177861	0.182947	60.84	64.37
JPMorgan Chase Financial Co. LLC	48133USA1	04/05/2023	04/06/2026	100.000	0.000	5.8200	43.41	0.166397	0.171239	0.176223	0.181351	0.186628	61.61	65.25
JPMorgan Chase Financial Co. LLC	48133UT28	04/05/2023	04/11/2024	100.000	0.000	5.2300	38.98	0.149207					14.92	
JPMorgan Chase Financial Co. LLC	48133USC7	04/05/2023	04/06/2026	100.000	0.000	5.8200	43.41	0.166397	0.171239	0.176223	0.181351	0.186628	61.61	65.25
JPMorgan Chase Financial Company LLC	48133TG64	03/03/2023	03/05/2025	100.000	0.000	5.7200	47.89	0.163485	0.168161	0.172970			60.80	11.07
JPMorgan Chase Financial Company LLC	48133X2Q8	08/03/2023	08/05/2027	100.000	0.000	5.3200	21.88	0.147821	0.151754	0.155790	0.159934	0.164188	55.09	58.06
JPMorgan Chase Financial Company LLC	48133YWY6	08/31/2023	08/31/2028	100.000	0.000	5.3000	17.81	0.147222	0.151102	0.155128	0.159194	0.163459	54.66	57.59
JPMorgan Chase Financial Company LLC	48133XD52	08/03/2023	05/05/2025	100.000	0.000	5.7200	23.65	0.161211	0.165822	0.170565			59.39	21.15
JPMorgan Chase Financial Company LLC	48133X2U9	08/03/2023	08/05/2025	100.000	0.000	5.5800	22.95	0.155048	0.159374	0.163820	0.168391		57.88	35.88
JPMorgan Chase Financial Company LLC	48133WR59	10/02/2023	09/22/2025	100.000	0.000	5.5800	13.79	0.155000	0.159084	0.163523	0.168085		57.38	43.50
JPMorgan Chase Financial Company LLC	48133VNQ9	05/03/2023	05/01/2025	100.000	0.000	5.9600	39.69	0.170434	0.175513	0.180744			62.89	21.69
JPMorgan Chase Financial Company LLC	48133XD94	07/31/2023	07/30/2026	100.000	0.000	5.4000	22.65	0.150000	0.154050	0.158209	0.162481	0.166868	55.97	59.03
JPMorgan Chase Financial Company LLC	48133X2V7	07/31/2023	07/30/2026	100.000	0.000	5.4000	22.65	0.150000	0.154050	0.158209	0.162481	0.166868	55.97	59.03
JPMorgan Chase Financial Company LLC	48133XCCK0	06/01/2023	06/11/2024	100.000	0.000	5.2300	30.63	0.149293					23.89	
JPMorgan Chase Financial Company LLC	48133XTM8	06/20/2023	12/18/2024	100.000	0.000	5.8500	31.10	0.167200	0.172091				58.90	
JPMorgan Chase Financial Company LLC	48134BNP6	10/13/2023	04/15/2025	100.000	0.000	5.8500	12.68	0.162553	0.167307	0.172201			60.11	17.91
JPMorgan Chase Financial Company LLC	48133WQM3	05/22/2023	05/22/2025	100.000	0.000	5.9600	36.45	0.170489	0.175570	0.180802			62.69	25.49
JPMorgan Chase Financial Company LLC	48133WQL5	05/24/2023	06/25/2024	100.000	0.000	5.3800	32.58	0.154175					26.83	
JPMorgan Chase Financial Company LLC	48133T7A7	03/03/2023	03/05/2026	100.000	0.000	4.9800	41.63	0.141817	0.145348	0.148967	0.152677	0.156478	52.52	55.17
JPMorgan Chase Financial Company LLC	48130CHK4	02/28/2024	02/28/2039	100.000	VARIES	5.3400			0.144228	0.154389	0.141556	0.137889	45.54	50.30
JPMorgan Chase Financial Company LLC	48133NX78	11/02/2022	10/31/2024	100.000	0.000	4.8500	57.43	0.141298	0.144725				42.86	
JPMorgan Chase Financial Company LLC	48130CHL2	02/28/2024	02/28/2034	100.000	VARIES	5.3300			0.143821	0.154222	0.144167	0.142056	45.45	51.52
JPMorgan Chase Financial Company LLC	48133YWU4	08/31/2023	09/02/2026	100.000	0.000	5.4000	18.16	0.150045	0.154096	0.158257	0.162530	0.166918	55.72	58.77
JPMorgan Chase Financial Company LLC	48133YFS8	07/19/2023	07/31/2024	100.000	0.000	5.3200	23.98	0.148018	0.151955				31.64	
JPMorgan Chase Financial Company LLC	48133PMP5	11/28/2022	11/28/2025	100.000	0.000	4.9800	55.22	0.145308	0.148926	0.152635	0.156435		53.20	50.60
JPMorgan Chase Financial Company LLC	48133PMT7	11/28/2022	11/28/2025	100.000	0.000	4.9800	55.22	0.145308	0.148926	0.152635	0.156435		53.20	50.60

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48133WA99	05/24/2023	05/22/2026	100.000	0.000	5.8200	35.26	0.166319	0.171159	0.176139	0.181265	0.186540	61.13	64.74
JPMorgan Chase Financial Company LLC	48133VNV8	05/03/2023	05/10/2024	100.000	0.000	5.2300	34.80	0.149228					19.25	
JPMorgan Chase Financial Company LLC	48133X2Y1	07/07/2023	07/09/2025	100.000	0.000	5.5800	26.98	0.155048	0.159374	0.163820	0.168391		58.10	31.62
JPMorgan Chase Financial Company LLC	48133WR91	10/04/2023	04/03/2025	100.000	0.000	5.8500	14.14	0.162500	0.167227	0.172118			60.20	15.83
JPMorgan Chase Financial Company LLC	48133X2X3	07/31/2023	07/30/2026	100.000	0.000	5.4000	22.65	0.150000	0.154050	0.158209	0.162481	0.166868	55.97	59.03
JPMorgan Chase Financial Company LLC	48133VNY2	05/03/2023	10/31/2024	100.000	0.000	6.1000	40.64	0.174526	0.179849				53.14	
JPMorgan Chase Financial Company LLC	48130CHY4	03/21/2024	03/21/2039	100.000	VARIES	5.3240		0.146970	0.143944	0.141889	0.139722		40.46	50.69
JPMorgan Chase Financial Company LLC	48133THQ1	01/03/2023	01/09/2024	100.000	0.000	5.4200	54.65	0.154775					1.24	
JPMorgan Chase Financial Company LLC	48133YXA7	09/06/2023	09/09/2024	100.000	0.000	5.3200	17.00	0.147843	0.151776				37.37	
JPMorgan Chase Financial Company LLC	48133THU2	01/05/2023	01/05/2026	100.000	0.000	4.9800	49.85	0.141778	0.145308	0.148926	0.152635	0.156435	52.93	55.60
JPMorgan Chase Financial Company LLC	48133YGC2	07/19/2023	01/17/2025	100.000	0.000	5.8500	26.33	0.162500	0.167200	0.172091			60.92	2.75
JPMorgan Chase Financial Company LLC	48133VNZ9	05/03/2023	05/01/2026	100.000	0.000	5.7700	38.42	0.164850	0.169606	0.174499	0.179534	0.184713	60.78	64.34
JPMorgan Chase Financial Company LLC	48133YXD1	08/31/2023	08/31/2028	100.000	0.000	5.3000	17.81	0.147222	0.151102	0.155128	0.159194	0.163459	54.66	57.59
JPMorgan Chase Financial Company LLC	48133XUA2	06/30/2023	07/25/2024	100.000	0.000	5.4300	27.39	0.151402	0.155513				31.63	
JPMorgan Chase Financial Company LLC	48133NKD5	10/31/2022	10/29/2027	100.000	0.000	5.1900	61.83	0.151725	0.155662	0.159701	0.163846	0.168097	55.82	58.76
JPMorgan Chase Financial Company LLC	48133WRA8	06/02/2023	06/04/2027	100.000	0.000	5.7600	33.58	0.164661	0.169403	0.174282	0.179301	0.184465	60.39	63.92
JPMorgan Chase Financial Company LLC	48133MDB3	09/21/2022	09/21/2027	100.000	VARIES	5.1900	53.97	0.147889	0.149333	0.149667	0.149278	0.148278	53.51	53.80
JPMorgan Chase Financial Company LLC	48133YGD0	07/27/2023	07/29/2026	100.000	0.000	5.4000	23.11	0.150045	0.154096	0.158257	0.162530	0.166918	55.99	59.06
JPMorgan Chase Financial Company LLC	48133YGX6	08/02/2023	07/31/2025	100.000	0.000	5.5800	23.10	0.155000	0.159276	0.163720	0.168288		57.89	35.04
JPMorgan Chase Financial Company LLC	48133NXY9	10/06/2022	10/05/2027	100.000	0.000	5.1900	65.47	0.151725	0.155662	0.159701	0.163846	0.168097	56.02	58.96
JPMorgan Chase Financial Company LLC	48133XE51	07/31/2023	07/31/2028	100.000	0.000	5.3000	22.23	0.147222	0.151124	0.155128	0.159239	0.163459	54.90	57.84
JPMorgan Chase Financial Company LLC	48133WS33	10/02/2023	04/01/2025	100.000	0.000	5.8500	14.46	0.162500	0.167227	0.172118			60.22	15.49
JPMorgan Chase Financial Company LLC	48133XV60	07/31/2023	07/30/2026	100.000	0.000	4.8900	20.51	0.135833	0.139154	0.142557	0.146042	0.149613	50.51	53.01
JPMorgan Chase Financial Company LLC	48133XE85	07/31/2023	07/30/2026	100.000	0.000	5.4000	22.65	0.150000	0.154050	0.158209	0.162481	0.166868	55.97	59.03
JPMorgan Chase Financial Company LLC	48133WS66	10/12/2023	10/21/2025	100.000	0.000	5.5800	12.26	0.155216	0.159547	0.163998	0.168574		57.27	48.38
JPMorgan Chase Financial Company LLC	48133WRT7	05/19/2023	05/31/2024	100.000	0.000	5.2300	32.42	0.149315					22.25	
JPMorgan Chase Financial Company LLC	48133WB64	05/15/2023	05/14/2025	100.000	0.000	5.9600	37.65	0.170462	0.175541	0.180773			62.77	24.04
JPMorgan Chase Financial Company LLC	48133WS74	10/12/2023	04/10/2025	100.000	0.000	5.8500	12.84	0.162500	0.167200	0.172091			60.12	17.04
JPMorgan Chase Financial Company LLC	48133PMV2	11/28/2022	11/26/2027	100.000	0.000	5.1900	57.59	0.151703	0.155640	0.159679	0.163823	0.168074	55.60	58.52
JPMorgan Chase Financial Company LLC	48133YH23	08/16/2023	08/28/2024	100.000	0.000	5.3200	19.98	0.148040	0.151978				35.79	
JPMorgan Chase Financial Company LLC	48133WAJ7	04/28/2023	10/29/2024	100.000	0.000	6.1000	41.50	0.174641	0.179968				53.00	
JPMorgan Chase Financial Company LLC	48133XV37	08/03/2023	08/05/2026	100.000	0.000	5.3600	22.04	0.148933	0.152925	0.157023	0.161231	0.165552	55.52	58.53
JPMorgan Chase Financial Company LLC	48133XV29	08/03/2023	08/05/2026	100.000	0.000	5.3600	22.04	0.148933	0.152925	0.157023	0.161231	0.165552	55.52	58.53
JPMorgan Chase Financial Company LLC	48133YGR9	07/17/2023	07/16/2025	100.000	0.000	5.5200	25.15	0.153333	0.157542	0.161890	0.166358		57.37	32.37
JPMorgan Chase Financial Company LLC	48133XE44	08/03/2023	08/05/2026	100.000	0.000	5.4000	22.21	0.150045	0.154096	0.158257	0.162530	0.166918	55.94	59.01
JPMorgan Chase Financial Company LLC	48133XV52	07/31/2023	07/30/2026	100.000	0.000	5.3600	22.48	0.148889	0.152879	0.156976	0.161183	0.165503	55.54	58.56
JPMorgan Chase Financial Company LLC	48133WS25	10/25/2023	10/23/2026	100.000	0.000	5.4000	9.90	0.150000	0.154005	0.158163	0.162434	0.166819	55.28	58.30
JPMorgan Chase Financial Company LLC	48133XV45	07/31/2023	07/30/2026	100.000	0.000	5.3600	22.48	0.148889	0.152879	0.156976	0.161183	0.165503	55.54	58.56
JPMorgan Chase Financial Company LLC	48133VPP0	05/03/2023	05/01/2026	100.000	0.000	5.7700	38.42	0.164850	0.169606	0.174499	0.179534	0.184713	60.78	64.34
JPMorgan Chase Financial Company LLC	481312T1	01/25/2023	02/23/2024	100.000	0.000	5.2700	49.87	0.150862					7.84	
JPMorgan Chase Financial Company LLC	48133VPA2	05/03/2023	05/01/2025	100.000	0.000	5.9600	39.69	0.170434	0.175513	0.180744			62.89	21.69
JPMorgan Chase Financial Company LLC	48133VPD6	05/03/2023	05/01/2026	100.000	0.000	5.7700	38.42	0.164850	0.169606	0.174499	0.179534	0.184713	60.78	64.34
JPMorgan Chase Financial Company LLC	48133VPC8	05/02/2023	05/01/2025	100.000	0.000	5.9600	39.86	0.170462	0.175541	0.180773			62.90	21.69
JPMorgan Chase Financial Company LLC	48133VPP1	05/03/2023	05/01/2026	100.000	0.000	5.8200	38.76	0.166319	0.171159	0.176139	0.181265	0.186540	61.34	64.96
JPMorgan Chase Financial Company LLC	48133VPE4	05/02/2023	05/01/2025	100.000	0.000	5.9600	39.86	0.170462	0.175541	0.180773			62.90	21.69
JPMorgan Chase Financial Company LLC	48133DL24	06/28/2022	07/15/2027	105.000	0.500	5.0100	72.64	0.140111	0.143556	0.147111	0.150778	0.154500	51.18	53.74
JPMorgan Chase Financial Company LLC	48133VPG9	04/28/2023	04/30/2026	100.000	0.000	5.7700	39.24	0.164955	0.169714	0.174610	0.179647	0.184830	60.83	64.39

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48133WRZ3	05/19/2023	11/20/2024	100.000	0.000	5.1900	38.39	0.177296	0.182783				57.55	
JPMorgan Chase Financial Company LLC	48134ALX1	08/30/2023	09/30/2024	100.000	0.000	5.4100	18.25	0.150955	0.155039				41.34	
JPMorgan Chase Financial Company LLC	48133XEW2	07/06/2023	04/03/2025	100.000	0.000	6.0300	29.53	0.169941	0.175065	0.180343			63.02	16.59
JPMorgan Chase Financial Company LLC	48133XF84	07/06/2023	07/03/2025	100.000	0.000	5.5800	27.13	0.155000	0.159252	0.163696	0.168263		58.11	30.61
JPMorgan Chase Financial Company LLC	48133VPR5	05/03/2023	05/09/2024	100.000	0.000	5.3000	35.27	0.151257					19.36	
JPMorgan Chase Financial Company LLC	48133XF76	08/03/2023	08/05/2026	100.000	0.000	5.3600	22.04	0.148933	0.152925	0.157023	0.161231	0.165552	55.52	58.53
JPMorgan Chase Financial Company LLC	48133WSW9	05/22/2023	11/19/2026	100.000	0.000	5.7900	35.41	0.165412	0.170201	0.175128	0.180198	0.185415	60.82	64.39
JPMorgan Chase Financial Company LLC	48133WSV1	05/23/2023	05/31/2024	100.000	0.000	5.2300	31.82	0.149228					22.24	
JPMorgan Chase Financial Company LLC	48133XEZ5	06/30/2023	07/02/2026	100.000	0.000	5.4000	27.16	0.150045	0.154096	0.158257	0.162530	0.166918	56.22	59.29
JPMorgan Chase Financial Company LLC	48133WT99	10/25/2023	04/24/2025	100.000	0.000	5.8500	10.72	0.162500	0.167227	0.172118			60.00	19.45
JPMorgan Chase Financial Company LLC	48133YZC1	09/06/2023	09/05/2025	100.000	0.000	5.5800	17.82	0.155000	0.159300	0.163745	0.168313		57.59	40.78
JPMorgan Chase Financial Company LLC	48133YZB3	09/06/2023	09/05/2025	100.000	0.000	5.5800	17.82	0.155000	0.159300	0.163745	0.168313		57.59	40.78
JPMorgan Chase Financial Company LLC	48133YZA5	09/06/2023	09/03/2027	100.000	0.000	5.3200	16.99	0.147778	0.151643	0.155677	0.159818	0.164069	54.83	57.78
JPMorgan Chase Financial Company LLC	48133VPJ3	04/28/2023	04/30/2026	100.000	0.000	5.7700	39.24	0.164955	0.169714	0.174610	0.179647	0.184830	60.83	64.39
JPMorgan Chase Financial Company LLC	48133VPM6	05/03/2023	05/01/2025	100.000	0.000	5.9600	39.69	0.170434	0.175513	0.180744			62.89	21.69
JPMorgan Chase Financial Company LLC	48133WPB2	06/02/2023	06/04/2026	100.000	0.000	5.8200	33.93	0.166425	0.171268	0.176252	0.181381	0.186659	61.05	64.65
JPMorgan Chase Financial Company LLC	48133VPN4	05/02/2023	04/30/2026	100.000	0.000	5.8200	38.92	0.166319	0.171159	0.176139	0.181265	0.186540	61.35	64.97
JPMorgan Chase Financial Company LLC	48133VPM6	04/28/2023	04/30/2026	100.000	0.000	5.7700	39.24	0.164955	0.169714	0.174610	0.179647	0.184830	60.83	64.39
JPMorgan Chase Financial Company LLC	48133XF27	07/31/2023	05/01/2025	100.000	0.000	5.7200	24.13	0.161186	0.165796	0.170538			59.42	20.46
JPMorgan Chase Financial Company LLC	48133XEU6	07/06/2023	07/06/2027	100.000	0.000	5.8400	28.39	0.162222	0.166959	0.171834	0.176852	0.182016	60.93	64.55
JPMorgan Chase Financial Company LLC	48133WBR8	06/05/2023	06/04/2026	100.000	VARIES	5.7700	33.38	0.156611	0.162222	0.166667	0.157722	0.159026	56.31	56.58
JPMorgan Chase Financial Company LLC	48133VPP9	05/03/2023	05/01/2025	100.000	0.000	5.9600	39.69	0.170434	0.175513	0.180744			62.89	21.69
JPMorgan Chase Financial Company LLC	48133WC30	06/01/2023	12/02/2024	100.000	0.000	6.1000	35.73	0.174641	0.179968				58.77	
JPMorgan Chase Financial Company LLC	48133WT40	10/16/2023	01/16/2025	100.000	0.000	5.5900	11.65	0.155278	0.157448	0.161848			57.37	2.43
JPMorgan Chase Financial Company LLC	48133WC22	05/17/2023	05/15/2025	100.000	0.000	5.9600	37.31	0.170434	0.175513	0.180744			62.74	24.22
JPMorgan Chase Financial Company LLC	48133WTK2	10/18/2023	04/17/2025	100.000	0.000	5.8500	11.86	0.162500	0.167227	0.172118			60.06	18.24
JPMorgan Chase Financial Company LLC	48133YZM9	08/31/2023	09/03/2025	100.000	0.000	5.5800	18.76	0.155072	0.159399	0.163846	0.168417		57.64	40.47
JPMorgan Chase Financial Company LLC	48133YZL1	09/06/2023	09/05/2025	100.000	0.000	5.5800	17.82	0.155000	0.159300	0.163745	0.168313		57.59	40.78
JPMorgan Chase Financial Company LLC	48133XH5	08/03/2023	08/05/2025	100.000	0.000	5.5800	22.95	0.155048	0.159374	0.163820	0.168391		57.88	35.88
JPMorgan Chase Financial Company LLC	48133UNB4	03/08/2023	04/08/2024	100.000	0.000	5.2000	42.80	0.148842					14.44	
JPMorgan Chase Financial Company LLC	48133NZQ4	11/03/2022	11/05/2025	100.000	0.000	4.9800	58.85	0.145348	0.148967	0.152677	0.156478		53.39	47.10
JPMorgan Chase Financial Company LLC	48133XS11	08/02/2023	07/31/2025	100.000	0.000	5.5800	23.10	0.155000	0.159276	0.163720	0.168288		57.89	35.04
JPMorgan Chase Financial Company LLC	48133YZS6	09/06/2023	06/05/2025	100.000	0.000	5.7200	18.33	0.161136	0.165744	0.170485			59.08	26.25
JPMorgan Chase Financial Company LLC	48133YZD9	09/06/2023	09/03/2026	100.000	0.000	5.4000	17.25	0.150000	0.153982	0.158140	0.162410	0.166795	55.68	58.72
JPMorgan Chase Financial Company LLC	48133YZG2	08/31/2023	06/02/2025	100.000	0.000	5.7200	19.29	0.161211	0.165822	0.170565			59.14	25.76
JPMorgan Chase Financial Company LLC	48133UMZ2	03/08/2023	06/06/2024	100.000	0.000	5.4700	45.04	0.158187					24.52	
JPMorgan Chase Financial Company LLC	48133YZE4	08/31/2023	09/02/2026	100.000	0.000	5.4000	18.16	0.150045	0.154096	0.158257	0.162530	0.166918	55.72	58.77
JPMorgan Chase Financial Company LLC	48133YZE7	09/06/2023	09/03/2026	100.000	0.000	5.4000	17.25	0.150000	0.153982	0.158140	0.162410	0.166795	55.68	58.72
JPMorgan Chase Financial Company LLC	48133YZH0	09/06/2023	10/03/2024	100.000	0.000	5.4100	17.34	0.150888	0.154969				41.78	
JPMorgan Chase Financial Company LLC	48133YZK3	08/31/2023	03/05/2025	100.000	0.000	5.6100	18.87	0.155955	0.160329	0.164827			57.96	10.55
JPMorgan Chase Financial Company LLC	48133X5D4	08/03/2023	08/09/2024	100.000	0.000	5.3200	21.89	0.147909	0.151843				32.95	
JPMorgan Chase Financial Company LLC	48133YZJ6	09/06/2023	03/05/2025	100.000	0.000	5.8500	18.69	0.162500	0.167227	0.172118			60.47	11.02
JPMorgan Chase Financial Company LLC	48133XSW2	07/31/2023	07/31/2025	100.000	0.000	5.5800	23.41	0.155000	0.159325	0.163770	0.168339		57.90	35.05
JPMorgan Chase Financial Company LLC	48133VA83	05/03/2023	05/01/2025	100.000	0.000	5.9600	39.69	0.170434	0.175513	0.180744			62.89	21.69
JPMorgan Chase Financial Company LLC	48133VQW3	04/28/2023	04/30/2026	100.000	0.000	5.8200	39.58	0.166425	0.171268	0.176252	0.181381	0.186659	61.38	65.01
JPMorgan Chase Financial Company LLC	48133VQY9	04/28/2023	04/28/2028	100.000	0.000	5.7200	38.90	0.163433	0.168107	0.172915	0.177861	0.182947	60.27	63.77
JPMorgan Chase Financial Company LLC	48133XPQ4	07/06/2023	07/06/2026	100.000	0.000	5.7700	28.05	0.160278	0.164902	0.169659	0.174554	0.179590	60.17	63.70

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48133TKF1	01/31/2023	01/29/2026	100.000	0.000	5.6400	52.52	0.161060	0.165602	0.170272	0.175074	0.180011	60.20	63.64
JPMorgan Chase Financial Company LLC	48133YTZ4	08/31/2023	09/02/2026	100.000	0.000	5.4000	18.16	0.150045	0.154096	0.158257	0.162530	0.166918	55.72	58.77
JPMorgan Chase Financial Company LLC	48133WTQ1	06/05/2023	06/04/2026	100.000	0.000	5.8200	33.43	0.166345	0.171186	0.176167	0.181294	0.186569	61.02	64.62
JPMorgan Chase Financial Company LLC	48133X5Q5	08/03/2023	08/05/2025	100.000	0.000	5.5800	22.95	0.155048	0.159374	0.163820	0.168391		57.88	35.88
JPMorgan Chase Financial Company LLC	48133XFR2	07/06/2023	07/06/2026	100.000	0.000	5.7700	28.05	0.160278	0.164902	0.169659	0.174554	0.179590	60.17	63.70
JPMorgan Chase Financial Company LLC	48133XX43	08/03/2023	09/06/2024	100.000	0.000	5.4100	22.33	0.151023	0.155108				37.74	
JPMorgan Chase Financial Company LLC	48133X5S1	07/31/2023	07/30/2026	100.000	0.000	5.4000	22.65	0.150000	0.154050	0.158209	0.162481	0.166868	55.97	59.03
JPMorgan Chase Financial Company LLC	48133TKJ3	01/31/2023	01/29/2026	100.000	0.000	4.9800	46.31	0.141759	0.145288	0.148906	0.152614	0.156414	52.75	55.41
JPMorgan Chase Financial Company LLC	48133XFT8	06/30/2023	07/02/2026	100.000	0.000	4.8900	24.59	0.135870	0.139192	0.142596	0.146082	0.149654	50.72	53.23
JPMorgan Chase Financial Company LLC	48133X5R3	08/02/2023	07/31/2026	100.000	0.000	5.4000	22.35	0.150000	0.154005	0.158163	0.162434	0.166819	55.95	59.01
JPMorgan Chase Financial Company LLC	48133XX68	08/03/2023	02/05/2025	100.000	0.000	5.8500	24.06	0.162553	0.167307	0.172201			60.78	5.85
JPMorgan Chase Financial Company LLC	48133VQR4	05/03/2023	05/01/2025	100.000	0.000	5.9600	39.69	0.170434	0.175513	0.180744			62.89	21.69
JPMorgan Chase Financial Company LLC	48133XX92	08/03/2023	08/05/2025	100.000	0.000	5.5800	22.95	0.155048	0.159374	0.163820	0.168391		57.88	35.88
JPMorgan Chase Financial Company LLC	48133XFF3	06/30/2023	07/02/2026	100.000	0.000	4.8900	24.59	0.135870	0.139192	0.142596	0.146082	0.149654	50.72	53.23
JPMorgan Chase Financial Company LLC	48133X84	07/31/2023	01/30/2025	100.000	0.000	5.6600	23.74	0.157222	0.161672	0.166247			58.76	4.82
JPMorgan Chase Financial Company LLC	48133X5T9	07/31/2023	07/30/2026	100.000	0.000	5.4000	22.65	0.150000	0.154050	0.158209	0.162481	0.166868	55.97	59.03
JPMorgan Chase Financial Company LLC	48134BAD5	11/03/2023	11/05/2025	100.000	0.000	5.5800	8.99	0.155048	0.159374	0.163820	0.168391		57.09	50.62
JPMorgan Chase Financial Company LLC	48133XXL5	06/30/2023	07/03/2025	100.000	0.000	5.5800	28.07	0.155072	0.159399	0.163846	0.168417		58.17	30.64
JPMorgan Chase Financial Company LLC	48133X6H4	08/03/2023	08/05/2026	100.000	0.000	5.4000	22.21	0.150045	0.154096	0.158257	0.162530	0.166918	55.94	59.01
JPMorgan Chase Financial Company LLC	48133YJL9	08/02/2023	10/31/2024	100.000	0.000	5.5800	23.22	0.157114	0.161498				47.77	
JPMorgan Chase Financial Company LLC	48134BAB9	11/03/2023	11/08/2024	100.000	0.000	5.3200	8.58	0.147887	0.151821				46.11	
JPMorgan Chase Financial Company LLC	48133XXN1	07/06/2023	06/26/2025	100.000	0.000	5.5800	27.15	0.159084	0.163523	0.168085			58.11	29.41
JPMorgan Chase Financial Company LLC	48134BAE3	10/31/2023	10/31/2028	100.000	0.000	5.3000	8.98	0.147222	0.151124	0.155128	0.159239	0.163459	54.18	57.09
JPMorgan Chase Financial Company LLC	48133VAE0	03/20/2023	03/20/2025	100.000	0.000	5.9600	47.02	0.170489	0.175570	0.180802			63.33	14.28
JPMorgan Chase Financial Company LLC	48133TLD5	01/31/2023	01/31/2029	100.000	0.000	6.0500	56.39	0.173139	0.178377	0.183773	0.189332	0.195059	64.88	68.86
JPMorgan Chase Financial Company LLC	48133XY26	07/31/2023	07/31/2025	100.000	0.000	5.5100	23.11	0.153056	0.157272	0.161605	0.166057		57.15	34.58
JPMorgan Chase Financial Company LLC	48133TL78	03/03/2023	03/05/2025	100.000	0.000	5.7200	47.89	0.163485	0.168161	0.172970			60.80	11.07
JPMorgan Chase Financial Company LLC	48133TL86	03/03/2023	03/05/2025	100.000	0.000	5.7200	47.89	0.163485	0.168161	0.172970			60.80	11.07
JPMorgan Chase Financial Company LLC	48133X6G6	08/03/2023	08/05/2026	100.000	0.000	5.4000	22.21	0.150045	0.154096	0.158257	0.162530	0.166918	55.94	59.01
JPMorgan Chase Financial Company LLC	48133PHT3	12/05/2022	12/05/2024	100.000	0.000	4.8500	52.76	0.141335	0.144763				47.82	
JPMorgan Chase Financial Company LLC	48133YSQ8	09/05/2023	09/03/2026	100.000	0.000	5.4000	17.40	0.150000	0.154005	0.158163	0.162434	0.166819	55.68	58.73
JPMorgan Chase Financial Company LLC	48133XPN0	06/21/2023	06/21/2028	100.000	0.000	5.3000	28.01	0.151124	0.155128	0.159239	0.163459	0.167791	55.21	58.17
JPMorgan Chase Financial Company LLC	48133XPP5	06/21/2023	06/21/2027	100.000	0.000	5.3200	28.12	0.151709	0.155744	0.159887	0.164140	0.168506	55.42	58.41
JPMorgan Chase Financial Company LLC	48133WMM7	06/05/2023	06/05/2025	100.000	0.000	5.9600	34.23	0.170489	0.175570	0.180802			62.56	27.84
JPMorgan Chase Financial Company LLC	48133WML9	06/05/2023	06/12/2024	100.000	0.000	5.2300	30.03	0.149228					24.03	
JPMorgan Chase Financial Company LLC	48134AXJ9	09/27/2023	03/27/2025	100.000	0.000	5.8500	15.28	0.162500	0.167253	0.172145			60.26	14.80
JPMorgan Chase Financial Company LLC	48133YBT0	07/12/2023	01/10/2025	100.000	0.000	5.8500	27.46	0.162500	0.167200	0.172091			60.99	1.55
JPMorgan Chase Financial Company LLC	48133YT61	08/21/2023	08/19/2027	100.000	0.000	5.3200	19.21	0.147778	0.151665	0.155699	0.159841	0.164093	54.95	57.91
JPMorgan Chase Financial Company LLC	48133WMN5	06/02/2023	06/04/2025	100.000	0.000	5.9600	34.75	0.170546	0.175628	0.180862			62.59	27.67
JPMorgan Chase Financial Company LLC	48133YSG0	08/02/2023	05/01/2025	100.000	0.000	5.6700	23.60	0.159708	0.164235	0.168892			58.86	20.27
JPMorgan Chase Financial Company LLC	48133P7J6	12/30/2022	01/02/2026	100.000	0.000	4.8900	49.64	0.139192	0.142596	0.146082	0.149654	0.153313	51.96	54.53
JPMorgan Chase Financial Company LLC	48133TD69	03/03/2023	03/08/2024	100.000	0.000	5.1700	43.25	0.147429					9.88	
JPMorgan Chase Financial Company LLC	48133YSH8	08/02/2023	09/03/2024	100.000	0.000	5.4300	22.56	0.151539	0.155653				37.41	
JPMorgan Chase Financial Company LLC	48133NSK5	10/31/2022	10/29/2027	100.000	0.000	5.1900	61.83	0.151725	0.155662	0.159701	0.163846	0.168097	55.82	58.76
JPMorgan Chase Financial Company LLC	48133YSL9	08/31/2023	08/31/2028	100.000	0.000	5.3000	17.81	0.147222	0.151102	0.155128	0.159194	0.163459	54.66	57.59
JPMorgan Chase Financial Company LLC	48134BJV6	11/03/2023	11/05/2026	100.000	0.000	5.4000	8.70	0.150045	0.154096	0.158257	0.162530	0.166918	55.21	58.23
JPMorgan Chase Financial Company LLC	48130CDV4	11/30/2023	11/30/2038	100.000	VARIES	6.2700	5.23	0.172833	0.169500	0.166056	0.162556	0.160611	61.62	59.15

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48134BJU8	11/02/2023	11/04/2026	100.000	0.000	5.4000	8.85	0.150045	0.154096	0.158257	0.162530	0.166918	55.21	58.24
JPMorgan Chase Financial Company LLC	48133VK74	04/24/2023	04/24/2025	100.000	0.000	5.9600	41.22	0.170489	0.175570	0.180802			62.98	20.43
JPMorgan Chase Financial Company LLC	48134AY41	09/27/2023	09/27/2028	100.000	0.000	5.3000	13.84	0.147222	0.151124	0.155128	0.159239	0.163459	54.45	57.37
JPMorgan Chase Financial Company LLC	48134BJW4	10/31/2023	10/29/2026	100.000	0.000	5.4000	9.15	0.150000	0.154028	0.158186	0.162457	0.166844	55.23	58.25
JPMorgan Chase Financial Company LLC	48134AH99	09/29/2023	03/28/2025	100.000	0.000	5.8500	14.95	0.162500	0.167227	0.172118			60.25	14.97
JPMorgan Chase Financial Company LLC	48133TE76	03/02/2023	03/04/2025	100.000	0.000	5.7200	48.05	0.163485	0.168161	0.172970			60.81	10.90
JPMorgan Chase Financial Company LLC	48133TDV4	12/29/2022	12/29/2027	100.000	0.000	5.1900	52.88	0.151746	0.155684	0.159724	0.163869	0.168121	55.35	58.26
JPMorgan Chase Financial Company LLC	48133NC71	10/31/2022	10/30/2025	100.000	0.000	4.9800	59.28	0.145308	0.148926	0.152635	0.156435		53.41	46.32
JPMorgan Chase Financial Company LLC	48133WMP0	06/02/2023	06/04/2025	100.000	0.000	5.9600	34.75	0.170546	0.175628	0.180862			62.59	27.67
JPMorgan Chase Financial Company LLC	48133WMS4	06/02/2023	06/04/2026	100.000	0.000	5.8200	33.93	0.166425	0.171268	0.176252	0.181381	0.186659	61.05	64.65
JPMorgan Chase Financial Company LLC	48133WMR6	06/05/2023	06/04/2027	100.000	0.000	5.7600	33.08	0.164582	0.169322	0.174199	0.179216	0.184377	60.36	63.89
JPMorgan Chase Financial Company LLC	48133WMU9	06/05/2023	06/05/2025	100.000	0.000	5.9600	34.23	0.170489	0.175570	0.180802			62.56	27.84
JPMorgan Chase Financial Company LLC	48133WN61	09/06/2023	09/22/2025	100.000	0.000	5.5800	17.86	0.155384	0.159720	0.164176	0.168756		57.59	43.67
JPMorgan Chase Financial Company LLC	48133WMT2	06/05/2023	06/05/2025	100.000	0.000	5.9600	34.23	0.170489	0.175570	0.180802			62.56	27.84
JPMorgan Chase Financial Company LLC	48133WMX3	05/31/2023	05/31/2028	100.000	0.000	5.7200	33.67	0.163433	0.168107	0.172915	0.177861	0.182947	59.97	63.45
JPMorgan Chase Financial Company LLC	48134BJT1	11/03/2023	08/05/2025	100.000	0.000	5.7200	9.22	0.158889	0.161211	0.165822	0.170565		58.63	36.34
JPMorgan Chase Financial Company LLC	48133WMW5	05/31/2023	05/28/2027	100.000	0.000	5.7600	33.91	0.164557	0.169296	0.174172	0.179188	0.184349	60.41	63.94
JPMorgan Chase Financial Company LLC	48133UH21	02/27/2023	02/25/2028	100.000	0.000	5.6900	48.61	0.162502	0.167125	0.171880	0.176770	0.181799	60.51	64.01
JPMorgan Chase Financial Company LLC	48134BJS3	11/03/2023	11/04/2027	100.000	0.000	5.3200	8.57	0.147778	0.151731	0.155767	0.159910	0.164164	54.37	57.30
JPMorgan Chase Financial Company LLC	48133WMV7	06/05/2023	06/05/2025	100.000	0.000	5.9600	34.23	0.170489	0.175570	0.180802			62.56	27.84
JPMorgan Chase Financial Company LLC	48133WNK0	05/31/2023	05/29/2026	100.000	VARIES	5.7700	33.38	0.156611	0.156167	0.156667	0.157722	0.159128	56.30	56.58
JPMorgan Chase Financial Company LLC	48133NTQ1	11/02/2022	11/01/2029	100.000	0.000	5.2900	62.74	0.154798	0.158893	0.163096	0.167409	0.171837	56.96	60.02
JPMorgan Chase Financial Company LLC	48133WNJ3	05/31/2023	05/29/2026	100.000	VARIES	5.7700	33.38	0.156611	0.156167	0.156667	0.157722	0.159128	56.30	56.58
JPMorgan Chase Financial Company LLC	48133WNM6	06/05/2023	06/04/2026	100.000	VARIES	5.7700	33.38	0.156611	0.156222	0.156667	0.157722	0.159026	56.31	56.58
JPMorgan Chase Financial Company LLC	48133WNL8	06/05/2023	06/04/2026	100.000	VARIES	5.7700	32.60	0.156611	0.156222	0.156667	0.157722	0.159026	56.31	56.58
JPMorgan Chase Financial Company LLC	48133UYK2	03/20/2023	09/19/2024	100.000	0.000	5.7000	44.95	0.162821	0.167461				42.84	
JPMorgan Chase Financial Company LLC	48133Y2R4	08/09/2023	08/07/2026	100.000	0.000	5.4000	21.30	0.150000	0.154005	0.158163	0.162434	0.166819	55.90	58.95
JPMorgan Chase Financial Company LLC	48133UYJ5	03/17/2023	04/18/2024	100.000	0.000	5.2000	41.46	0.148864					15.93	
JPMorgan Chase Financial Company LLC	48133YTT1	09/06/2023	09/03/2027	100.000	0.000	5.3900	17.22	0.149722	0.153690	0.157832	0.162086	0.166454	55.57	58.60
JPMorgan Chase Financial Company LLC	48133NTW8	10/31/2022	10/31/2028	100.000	0.000	5.2600	62.68	0.153898	0.157945	0.162099	0.166362	0.170738	56.63	59.65
JPMorgan Chase Financial Company LLC	48133U7H9	05/31/2023	05/30/2025	100.000	0.000	5.9600	35.09	0.170489	0.175570	0.180802			62.61	26.94
JPMorgan Chase Financial Company LLC	48133WNC8	06/05/2023	07/05/2024	100.000	0.000	5.3800	30.90	0.150114	0.154153				28.35	
JPMorgan Chase Financial Company LLC	48133TE92	03/02/2023	03/04/2025	100.000	0.000	5.7200	48.05	0.163485	0.168161	0.172970			60.81	10.90
JPMorgan Chase Financial Company LLC	48133WNE4	05/31/2023	11/29/2024	100.000	0.000	6.1000	35.92	0.174584	0.179209				58.22	
JPMorgan Chase Financial Company LLC	48133WND6	06/05/2023	12/05/2024	100.000	0.000	6.1000	35.04	0.174613	0.179938				59.28	
JPMorgan Chase Financial Company LLC	48133WNG9	05/31/2023	05/30/2025	100.000	0.000	5.9600	35.09	0.170489	0.175570	0.180802			62.61	26.94
JPMorgan Chase Financial Company LLC	48133PJ38	01/04/2023	01/02/2026	100.000	0.000	4.9800	49.99	0.141740	0.145269	0.148886	0.152593	0.156393	52.94	55.61
JPMorgan Chase Financial Company LLC	48133PJ20	01/04/2023	01/02/2026	100.000	0.000	4.9800	49.99	0.141740	0.145269	0.148886	0.152593	0.156393	52.94	55.61
JPMorgan Chase Financial Company LLC	48133WNF1	06/05/2023	06/05/2025	100.000	0.000	5.9600	34.23	0.170489	0.175570	0.180802			62.56	27.84
JPMorgan Chase Financial Company LLC	48133NTP3	11/03/2022	11/05/2025	100.000	0.000	4.9800	58.85	0.145348	0.148967	0.152677	0.156478		53.39	47.10
JPMorgan Chase Financial Company LLC	48133WNH7	05/31/2023	05/29/2026	100.000	VARIES	5.7700	33.38	0.156611	0.156167	0.156667	0.157722	0.159128	56.30	56.58
JPMorgan Chase Financial Company LLC	48133PJ46	12/30/2022	01/02/2026	100.000	0.000	4.9800	50.57	0.141817	0.145348	0.148967	0.152677	0.156478	52.97	55.64
JPMorgan Chase Financial Company LLC	48133TF42	03/02/2023	03/04/2026	100.000	0.000	5.6400	47.37	0.161135	0.165679	0.170351	0.175155	0.180095	59.90	63.33
JPMorgan Chase Financial Company LLC	48133YUB8	09/06/2023	09/05/2025	100.000	0.000	5.5800	17.82	0.155000	0.159300	0.163745	0.168313		57.59	40.78
JPMorgan Chase Financial Company LLC	48133TF83	03/03/2023	03/04/2024	100.000	0.000	5.1700	43.23	0.147344					9.28	
JPMorgan Chase Financial Company LLC	48133YUF9	09/06/2023	09/05/2025	100.000	0.000	5.5800	17.82	0.155000	0.159300	0.163745	0.168313		57.59	40.78
JPMorgan Chase Financial Company LLC	48133TF75	03/03/2023	09/03/2024	100.000	0.000	5.7800	48.39	0.165196	0.169970				40.84	

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48133TEY7	12/29/2022	01/26/2024	100.000	0.000	4.1900	42.63	0.119201					2.98	
JPMorgan Chase Financial Company LLC	48133TF91	03/03/2023	09/02/2026	100.000	0.000	5.6500	47.29	0.161353	0.165912	0.170599	0.175418	0.180374	60.01	63.45
JPMorgan Chase Financial Company LLC	48133U7L0	06/06/2023	12/04/2025	100.000	0.000	5.8800	33.61	0.168082	0.173024	0.178110	0.183347		61.67	60.25
JPMorgan Chase Financial Company LLC	48133TVK8	02/01/2023	01/30/2025	100.000	0.000	5.7200	53.12	0.163408	0.168081	0.172888			61.10	5.01
JPMorgan Chase Financial Company LLC	48133WNU8	05/19/2023	06/21/2024	100.000	0.000	5.2800	32.73	0.151245					25.71	
JPMorgan Chase Financial Company LLC	48133TEN1	12/28/2022	06/27/2024	100.000	0.000	4.7400	48.38	0.137964					24.28	
JPMorgan Chase Financial Company LLC	48133Y3P7	08/07/2023	08/05/2027	100.000	0.000	5.3200	21.28	0.147778	0.151665	0.155699	0.159841	0.164093	55.06	58.02
JPMorgan Chase Financial Company LLC	48130CFL4	01/31/2024	01/31/2029	100.000	VARIABLE	6.2700			0.180728	0.172500	0.170944	0.169333	58.34	61.25
JPMorgan Chase Financial Company LLC	48133TFE0	12/28/2022	12/26/2025	100.000	0.000	4.9800	50.86	0.145269	0.148886	0.152593	0.156393		52.98	54.85
JPMorgan Chase Financial Company LLC	48134BLA9	11/02/2023	11/04/2026	100.000	0.000	5.4000	8.85	0.150045	0.154096	0.158257	0.162530	0.166918	55.21	58.24
JPMorgan Chase Financial Company LLC	48133YUJ1	09/05/2023	09/05/2025	100.000	0.000	5.5800	17.98	0.155000	0.159325	0.163770	0.168339		57.60	40.78
JPMorgan Chase Financial Company LLC	48133XRL2	06/22/2023	06/20/2025	100.000	0.000	5.5800	29.34	0.159276	0.163720	0.168288			58.24	28.44
JPMorgan Chase Financial Company LLC	48134RJT6	11/17/2023	05/19/2027	100.000	0.000	6.1800	7.56	0.171726	0.177032	0.182502	0.188142	0.193955	63.23	67.20
JPMorgan Chase Financial Company LLC	48134RJR0	11/15/2023	11/16/2027	100.000	0.000	6.1900	7.91	0.171944	0.177296	0.182783	0.188440	0.194272	63.35	67.34
JPMorgan Chase Financial Company LLC	48133TG82	03/03/2023	03/04/2027	100.000	0.000	5.6600	47.38	0.161696	0.166272	0.170978	0.175817	0.180792	60.12	63.57
JPMorgan Chase Financial Company LLC	48133PKK8	12/05/2022	12/04/2025	100.000	0.000	4.9800	54.20	0.145288	0.148906	0.152614	0.156414		53.15	51.50
JPMorgan Chase Financial Company LLC	48133TG74	03/03/2023	12/04/2024	100.000	0.000	5.7500	48.20	0.166702	0.171495				56.37	
JPMorgan Chase Financial Company LLC	48133TG90	03/03/2023	03/05/2026	100.000	0.000	5.6400	47.21	0.161135	0.165679	0.170351	0.175155	0.180095	59.90	63.32
JPMorgan Chase Financial Company LLC	48133YVK7	09/06/2023	09/05/2025	100.000	0.000	5.5800	17.82	0.155000	0.159300	0.163745	0.168313		57.59	40.78
JPMorgan Chase Financial Company LLC	48133YVJ0	09/06/2023	09/05/2025	100.000	0.000	5.5800	17.82	0.155000	0.159300	0.163745	0.168313		57.59	40.78
JPMorgan Chase Financial Company LLC	48133VM56	04/27/2023	04/29/2027	100.000	0.000	5.7600	39.34	0.164661	0.169403	0.174282	0.179301	0.184465	60.73	64.28
JPMorgan Chase Financial Company LLC	48133TFP5	01/04/2023	01/03/2025	100.000	0.000	4.8500	48.67	0.137971	0.141317	0.144744			51.48	0.29
JPMorgan Chase Financial Company LLC	48133YVB7	08/31/2023	09/03/2025	100.000	0.000	5.5800	18.76	0.155072	0.159399	0.163846	0.168417		57.64	40.47
JPMorgan Chase Financial Company LLC	48133TG25	03/03/2023	09/03/2024	100.000	0.000	5.7800	48.39	0.165196	0.169970				40.84	
JPMorgan Chase Financial Company LLC	48133XBQ8	06/14/2023	06/14/2026	100.000	0.000	5.7200	31.38	0.163433	0.168107	0.172915	0.177861	0.182947	59.84	63.31
JPMorgan Chase Financial Company LLC	48133YVU5	09/06/2023	09/05/2025	100.000	0.000	5.5800	17.82	0.155000	0.159300	0.163745	0.168313		57.59	40.78
JPMorgan Chase Financial Company LLC	48133YVV3	09/06/2023	09/03/2026	100.000	0.000	5.4000	17.25	0.150000	0.153982	0.158140	0.162410	0.166795	55.68	58.72
JPMorgan Chase Financial Company LLC	48133VMP2	05/03/2023	05/03/2027	100.000	0.000	5.8400	38.88	0.166959	0.171834	0.176852	0.182016	0.187331	61.56	65.20
JPMorgan Chase Financial Company LLC	48133TG38	12/29/2022	01/02/2024	100.000	0.000	4.0800	41.45	0.115685					0.12	
JPMorgan Chase Financial Company LLC	48133XBW5	06/14/2023	03/13/2025	100.000	0.000	6.0300	33.27	0.169997	0.175122	0.180402			63.25	12.99
JPMorgan Chase Financial Company LLC	48133TGL3	12/29/2022	06/26/2024	100.000	0.000	4.7400	48.25	0.137928					24.14	
JPMorgan Chase Financial Company LLC	48133VMQ0	05/02/2023	05/02/2028	100.000	0.000	5.8000	38.78	0.165783	0.170591	0.175538	0.180629	0.185867	61.12	64.72
JPMorgan Chase Financial Company LLC	48133PL35	12/30/2022	10/02/2024	100.000	0.000	4.8000	48.86	0.138208	0.141525				38.05	
JPMorgan Chase Financial Company LLC	48133YVL5	08/31/2023	09/02/2026	100.000	0.000	5.4000	18.16	0.150045	0.154096	0.158257	0.162530	0.166918	55.72	58.77
JPMorgan Chase Financial Company LLC	48133PKQ5	12/05/2022	06/04/2024	100.000	0.000	4.7400	51.55	0.137964					21.11	
JPMorgan Chase Financial Company LLC	48133YEN0	08/03/2023	08/05/2026	100.000	0.000	5.4000	22.21	0.150045	0.154096	0.158257	0.162530	0.166918	55.94	59.01
JPMorgan Chase Financial Company LLC	48133WPH5	05/16/2023	05/28/2024	100.000	0.000	5.2300	32.87	0.149337					21.95	
JPMorgan Chase Financial Company LLC	48133PKX0	11/28/2022	11/26/2027	100.000	0.000	5.1900	57.59	0.151703	0.155640	0.159679	0.163823	0.168074	55.60	58.52
JPMorgan Chase Financial Company LLC	48130CGJ8	02/15/2024	02/15/2039	100.000	VARIABLE	5.2400		0.144118	0.149889	0.140722	0.138222		46.58	50.21
JPMorgan Chase Financial Company LLC	48133YF25	08/30/2023	08/28/2025	100.000	0.000	5.5800	18.76	0.155000	0.159276	0.163720	0.168288		57.64	39.62
JPMorgan Chase Financial Company LLC	48133XCB0	06/14/2023	03/14/2025	100.000	0.000	6.0300	33.27	0.170025	0.175151	0.180432			63.25	13.17
JPMorgan Chase Financial Company LLC	48133Y5C4	08/16/2023	08/14/2026	100.000	0.000	5.4000	20.25	0.150000	0.154005	0.158163	0.162434	0.166819	55.84	58.89
JPMorgan Chase Financial Company LLC	48133TXZ3	01/20/2023	02/23/2024	100.000	0.000	5.2700	50.63	0.150972					7.85	
JPMorgan Chase Financial Company LLC	48134BNA7	10/31/2023	07/31/2025	100.000	0.000	5.7200	9.69	0.158889	0.161161	0.165770	0.170511		58.65	35.50
JPMorgan Chase Financial Company LLC	48133TF66	03/03/2023	03/05/2025	100.000	0.000	5.7200	47.89	0.163485	0.168161	0.172970			60.80	11.07
JPMorgan Chase Financial Company LLC	48133PM26	12/30/2022	01/02/2026	100.000	0.000	4.9800	50.57	0.141817	0.145348	0.148967	0.152677	0.156478	52.97	55.64
JPMorgan Chase Financial Company LLC	48133TE23	03/03/2023	03/05/2026	100.000	0.000	4.9800	41.63	0.141817	0.145348	0.148967	0.152677	0.156478	52.52	55.17

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48133XBK3	05/31/2023	06/10/2024	100.000	0.000	5.2300	30.78	0.149293					23.74	
JPMorgan Chase Financial Company LLC	48133PLE1	12/05/2022	12/03/2027	100.000	0.000	5.1900	56.53	0.151703	0.155640	0.159679	0.163823	0.168074	55.55	58.47
JPMorgan Chase Financial Company LLC	48133WQ92	09/25/2023	09/22/2025	100.000	0.000	5.5800	14.88	0.155000	0.159252	0.163696	0.168263		57.43	43.55
JPMorgan Chase Financial Company LLC	48133T6Q3	03/03/2023	03/04/2027	100.000	0.000	5.6600	47.38	0.161696	0.166272	0.170978	0.175817	0.180792	60.12	63.57
JPMorgan Chase Financial Company LLC	48133TH40	03/03/2023	03/05/2026	100.000	0.000	5.6400	47.21	0.161135	0.165679	0.170351	0.175155	0.180095	59.90	63.32
JPMorgan Chase Financial Company LLC	48133PLJ0	11/28/2022	11/28/2025	100.000	0.000	4.9800	55.22	0.145308	0.148926	0.152635	0.156435		53.20	50.60
JPMorgan Chase Financial Company LLC	48133UJW3	03/09/2023	04/11/2024	100.000	0.000	6.3300	52.05	0.182419					18.24	
JPMorgan Chase Financial Company LLC	48134BMV6	10/31/2023	10/29/2026	100.000	0.000	5.4000	9.15	0.150000	0.154028	0.158186	0.162457	0.166844	55.23	58.25
JPMorgan Chase Financial Company LLC	48133OCV1	08/13/2024	08/14/2034	100.000	VARIES	5.3800				0.149416	0.152444	0.156556	20.47	55.62
JPMorgan Chase Financial Company LLC	48133UBT8	02/15/2023	08/15/2024	100.000	0.000	5.7800	51.37	0.165196	0.169970				37.86	
JPMorgan Chase Financial Company LLC	48133WY25	05/24/2023	05/22/2025	100.000	0.000	5.9600	36.12	0.170434	0.175513	0.180744			62.67	25.48
JPMorgan Chase Financial Company LLC	48134BF99	10/31/2023	10/30/2025	100.000	0.000	5.5800	9.46	0.155000	0.159325	0.163770	0.168339		57.11	49.79
JPMorgan Chase Financial Company LLC	48134AT70	09/18/2023	09/17/2026	100.000	0.000	5.4000	15.45	0.150000	0.154028	0.158186	0.162457	0.166844	55.58	58.62
JPMorgan Chase Financial Company LLC	48134BF81	11/02/2023	11/04/2026	100.000	0.000	5.4000	8.85	0.150045	0.154096	0.158257	0.162530	0.166918	55.21	58.24
JPMorgan Chase Financial Company LLC	48133XM78	07/06/2023	04/03/2025	100.000	0.000	5.7200	28.00	0.161085	0.165692	0.170431			59.64	15.68
JPMorgan Chase Financial Company LLC	48134ATM7	09/29/2023	09/29/2028	100.000	0.000	5.3000	13.54	0.147222	0.151124	0.155128	0.159239	0.163459	54.43	57.35
JPMorgan Chase Financial Company LLC	48133XLY0	06/08/2023	07/10/2024	100.000	0.000	5.3300	30.18	0.148757	0.152721				28.83	
JPMorgan Chase Financial Company LLC	48134BWS8	11/02/2023	11/02/2028	100.000	0.000	5.2400	8.59	0.145556	0.149369	0.153283	0.157299	0.161420	53.54	56.38
JPMorgan Chase Financial Company LLC	48133XM86	07/06/2023	04/03/2025	100.000	0.000	5.7200	28.00	0.161085	0.165692	0.170431			59.64	15.68
JPMorgan Chase Financial Company LLC	48133OCV0	08/16/2024	08/16/2039	100.000	VARIES	5.3200				0.147836	0.150778	0.154833	19.81	55.01
JPMorgan Chase Financial Company LLC	48133VX70	04/27/2023	05/08/2024	100.000	0.000	5.2300	35.70	0.149315					18.96	
JPMorgan Chase Financial Company LLC	48133XLZ7	06/07/2023	06/18/2024	100.000	0.000	5.3200	30.24	0.151955					25.38	
JPMorgan Chase Financial Company LLC	48134AU29	09/27/2023	09/26/2030	100.000	0.000	5.3300	13.92	0.148056	0.151979	0.156030	0.160188	0.164457	54.76	57.72
JPMorgan Chase Financial Company LLC	48134RDS4	11/15/2023	11/14/2025	100.000	0.000	5.5800	7.13	0.155000	0.159300	0.163745	0.168313		56.99	52.07
JPMorgan Chase Financial Company LLC	48133VWG1	04/06/2023	04/08/2025	100.000	0.000	5.9600	44.30	0.170546	0.175628	0.180862			63.17	17.54
JPMorgan Chase Financial Company LLC	48134A2C8	09/27/2023	12/27/2024	100.000	0.000	5.5900	14.60	0.157448	0.161848				56.84	
JPMorgan Chase Financial Company LLC	48133OCQ4	08/16/2024	08/16/2039	100.000	VARIES	5.0900				0.141269	0.143944	0.147611	18.93	52.48
JPMorgan Chase Financial Company LLC	48134ATJ4	10/04/2023	10/04/2028	100.000	0.000	5.3000	12.81	0.147222	0.151124	0.155128	0.159239	0.163459	54.39	57.31
JPMorgan Chase Financial Company LLC	48133U2Z4	03/08/2023	04/08/2024	100.000	0.000	6.2100	51.22	0.178777					17.34	
JPMorgan Chase Financial Company LLC	48134B6A6	10/30/2023	04/30/2025	100.000	0.000	5.8500	9.91	0.162500	0.167253	0.172145			59.94	20.49
JPMorgan Chase Financial Company LLC	48133PF57	01/04/2023	01/03/2028	100.000	0.000	5.1900	52.13	0.147887	0.151725	0.155662	0.159701	0.163846	55.31	58.22
JPMorgan Chase Financial Company LLC	48134ADB8	10/03/2023	10/01/2026	100.000	0.000	5.4000	13.20	0.150000	0.154005	0.158163	0.162434	0.166819	55.46	58.49
JPMorgan Chase Financial Company LLC	48134AUC7	09/29/2023	10/01/2025	100.000	0.000	5.5800	14.26	0.155048	0.159374	0.163820	0.168391		57.39	45.05
JPMorgan Chase Financial Company LLC	48134BG72	11/03/2023	11/03/2026	100.000	0.000	5.4000	8.70	0.150000	0.154050	0.158209	0.162481	0.166868	55.21	58.23
JPMorgan Chase Financial Company LLC	48134ACS2	09/07/2023	12/04/2026	100.000	0.000	5.3800	17.09	0.151387	0.155460	0.159642	0.163936	0.168346	55.46	58.48
JPMorgan Chase Financial Company LLC	48134BWW9	10/20/2023	10/22/2026	100.000	0.000	5.4000	10.65	0.150045	0.154096	0.158257	0.162530	0.166918	55.31	58.34
JPMorgan Chase Financial Company LLC	48133VX96	04/27/2023	05/08/2024	100.000	0.000	5.2300	35.70	0.149315					18.96	
JPMorgan Chase Financial Company LLC	48133NPD4	11/03/2022	11/05/2025	100.000	0.000	4.9800	58.85	0.145348	0.148967	0.152677	0.156478		53.39	47.10
JPMorgan Chase Financial Company LLC	48134BFX6	10/06/2023	10/06/2028	100.000	0.000	5.3000	12.51	0.147222	0.151124	0.155128	0.159239	0.163459	54.37	57.29
JPMorgan Chase Financial Company LLC	48133TA39	02/03/2023	02/05/2026	100.000	VARIES	5.6400	49.51	0.149611	0.149833	0.150667	0.151889	0.152571	53.90	54.46
JPMorgan Chase Financial Company LLC	48133UD66	02/17/2023	02/17/2028	100.000	0.000	5.6900	50.23	0.162552	0.167177	0.171933	0.176825	0.181855	60.61	64.11
JPMorgan Chase Financial Company LLC	48134B5Y5	10/31/2023	10/29/2026	100.000	0.000	5.4000	9.15	0.150000	0.154028	0.158186	0.162457	0.166844	55.23	58.25
JPMorgan Chase Financial Company LLC	48133NPE4	11/02/2022	10/31/2025	100.000	0.000	4.9800	59.00	0.145269	0.148886	0.152593	0.156393		53.39	46.31
JPMorgan Chase Financial Company LLC	48133UC23	02/17/2023	08/19/2024	100.000	0.000	5.7800	51.04	0.165249	0.170024				38.54	
JPMorgan Chase Financial Company LLC	48134TKN3	02/05/2024	02/05/2029	100.000	VARIES	6.1500			0.166027	0.159778	0.156556	0.155444	53.00	56.17
JPMorgan Chase Financial Company LLC	48133TAJ4	12/21/2022	12/19/2025	100.000	0.000	4.9800	51.88	0.145269	0.148886	0.152593	0.156393		53.04	53.79
JPMorgan Chase Financial Company LLC	48133U3K6	02/15/2023	02/28/2024	100.000	0.000	5.1700	45.92	0.147599					8.41	

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48134AUM5	10/04/2023	04/03/2025	100.000	0.000	5.8500	14.14	0.162500	0.167227	0.172118			60.20	15.83
JPMorgan Chase Financial Company LLC	48134AUP8	10/04/2023	10/02/2026	100.000	0.000	5.4000	13.05	0.150000	0.154005	0.158163	0.162434	0.166819	55.45	58.48
JPMorgan Chase Financial Company LLC	48133UUQ3	03/15/2023	09/15/2026	100.000	0.000	5.5700	44.71	0.159031	0.163460	0.168013	0.172692	0.177501	59.00	62.33
JPMorgan Chase Financial Company LLC	48134AB6R9	11/02/2023	08/04/2025	100.000	0.000	5.5200	9.05	0.153333	0.155496	0.159788	0.164198		56.54	34.83
JPMorgan Chase Financial Company LLC	48134AUR4	10/04/2023	10/02/2026	100.000	0.000	5.4000	13.05	0.150000	0.154005	0.158163	0.162434	0.166819	55.45	58.48
JPMorgan Chase Financial Company LLC	48134AUQ6	09/29/2023	03/31/2025	100.000	0.000	5.8200	14.87	0.161667	0.166397	0.171239			59.92	15.24
JPMorgan Chase Financial Company LLC	48134BGV9	10/25/2023	01/24/2025	100.000	0.000	5.5800	10.23	0.155000	0.157138	0.161522			57.21	3.72
JPMorgan Chase Financial Company LLC	48133NQA9	10/31/2022	10/30/2025	100.000	0.000	4.9800	59.28	0.145308	0.148926	0.152635	0.156435		53.41	46.32
JPMorgan Chase Financial Company LLC	48134A3Q6	10/12/2023	10/12/2027	100.000	0.000	5.3900	11.83	0.149722	0.153757	0.157901	0.162156	0.166527	55.27	58.29
JPMorgan Chase Financial Company LLC	48133P5C3	12/02/2022	12/04/2024	100.000	0.000	4.8500	53.19	0.141374	0.144802				47.69	
JPMorgan Chase Financial Company LLC	48134AUS2	10/04/2023	10/02/2025	100.000	0.000	5.5800	13.49	0.155000	0.159276	0.163720	0.168288		57.35	45.19
JPMorgan Chase Financial Company LLC	48134BGH0	10/31/2023	10/31/2028	100.000	0.000	5.3000	8.98	0.147222	0.151124	0.155128	0.159239	0.163459	54.18	57.09
JPMorgan Chase Financial Company LLC	48134ADC6	10/03/2023	10/01/2026	100.000	0.000	5.4000	13.20	0.150000	0.154005	0.158163	0.162434	0.166819	55.46	58.49
JPMorgan Chase Financial Company LLC	48133NPT9	11/03/2022	11/05/2024	100.000	0.000	4.8500	57.29	0.141374	0.144802				43.59	
JPMorgan Chase Financial Company LLC	48133VXL9	04/10/2023	04/09/2025	100.000	0.000	5.9600	43.61	0.170462	0.175541	0.180773			63.13	17.72
JPMorgan Chase Financial Company LLC	48134AUH6	10/04/2023	11/01/2024	100.000	0.000	5.4100	13.11	0.150888	0.154969				46.00	
JPMorgan Chase Financial Company LLC	48133UUK6	03/09/2023	03/11/2026	100.000	0.000	5.6400	46.25	0.161135	0.165679	0.170351	0.175155	0.180095	59.84	63.26
JPMorgan Chase Financial Company LLC	48134BXM0	10/26/2023	10/26/2028	100.000	0.000	5.3000	9.57	0.147222	0.151124	0.155128	0.159239	0.163459	54.22	57.13
JPMorgan Chase Financial Company LLC	48133U3G5	02/21/2023	02/18/2025	100.000	0.000	5.7200	49.85	0.163357	0.168029	0.172835			60.91	8.12
JPMorgan Chase Financial Company LLC	48134REX2	11/15/2023	11/14/2025	100.000	0.000	6.1600	7.87	0.171111	0.176352	0.181784	0.187383		63.04	57.91
JPMorgan Chase Financial Company LLC	48133XMT0	07/05/2023	07/02/2026	100.000	0.000	5.6100	27.43	0.155833	0.160132	0.164623	0.169241	0.173988	58.45	61.77
JPMorgan Chase Financial Company LLC	48133PX32	12/14/2022	12/12/2024	100.000	0.000	4.8500	51.50	0.141298	0.144725				48.80	
JPMorgan Chase Financial Company LLC	48134AVB8	10/04/2023	10/02/2025	100.000	0.000	5.5800	13.49	0.155000	0.159276	0.163720	0.168288		57.35	45.19
JPMorgan Chase Financial Company LLC	48133PX40	12/14/2022	12/12/2024	100.000	0.000	4.8500	51.50	0.141298	0.144725				48.80	
JPMorgan Chase Financial Company LLC	48134AVA0	10/04/2023	10/02/2025	100.000	0.000	5.5800	13.49	0.155000	0.159276	0.163720	0.168288		57.35	45.19
JPMorgan Chase Financial Company LLC	48133PKX9	12/21/2022	01/19/2024	100.000	0.000	4.1900	43.59	0.119214					2.15	
JPMorgan Chase Financial Company LLC	48133U4C3	03/07/2023	03/07/2025	100.000	0.000	5.6400	46.56	0.161085	0.165627	0.170298			59.86	11.24
JPMorgan Chase Financial Company LLC	48134AUW3	10/04/2023	10/11/2024	100.000	0.000	5.3200	12.87	0.147931	0.151866				42.13	
JPMorgan Chase Financial Company LLC	48133YQC1	09/06/2023	09/06/2028	100.000	0.000	5.3000	16.93	0.147222	0.151124	0.155128	0.159239	0.163459	54.61	57.54
JPMorgan Chase Financial Company LLC	48134AUV5	09/29/2023	10/01/2026	100.000	0.000	5.4000	13.80	0.150045	0.154096	0.158257	0.162530	0.166918	55.48	58.52
JPMorgan Chase Financial Company LLC	48134WV87	03/26/2024	03/26/2029	100.000	VARIES	5.0400		0.136354	0.136944	0.135278	0.134611		37.75	48.58
JPMorgan Chase Financial Company LLC	48133NQ87	11/03/2022	11/05/2026	100.000	0.000	5.1000	60.29	0.149026	0.152826	0.156723	0.160720	0.164818	54.76	57.59
JPMorgan Chase Financial Company LLC	48134AAU7	09/29/2023	10/01/2025	100.000	0.000	5.5800	14.26	0.155048	0.159374	0.163820	0.168391		57.39	45.05
JPMorgan Chase Financial Company LLC	48133TRS6	01/11/2023	02/09/2024	100.000	0.000	5.2700	51.98	0.150862					5.73	
JPMorgan Chase Financial Company LLC	48133UE99	02/21/2023	03/20/2024	100.000	0.000	5.2700	45.95	0.150884					11.92	
JPMorgan Chase Financial Company LLC	48133YQD9	08/02/2023	08/24/2024	100.000	0.000	5.3200	22.08	0.148258	0.152202				35.25	
JPMorgan Chase Financial Company LLC	48134AUZ6	10/04/2023	10/02/2025	100.000	0.000	5.5800	13.49	0.155000	0.159276	0.163720	0.168288		57.35	45.19
JPMorgan Chase Financial Company LLC	48133NQ66	10/31/2022	10/31/2028	100.000	0.000	5.2600	62.68	0.153898	0.157945	0.162099	0.166362	0.170738	56.63	59.65
JPMorgan Chase Financial Company LLC	48133TS89	02/08/2023	02/09/2024	100.000	0.000	5.1700	46.92	0.147344					5.60	
JPMorgan Chase Financial Company LLC	48133NQ30	11/03/2022	11/05/2025	100.000	0.000	4.9800	58.85	0.145348	0.148967	0.152677	0.156478		53.39	47.10
JPMorgan Chase Financial Company LLC	48134BHR7	10/04/2023	10/02/2026	100.000	0.000	5.4000	13.05	0.150000	0.154005	0.158163	0.162434	0.166819	55.45	58.48
JPMorgan Chase Financial Company LLC	48134ARGA0	11/09/2023	05/09/2025	100.000	0.000	5.8500	8.45	0.162500	0.167253	0.172145			59.86	22.03
JPMorgan Chase Financial Company LLC	48133WKW7	06/05/2023	06/04/2026	100.000	0.000	5.8200	33.43	0.166345	0.171186	0.176167	0.181294	0.186569	61.02	64.62
JPMorgan Chase Financial Company LLC	48133UEP3	02/23/2023	03/21/2024	100.000	0.000	5.2700	45.64	0.150862					12.07	
JPMorgan Chase Financial Company LLC	48134AVT9	09/29/2023	10/01/2026	100.000	0.000	5.4000	13.80	0.150045	0.154096	0.158257	0.162530	0.166918	55.48	58.52
JPMorgan Chase Financial Company LLC	48133UES7	02/24/2023	08/26/2024	100.000	0.000	5.7800	49.89	0.165249	0.170024				39.69	
JPMorgan Chase Financial Company LLC	48133PGH0	12/05/2022	12/05/2024	100.000	0.000	4.8500	52.76	0.141335	0.144763				47.82	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48133NQX9	11/03/2022	11/05/2025	100.000	0.000	4.9800	58.85	0.145348	0.148967	0.152677	0.156478		53.39	47.10
JPMorgan Chase Financial Company LLC	48133VYP9	04/19/2023	04/25/2024	100.000	0.000	5.2300	36.89	0.149207					17.01	
JPMorgan Chase Financial Company LLC	48133NA73	10/03/2022	09/30/2027	100.000	0.000	5.1900	65.93	0.151682	0.155618	0.159656	0.163800	0.168050	56.04	58.99
JPMorgan Chase Financial Company LLC	48133XNS1	06/28/2023	06/28/2027	100.000	0.000	5.3900	27.41	0.153757	0.157901	0.162156	0.166527	0.171014	56.12	59.19
JPMorgan Chase Financial Company LLC	48133WKP2	06/05/2023	05/05/2025	100.000	0.000	5.9600	34.33	0.169667	0.174723	0.179930			62.56	22.31
JPMorgan Chase Financial Company LLC	48133P522	12/30/2022	01/02/2025	100.000	0.000	4.9800	50.57	0.141617	0.145348	0.148967			52.97	0.15
JPMorgan Chase Financial Company LLC	48133YA95	08/03/2023	10/30/2024	100.000	0.000	5.5900	23.11	0.157375	0.161774				47.85	
JPMorgan Chase Financial Company LLC	48133WKS6	05/31/2023	05/28/2027	100.000	0.000	5.7600	33.91	0.164557	0.169296	0.174172	0.179188	0.184349	60.41	63.94
JPMorgan Chase Financial Company LLC	48134AWB7	10/04/2023	10/04/2027	100.000	0.000	5.3200	12.86	0.147778	0.151709	0.155744	0.159887	0.164140	54.60	57.54
JPMorgan Chase Financial Company LLC	48133NRN0	10/31/2022	10/29/2027	100.000	0.000	5.1900	61.83	0.151725	0.155662	0.159701	0.163846	0.168097	55.82	58.76
JPMorgan Chase Financial Company LLC	48133PGQ0	12/05/2022	12/04/2025	100.000	0.000	4.9800	54.20	0.145288	0.148906	0.152614	0.156414		53.15	51.50
JPMorgan Chase Financial Company LLC	48134AWF8	09/29/2023	07/01/2025	100.000	0.000	5.7200	14.62	0.161211	0.165822	0.170565			58.87	30.70
JPMorgan Chase Financial Company LLC	48134AFC4	08/25/2023	08/27/2024	100.000	0.000	5.3200	18.63	0.147821	0.151754				35.59	
JPMorgan Chase Financial Company LLC	48133PH97	01/04/2023	10/03/2024	100.000	0.000	4.8000	48.31	0.138154	0.141469				38.17	
JPMorgan Chase Financial Company LLC	48133NR99	10/31/2022	10/29/2027	100.000	0.000	5.1900	61.83	0.151725	0.155662	0.159701	0.163846	0.168097	55.82	58.76
JPMorgan Chase Financial Company LLC	48133PGJ6	11/28/2022	11/28/2025	100.000	0.000	4.8900	54.20	0.142557	0.146042	0.149613	0.153271		52.18	49.58
JPMorgan Chase Financial Company LLC	48134AEY7	08/22/2023	09/20/2024	100.000	0.000	5.3300	19.16	0.148669	0.152631				39.22	
JPMorgan Chase Financial Company LLC	48133WLA4	06/05/2023	06/05/2025	100.000	0.000	5.9600	34.23	0.170489	0.175570	0.180802			62.56	27.84
JPMorgan Chase Financial Company LLC	48133PGL1	11/28/2022	11/28/2025	100.000	0.000	4.8900	54.20	0.142557	0.146042	0.149613	0.153271		52.18	49.58
JPMorgan Chase Financial Company LLC	48133TBV6	12/21/2022	12/19/2024	100.000	0.000	4.8500	50.51	0.141298	0.144725				49.79	
JPMorgan Chase Financial Company LLC	48133NRF7	11/03/2022	11/04/2027	100.000	0.000	5.1900	61.37	0.151767	0.155706	0.159746	0.163892	0.168145	55.80	58.73
JPMorgan Chase Financial Company LLC	48133PGK3	12/05/2022	12/04/2025	100.000	0.000	4.9800	54.20	0.145288	0.148906	0.152614	0.156414		53.15	51.50
JPMorgan Chase Financial Company LLC	48133PCN7	12/05/2022	12/04/2025	100.000	0.000	4.9800	54.20	0.145288	0.148906	0.152614	0.156414		53.15	51.50
JPMorgan Chase Financial Company LLC	48134RGN2	11/09/2023	11/06/2025	100.000	0.000	6.1600	8.90	0.171111	0.176293	0.181723	0.187320		63.12	56.43
JPMorgan Chase Financial Company LLC	48133PGM9	11/28/2022	11/28/2025	100.000	0.000	4.8900	54.20	0.142557	0.146042	0.149613	0.153271		52.18	49.58
JPMorgan Chase Financial Company LLC	48133WLB2	05/31/2023	05/29/2026	100.000	0.000	5.8200	34.26	0.166345	0.171186	0.176167	0.181294	0.186569	61.07	64.68
JPMorgan Chase Financial Company LLC	48133PGP2	12/05/2022	12/05/2024	100.000	0.000	4.8500	52.76	0.141335	0.144763				47.82	
JPMorgan Chase Financial Company LLC	48133U5P3	04/21/2023	04/24/2025	100.000	0.000	5.9600	41.74	0.170574	0.175657	0.180891			63.01	20.44
JPMorgan Chase Financial Company LLC	48133TU37	03/02/2023	03/02/2028	100.000	0.000	5.6900	47.79	0.162552	0.167177	0.171933	0.176825	0.181855	60.47	63.96
JPMorgan Chase Financial Company LLC	48133UWU2	03/09/2023	09/11/2025	100.000	0.000	5.6000	45.92	0.159961	0.164440	0.169044	0.173777		59.39	43.11
JPMorgan Chase Financial Company LLC	48133TU29	03/03/2023	03/02/2028	100.000	0.000	5.6900	47.63	0.162527	0.167151	0.171907	0.176797	0.181827	60.46	63.95
JPMorgan Chase Financial Company LLC	48133TD44	03/03/2023	03/08/2024	100.000	0.000	5.1700	43.25	0.147429					9.88	
JPMorgan Chase Financial Company LLC	48133P7G2	12/30/2022	01/02/2026	100.000	0.000	4.8900	49.64	0.139192	0.142596	0.146082	0.149654	0.153313	51.96	54.53
JPMorgan Chase Financial Company LLC	48133NSD1	10/31/2022	10/30/2025	100.000	0.000	4.9800	59.28	0.145308	0.148926	0.152635	0.156435		53.41	46.32
JPMorgan Chase Financial Company LLC	48133P7F4	12/30/2022	01/02/2026	100.000	0.000	4.8900	49.64	0.139192	0.142596	0.146082	0.149654	0.153313	51.96	54.53
JPMorgan Chase Financial Company LLC	48133TU52	03/03/2023	03/04/2024	100.000	0.000	5.1700	43.23	0.147344					9.28	
JPMorgan Chase Financial Company LLC	48133TTS4	01/17/2023	02/15/2024	100.000	0.000	5.2700	51.07	0.150862					6.64	
JPMorgan Chase Financial Company LLC	48133WLB9	06/05/2023	12/03/2026	100.000	0.000	5.7900	33.26	0.165438	0.170227	0.175155	0.180226	0.185444	60.69	64.26
JPMorgan Chase Financial Company LLC	48133UWV0	03/09/2023	09/11/2024	100.000	0.000	5.7000	46.74	0.162897	0.167540				41.56	
JPMorgan Chase Financial Company LLC	48133NSE9	11/03/2022	11/05/2025	100.000	0.000	4.9800	58.85	0.145348	0.148967	0.152677	0.156478		53.39	47.10
JPMorgan Chase Financial Company LLC	48133T2S3	01/30/2023	12/02/2024	100.000	0.000	5.7300	53.46	0.166906	0.171688				56.11	
JPMorgan Chase Financial Company LLC	48133TU60	03/03/2023	03/05/2025	100.000	0.000	5.7200	47.89	0.163485	0.168161	0.172970			60.80	11.07
JPMorgan Chase Financial Company LLC	48133NRU4	11/03/2022	05/03/2024	100.000	0.000	4.7400	55.96	0.137982					16.83	
JPMorgan Chase Financial Company LLC	48133NRX8	10/31/2022	10/30/2025	100.000	0.000	4.9800	59.28	0.145308	0.148926	0.152635	0.156435		53.41	46.32
JPMorgan Chase Financial Company LLC	48134AWL5	09/06/2023	09/06/2028	100.000	0.000	5.2400	16.74	0.145556	0.149369	0.153283	0.157299	0.161420	53.98	56.84
JPMorgan Chase Financial Company LLC	48133TCJ2	12/28/2022	01/25/2024	100.000	0.000	4.2500	43.37	0.120949					2.90	
JPMorgan Chase Financial Company LLC	48133WM47	08/25/2023	02/28/2026	100.000	0.000	5.4900	19.22	0.152570	0.156758	0.161061	0.165482	0.170024	56.72	59.88

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48134BS95	11/08/2023	02/06/2025	100.000	0.000	5.5900	8.23	0.155278	0.157400	0.161799			57.23	5.66
JPMorgan Chase Financial Company LLC	48133TM36	03/03/2023	03/05/2026	100.000	0.000	5.6400	47.21	0.161135	0.165679	0.170351	0.175155	0.180095	59.90	63.32
JPMorgan Chase Financial Company LLC	48133YK86	08/14/2023	08/13/2025	100.000	0.000	5.5800	21.23	0.155000	0.159300	0.163745	0.168313		57.78	37.17
JPMorgan Chase Financial Company LLC	48134BAP8	11/03/2023	11/05/2025	100.000	0.000	5.5800	8.99	0.155048	0.159374	0.163820	0.168391		57.09	50.62
JPMorgan Chase Financial Company LLC	48130CLR4	05/24/2024	05/24/2039	45.000	VARIES	5.3200			0.067222	0.067556	0.069389	0.071222	14.58	25.31
JPMorgan Chase Financial Company LLC	48133XXK9	06/27/2023	06/26/2025	100.000	0.000	5.5800	28.54	0.159300	0.163745	0.168313			58.19	29.45
JPMorgan Chase Financial Company LLC	48133XGV2	07/06/2023	07/03/2025	100.000	0.000	5.9600	28.97	0.165556	0.170407	0.175485	0.180714		62.24	32.88
JPMorgan Chase Financial Company LLC	48134BAR4	11/03/2023	11/05/2026	100.000	0.000	5.4000	8.70	0.150045	0.154096	0.158257	0.162530	0.166918	55.21	58.23
JPMorgan Chase Financial Company LLC	48134BAQ6	11/03/2023	11/05/2026	100.000	0.000	5.4000	8.70	0.150045	0.154096	0.158257	0.162530	0.166918	55.21	58.23
JPMorgan Chase Financial Company LLC	48133X7K6	08/03/2023	08/05/2025	100.000	0.000	5.5800	22.95	0.155048	0.159374	0.163820	0.168391		57.88	35.88
JPMorgan Chase Financial Company LLC	48133X7J9	08/03/2023	08/05/2025	100.000	0.000	5.5800	22.95	0.155048	0.159374	0.163820	0.168391		57.88	35.88
JPMorgan Chase Financial Company LLC	48133WEH7	05/31/2023	11/29/2024	100.000	0.000	6.1000	35.92	0.174584	0.179909				58.22	
JPMorgan Chase Financial Company LLC	48133YKQ6	07/06/2023	08/07/2024	100.000	0.000	5.3200	25.96	0.148455	0.152404				32.78	
JPMorgan Chase Financial Company LLC	48133XHQ2	07/06/2023	07/06/2026	100.000	0.000	5.4000	26.25	0.150000	0.154050	0.158209	0.162481	0.166868	56.17	59.24
JPMorgan Chase Financial Company LLC	48133TMF9	01/31/2023	10/31/2024	100.000	0.000	4.8000	44.72	0.138172	0.141488				41.91	
JPMorgan Chase Financial Company LLC	48133TMG7	01/31/2023	01/29/2026	100.000	0.000	4.9800	46.31	0.141759	0.145288	0.148906	0.152614	0.156414	52.75	55.41
JPMorgan Chase Financial Company LLC	48133XHR0	07/06/2023	07/06/2026	100.000	0.000	5.4000	26.25	0.150000	0.154050	0.158209	0.162481	0.166868	56.17	59.24
JPMorgan Chase Financial Company LLC	48133VSM3	04/28/2023	10/30/2024	100.000	0.000	6.1900	42.12	0.177327	0.182815				54.01	
JPMorgan Chase Financial Company LLC	48133WEC8	06/05/2023	06/04/2026	100.000	0.000	5.8200	33.43	0.166345	0.171186	0.176167	0.181294	0.186569	61.02	64.62
JPMorgan Chase Financial Company LLC	48133X7E0	08/03/2023	08/05/2027	100.000	0.000	5.3200	21.88	0.147821	0.151754	0.155790	0.159934	0.164188	55.09	58.06
JPMorgan Chase Financial Company LLC	48133XHf6	07/06/2023	01/05/2027	100.000	0.000	5.7900	28.15	0.160833	0.165464	0.170254	0.175183	0.180254	60.39	63.94
JPMorgan Chase Financial Company LLC	48133WEB0	06/05/2023	06/04/2026	100.000	0.000	5.8200	33.43	0.166345	0.171186	0.176167	0.181294	0.186569	61.02	64.62
JPMorgan Chase Financial Company LLC	48133X7G5	08/03/2023	08/05/2025	100.000	0.000	5.5800	22.95	0.155048	0.159374	0.163820	0.168391		57.88	35.88
JPMorgan Chase Financial Company LLC	48134BBD4	10/31/2023	10/29/2026	100.000	0.000	5.4000	9.15	0.150000	0.154028	0.158186	0.162457	0.166844	55.23	58.25
JPMorgan Chase Financial Company LLC	48133PA37	01/04/2023	01/03/2025	100.000	0.000	4.8500	48.67	0.137971	0.141317	0.144744			51.48	0.29
JPMorgan Chase Financial Company LLC	48134BBC6	11/03/2023	11/05/2025	100.000	0.000	5.5800	8.99	0.155048	0.159374	0.163820	0.168391		57.09	50.62
JPMorgan Chase Financial Company LLC	48134BBV4	11/03/2023	12/05/2024	100.000	0.000	5.4100	8.73	0.151000	0.155085				51.17	
JPMorgan Chase Financial Company LLC	48133WEY0	05/31/2023	05/29/2026	100.000	0.000	5.8200	34.26	0.166345	0.171186	0.176167	0.181294	0.186569	61.07	64.68
JPMorgan Chase Financial Company LLC	48134BBX0	10/31/2023	10/31/2028	100.000	0.000	5.3000	8.98	0.147222	0.151124	0.155128	0.159239	0.163459	54.18	57.09
JPMorgan Chase Financial Company LLC	48133VC99	05/03/2023	05/01/2025	100.000	0.000	5.9600	39.69	0.170434	0.175513	0.180744			62.89	21.69
JPMorgan Chase Financial Company LLC	48133WFA1	06/05/2023	03/05/2025	100.000	0.000	6.0300	34.80	0.170025	0.175151	0.180432			63.34	11.55
JPMorgan Chase Financial Company LLC	48134TGN8	02/05/2024	02/03/2028	100.000	VARIES	6.2900			0.173493	0.174722	0.178722	0.179667	56.78	64.51
JPMorgan Chase Financial Company LLC	48133WEQ7	06/05/2023	06/04/2026	100.000	0.000	5.8200	33.43	0.166345	0.171186	0.176167	0.181294	0.186569	61.02	64.62
JPMorgan Chase Financial Company LLC	48130CN14	06/21/2024	06/21/2039	100.000	VARIES	5.3300			0.147778	0.148167	0.152111	0.156211	28.00	55.49
JPMorgan Chase Financial Company LLC	48133XYU4	06/27/2023	06/26/2025	100.000	0.000	5.5800	28.54	0.159300	0.163745	0.168313			58.19	29.45
JPMorgan Chase Financial Company LLC	48133XH58	06/30/2023	07/02/2026	100.000	0.000	5.8200	29.27	0.161719	0.166425	0.171268	0.176252	0.181381	60.78	64.36
JPMorgan Chase Financial Company LLC	48130CMQ5	05/31/2024	05/31/2039	100.000	VARIES	5.6100			0.194516	0.154944	0.153056	0.151111	33.92	54.75
JPMorgan Chase Financial Company LLC	48133WET1	05/31/2023	02/28/2025	100.000	0.000	6.0300	35.65	0.169969	0.175094	0.180373			63.39	10.28
JPMorgan Chase Financial Company LLC	48133XHW9	07/06/2023	07/03/2025	100.000	0.000	5.9600	28.97	0.165556	0.170407	0.175485	0.180714		62.24	32.88
JPMorgan Chase Financial Company LLC	48134BBP7	10/18/2023	04/17/2025	100.000	0.000	5.8500	11.86	0.162500	0.167227	0.172118			60.06	18.24
JPMorgan Chase Financial Company LLC	48133XHV1	07/06/2023	07/15/2024	100.000	0.000	5.2300	25.46	0.145468	0.149272				28.91	
JPMorgan Chase Financial Company LLC	48134BSP9	10/16/2023	04/10/2025	100.000	0.000	5.8500	12.19	0.162500	0.167095	0.171982			60.10	17.03
JPMorgan Chase Financial Company LLC	48130CMG1	05/31/2024	05/31/2039	100.000	VARIES	5.5600			0.154333	0.155389	0.159333	0.163778	32.54	58.16
JPMorgan Chase Financial Company LLC	48133VSG4	04/28/2023	01/30/2025	100.000	0.000	6.0300	41.09	0.170081	0.175209	0.180492			63.72	5.23
JPMorgan Chase Financial Company LLC	48133XHY5	07/06/2023	07/06/2027	100.000	0.000	5.7600	28.00	0.160000	0.164608	0.169349	0.174226	0.179244	60.07	63.58
JPMorgan Chase Financial Company LLC	48133VC40	05/02/2023	04/30/2026	100.000	0.000	5.8200	38.92	0.166319	0.171159	0.176139	0.181265	0.186540	61.35	64.97
JPMorgan Chase Financial Company LLC	48133VST8	04/28/2023	04/30/2026	100.000	0.000	5.8200	39.58	0.166425	0.171268	0.176252	0.181381	0.186659	61.38	65.01

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48130CMT9	05/31/2024	05/31/2039	100.000	VARIES	5.4400			0.151000	0.151833	0.156000	0.160222	31.86	56.92
JPMorgan Chase Financial Company LLC	48133VC65	05/03/2023	05/10/2024	100.000	0.000	5.2300	34.80	0.149228					19.25	
JPMorgan Chase Financial Company LLC	48133VSV3	05/03/2023	05/03/2027	100.000	0.000	5.7600	38.35	0.164608	0.169349	0.174226	0.179244	0.184406	60.67	64.21
JPMorgan Chase Financial Company LLC	48133VCS7	05/02/2023	04/30/2026	100.000	0.000	5.8200	38.92	0.166319	0.171159	0.176139	0.181265	0.186540	61.35	64.97
JPMorgan Chase Financial Company LLC	48133XH22	07/05/2023	07/07/2025	100.000	0.000	5.9600	29.15	0.165610	0.170546	0.175628	0.180862		62.25	33.61
JPMorgan Chase Financial Company LLC	48134BBS1	10/18/2023	04/17/2025	100.000	0.000	5.8500	11.86	0.162500	0.167227	0.172118			60.06	18.24
JPMorgan Chase Financial Company LLC	48134BCH4	11/03/2023	11/05/2025	100.000	0.000	5.5800	8.99	0.155048	0.159374	0.163820	0.168391		57.09	50.62
JPMorgan Chase Financial Company LLC	48133WWL8	05/26/2023	06/06/2024	100.000	0.000	5.2300	31.37	0.149293					23.14	
JPMorgan Chase Financial Company LLC	48133PB77	01/04/2023	01/02/2026	100.000	0.000	4.8900	49.08	0.139118	0.142519	0.146004	0.149573	0.153230	51.93	54.50
JPMorgan Chase Financial Company LLC	48133TNC5	01/31/2023	01/29/2026	100.000	0.000	5.6400	52.52	0.161060	0.165602	0.170272	0.175074	0.180011	60.20	63.64
JPMorgan Chase Financial Company LLC	48133PB69	01/04/2023	01/02/2026	100.000	0.000	4.8900	49.08	0.139118	0.142519	0.146004	0.149573	0.153230	51.93	54.50
JPMorgan Chase Financial Company LLC	48134BCL5	10/31/2023	10/30/2025	100.000	0.000	5.5800	9.46	0.155000	0.159325	0.163770	0.168339		57.11	49.79
JPMorgan Chase Financial Company LLC	48130CNP6	06/17/2024	06/17/2039	100.000	VARIES	5.9100			0.068462	0.068667	0.070722	0.072778	13.25	25.83
JPMorgan Chase Financial Company LLC	48133WFB9	05/31/2023	05/29/2026	100.000	0.000	5.8200	34.26	0.166345	0.171186	0.176167	0.181294	0.186569	61.07	64.68
JPMorgan Chase Financial Company LLC	48133TMY8	01/31/2023	01/29/2026	100.000	0.000	5.6400	52.52	0.161060	0.165602	0.170272	0.175074	0.180011	60.20	63.64
JPMorgan Chase Financial Company LLC	48133XZJ8	06/28/2023	06/26/2025	100.000	0.000	5.5800	28.39	0.159276	0.163720	0.168288			58.18	29.45
JPMorgan Chase Financial Company LLC	48134BCA9	11/03/2023	11/03/2028	100.000	0.000	5.3000	8.54	0.147222	0.151124	0.155128	0.159239	0.163459	54.16	57.07
JPMorgan Chase Financial Company LLC	48134BCD3	10/31/2023	05/01/2025	100.000	0.000	5.8500	9.91	0.162500	0.167280	0.172172			59.94	20.66
JPMorgan Chase Financial Company LLC	48134BCC5	10/31/2023	10/29/2026	100.000	0.000	5.4000	9.15	0.150000	0.154028	0.158186	0.162457	0.166844	55.23	58.25
JPMorgan Chase Financial Company LLC	48134BCB7	11/03/2023	05/05/2025	100.000	0.000	5.8500	9.43	0.162553	0.167307	0.172203			59.92	21.35
JPMorgan Chase Financial Company LLC	48133PB51	01/04/2023	01/02/2026	100.000	0.000	4.8900	49.08	0.139118	0.142519	0.146004	0.149573	0.153230	51.93	54.50
JPMorgan Chase Financial Company LLC	48134AR72	09/20/2023	12/19/2024	100.000	0.000	5.5900	15.71	0.157424	0.161824				55.58	
JPMorgan Chase Financial Company LLC	48133XJB3	07/06/2023	07/03/2025	100.000	0.000	5.9600	28.97	0.165556	0.170407	0.175485	0.180714		62.24	32.88
JPMorgan Chase Financial Company LLC	48134AQX6	09/15/2023	09/16/2027	100.000	0.000	5.3200	15.66	0.147778	0.151731	0.155767	0.159910	0.164164	54.75	57.70
JPMorgan Chase Financial Company LLC	48133XJA5	07/05/2023	07/07/2025	100.000	0.000	5.9600	29.15	0.165610	0.170546	0.175628	0.180862		62.25	33.61
JPMorgan Chase Financial Company LLC	48133XJD9	07/06/2023	07/03/2025	100.000	0.000	5.9600	28.97	0.165556	0.170407	0.175485	0.180714		62.24	32.88
JPMorgan Chase Financial Company LLC	48133XJC1	07/06/2023	07/03/2025	100.000	0.000	5.9600	28.97	0.165556	0.170407	0.175485	0.180714		62.24	32.88
JPMorgan Chase Financial Company LLC	48133TNN1	01/31/2023	07/31/2024	100.000	0.000	4.7400	44.05	0.134787	0.137982				28.75	
JPMorgan Chase Financial Company LLC	48133WXE3	05/31/2023	05/30/2025	100.000	0.000	5.9600	35.09	0.170489	0.175570	0.180802			62.61	26.94
JPMorgan Chase Financial Company LLC	48133XJF4	06/30/2023	04/01/2025	100.000	0.000	6.0300	30.55	0.170053	0.175180	0.180462			63.08	16.24
JPMorgan Chase Financial Company LLC	48133XJE7	06/30/2023	07/02/2026	100.000	0.000	5.8200	29.27	0.161719	0.166425	0.171268	0.176252	0.181381	60.78	64.36
JPMorgan Chase Financial Company LLC	48133VU32	04/26/2023	04/24/2025	100.000	0.000	5.9600	40.89	0.170434	0.175513	0.180744			62.96	20.42
JPMorgan Chase Financial Company LLC	48133VTR1	05/03/2023	01/31/2025	100.000	0.000	6.0300	40.23	0.169941	0.175065	0.180343			63.67	5.23
JPMorgan Chase Financial Company LLC	48134B2N2	11/10/2023	11/13/2025	100.000	0.000	5.5800	7.91	0.155072	0.159399	0.163846	0.168417		57.03	51.94
JPMorgan Chase Financial Company LLC	48130CNT8	06/21/2024	06/21/2039	100.000	VARIES	5.6100			0.155556	0.154944	0.153000	0.151056	34.57	54.73
JPMorgan Chase Financial Company LLC	48133VTS9	04/28/2023	04/30/2026	100.000	0.000	5.8200	39.58	0.166425	0.171268	0.176252	0.181381	0.186659	61.38	65.01
JPMorgan Chase Financial Company LLC	48133WG93	08/03/2023	09/03/2024	100.000	VARIES	6.0537	1.73	0.011689	0.011667	0.011905			2.85	
JPMorgan Chase Financial Company LLC	48134BCS0	10/01/2023	10/30/2025	100.000	0.000	5.5800	13.99	0.155697	0.160041	0.164506	0.169096		57.37	50.01
JPMorgan Chase Financial Company LLC	48134BCV3	11/03/2023	11/05/2026	100.000	0.000	5.4000	8.70	0.150045	0.154096	0.158257	0.162530	0.166918	55.21	58.23
JPMorgan Chase Financial Company LLC	48134BD67	10/27/2023	10/28/2025	100.000	0.000	5.5800	9.92	0.155000	0.159349	0.163794	0.168364		57.14	49.47
JPMorgan Chase Financial Company LLC	48130CNY7	06/21/2024	06/21/2039	100.000	VARIES	5.6100			0.155561	0.154444	0.151556	0.148556	34.49	54.02
JPMorgan Chase Financial Company LLC	48133XJP2	07/06/2023	07/06/2026	100.000	0.000	5.8200	28.29	0.161667	0.166371	0.171213	0.176195	0.181322	60.72	64.30
JPMorgan Chase Financial Company LLC	48133V3H1	05/31/2023	04/22/2026	100.000	0.000	5.8200	34.37	0.165378	0.170190	0.175143	0.180240	0.185485	61.08	64.68
JPMorgan Chase Financial Company LLC	48134ARG2	09/29/2023	10/01/2026	100.000	0.000	5.4000	13.80	0.150045	0.154096	0.158257	0.162530	0.166918	55.48	58.52
JPMorgan Chase Financial Company LLC	48133NMX3	09/30/2022	09/30/2027	100.000	0.000	5.1900	66.38	0.151746	0.155684	0.159724	0.163869	0.168121	56.06	59.01
JPMorgan Chase Financial Company LLC	48133UAJ1	07/20/2023	08/20/2024	100.000	7.000	6.0700	1.92	0.011925	0.011889	0.012200			2.75	
JPMorgan Chase Financial Company LLC	48133W6R4	06/10/2024	07/08/2025	100.000	VARIES	5.0600			0.140900	0.140833	0.144389	0.147500	28.16	27.17

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company LLC	48134ARM9	10/04/2023	07/03/2025	100.000	0.000	5.7200	13.82	0.158889	0.161136	0.165744	0.170485		58.82	31.02
JPMorgan Chase Financial Company LLC	48133XJH0	07/06/2023	01/03/2025	100.000	0.000	6.1000	29.65	0.169444	0.174526	0.179849			63.77	0.36
JPMorgan Chase Financial Company LLC	48133XJG2	07/06/2023	08/02/2024	100.000	0.000	5.3800	26.24	0.150025	0.154061				32.38	
JPMorgan Chase Financial Company LLC	48134BDD2	11/03/2023	11/04/2027	100.000	0.000	5.3200	8.57	0.147778	0.151731	0.155767	0.159910	0.164164	54.37	57.30
JPMorgan Chase Financial Company LLC	48133PC43	12/28/2022	12/26/2025	100.000	0.000	4.9800	50.86	0.145269	0.148886	0.152593	0.156393		52.98	54.85
JPMorgan Chase Financial Company LLC	48134ARB3	10/04/2023	10/02/2026	100.000	0.000	5.4000	13.05	0.150000	0.154005	0.158163	0.162434	0.166819	55.45	58.48
JPMorgan Chase Financial Company LLC	48133XJ36	06/30/2023	01/02/2025	100.000	0.000	5.4300	27.31	0.150879	0.154975	0.159183			56.54	0.16
JPMorgan Chase Financial Company LLC	48133PC27	01/04/2023	07/05/2024	100.000	0.000	4.7400	47.56	0.134805	0.137999				25.38	
JPMorgan Chase Financial Company LLC	48133PBQ5	12/02/2022	12/04/2024	100.000	0.000	4.8500	53.19	0.141374	0.144802				47.69	
JPMorgan Chase Financial Company LLC	48133PBT9	12/21/2022	01/22/2024	100.000	0.000	4.2620	44.35	0.121356					2.55	
JPMorgan Chase Financial Company LLC	48133XJL1	06/30/2023	07/02/2025	100.000	0.000	5.3200	26.76	0.147821	0.151754	0.155790	0.159934		55.35	28.94
JPMorgan Chase Financial Company LLC	48133XJK3	07/06/2023	07/03/2025	100.000	0.000	5.9600	28.97	0.165556	0.170407	0.175485	0.180714		62.24	32.88
JPMorgan Chase Financial Company LLC	48133PC84	12/27/2022	12/26/2025	100.000	0.000	4.9800	51.00	0.145288	0.148906	0.152614	0.156414		52.99	54.86
JPMorgan Chase Financial Company LLC	48133XJN7	06/30/2023	07/02/2026	100.000	0.000	5.8200	29.27	0.161719	0.166425	0.171268	0.176252	0.181381	60.78	64.36
JPMorgan Chase Financial Company LLC	48133XJM9	07/06/2023	07/03/2025	100.000	0.000	5.9600	28.97	0.165556	0.170407	0.175485	0.180714		62.24	32.88
JPMorgan Chase Financial Company LLC	48133PB06	12/19/2022	01/19/2024	100.000	0.000	5.3102	55.73	0.152092					2.74	
JPMorgan Chase Financial Company LLC	48134B3Y7	11/13/2023	03/28/2025	100.000	0.000	5.7700	7.69	0.160278	0.163746	0.168470			59.09	14.66
JPMorgan Chase Financial Company LLC	48133XKB1	06/14/2023	06/14/2028	100.000	0.000	5.7200	31.38	0.163433	0.168107	0.172915	0.177861	0.182947	59.84	63.31
JPMorgan Chase Financial Company LLC	48134AR20	09/29/2023	10/01/2026	100.000	0.000	5.4000	13.80	0.150045	0.154096	0.158257	0.162530	0.166918	55.48	58.52
JPMorgan Chase Financial Company LLC	48133W7A0	06/21/2024	07/08/2025	100.000	VARIES	5.0600		0.140000	0.140611	0.144167	0.147500		26.57	27.13
JPMorgan Chase Financial Company LLC	48133XJY3	06/30/2023	06/30/2026	100.000	0.000	5.3000	26.65	0.151124	0.155128	0.159239	0.163459	0.167791	55.13	58.09
JPMorgan Chase Financial Company LLC	48133PCB7	12/19/2022	01/19/2024	100.000	0.000	4.2500	44.47	0.120991					2.18	
JPMorgan Chase Financial Company LLC	48134ARP2	09/29/2023	09/29/2028	100.000	0.000	5.3000	13.54	0.147222	0.151124	0.155128	0.159239	0.163459	54.43	57.35
JPMorgan Chase Financial Company LLC	48133XJX5	06/30/2023	07/02/2026	100.000	0.000	5.4000	27.16	0.150045	0.154096	0.158257	0.162530	0.166918	56.22	59.29
JPMorgan Chase Financial Company LLC	48133VE55	04/26/2023	05/24/2024	100.000	0.000	6.5800	45.21	0.189757					27.14	
JPMorgan Chase Financial Company LLC	48133TP33	03/03/2023	03/05/2026	100.000	0.000	5.6400	47.21	0.161135	0.165679	0.170351	0.175155	0.180095	59.90	63.32
JPMorgan Chase Financial Company LLC	48133W6Y9	06/20/2024	07/08/2025	100.000	VARIES	5.0600		0.140000	0.140667	0.144222	0.147500		26.72	27.14
JPMorgan Chase Financial Company LLC	48133USJ2	03/08/2023	03/06/2025	100.000	0.000	5.6400	46.41	0.161036	0.165577	0.170246			59.85	11.07
JPMorgan Chase Financial Company LLC	48133NNU8	10/31/2022	10/29/2026	100.000	0.000	5.1000	60.74	0.148963	0.152762	0.156657	0.160652	0.164749	54.79	57.62
JPMorgan Chase Financial Company LLC	48133NNZ7	11/03/2022	11/05/2025	100.000	0.000	4.9800	58.85	0.145348	0.148967	0.152677	0.156478		53.39	47.10
JPMorgan Chase Financial Company LLC	48133PDB6	12/21/2022	12/17/2025	100.000	0.000	4.9800	51.89	0.145230	0.148846	0.152552	0.156351		53.04	53.47
JPMorgan Chase Financial Company LLC	48133WHV3	06/05/2023	06/04/2027	100.000	VARIES	5.8400	33.26	0.162889	0.167056	0.167778	0.172222	0.173000	59.39	61.20
JPMorgan Chase Financial Company LLC	48133XL87	06/30/2023	12/27/2024	100.000	0.000	5.8500	29.43	0.167174	0.172064				60.39	
JPMorgan Chase Financial Company LLC	48133UBA9	02/17/2023	02/20/2025	100.000	0.000	5.7200	50.51	0.163511	0.168187	0.172998			60.95	8.48
JPMorgan Chase Financial Company LLC	48134BVF7	11/01/2023	10/30/2025	100.000	0.000	5.5800	9.30	0.155000	0.159300	0.163745	0.168313		57.11	49.78
JPMorgan Chase Financial Company LLC	48134BEG4	10/31/2023	10/31/2028	100.000	0.000	5.3000	8.98	0.147222	0.151124	0.155128	0.159239	0.163459	54.18	57.09
JPMorgan Chase Financial Company LLC	48134BEP6	11/03/2023	11/03/2028	100.000	0.000	5.3000	8.54	0.147222	0.151124	0.155128	0.159239	0.163459	54.16	57.07
JPMorgan Chase Financial Company LLC	48133XKP0	06/30/2023	07/02/2025	100.000	0.000	5.9600	29.98	0.165610	0.170546	0.175628	0.180862		62.30	32.73
JPMorgan Chase Financial Company LLC	48133WYN2	05/12/2023	05/14/2024	100.000	0.000	5.2300	33.46	0.149120					19.83	
JPMorgan Chase Financial Company LLC	48134BVG9	10/18/2023	10/18/2028	100.000	0.000	5.3000	10.75	0.147222	0.151124	0.155128	0.159239	0.163459	54.28	57.19
JPMorgan Chase Financial Company, LLC	48133LR20	08/31/2022	08/29/2025	100.000	0.000	4.8100	65.63	0.140097	0.143466	0.146916	0.150430		51.87	35.60
JPMorgan Chase Financial Company, LLC	48133LR53	09/06/2022	03/05/2024	100.000	0.000	4.4000	59.17	0.127644					8.17	
JPMorgan Chase Financial Company, LLC	48133MZV1	09/30/2022	10/01/2026	100.000	0.000	5.1000	65.21	0.149004	0.152804	0.156700	0.160696	0.164794	55.02	57.86
JPMorgan Chase Financial Company, LLC	48133LQN5	07/19/2022	07/17/2024	100.000	0.000	4.8100	71.38	0.140079	0.143447				28.06	
JPMorgan Chase Financial Company, LLC	48133MZP4	10/05/2022	10/03/2024	100.000	0.000	4.8500	61.25	0.141298	0.144725				39.05	
JPMorgan Chase Financial Company, LLC	48133MUF5	09/02/2022	01/05/2029	100.000	0.000	5.9000	80.55	0.172125	0.177202	0.182430	0.187812	0.193352	64.69	68.57
JPMorgan Chase Financial Company, LLC	48133MB4	10/04/2022	10/02/2025	100.000	0.000	4.8100	60.87	0.140079	0.143447	0.146897	0.150430		51.64	40.45

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Chase Financial Company, LLC	48133LRJ3	07/27/2022	07/27/2027	100.000	0.000	5.0100	73.25	0.146226	0.149889	0.153644	0.157493	0.161438	54.44	57.20
JPMorgan Chase Financial Company, LLC	48133M3A6	10/05/2022	10/03/2025	100.000	0.000	4.8100	60.73	0.140079	0.143447	0.146897	0.150430		51.63	40.59
JPMorgan Chase Financial Company, LLC	48133M3T5	10/05/2022	10/03/2025	100.000	0.000	4.9800	62.92	0.145269	0.148886	0.152593	0.156393		53.59	42.19
JPMorgan Chase Financial Company, LLC	48133M3V0	10/05/2022	10/05/2026	100.000	0.000	5.1000	64.46	0.148984	0.152783	0.156679	0.160674	0.164771	54.98	57.82
JPMorgan Chase Financial Company, LLC	48133M3X6	09/30/2022	10/02/2025	100.000	0.000	4.9800	63.65	0.145348	0.148967	0.152677	0.156478		53.63	42.06
JPMorgan Chase Financial Company, LLC	48133M3W8	10/05/2022	10/05/2027	100.000	0.000	5.1900	65.62	0.151746	0.155684	0.159724	0.163869	0.168121	56.02	58.97
JPMorgan Chase Financial Company, LLC	48133M3Z1	09/30/2022	09/30/2027	100.000	0.000	5.1900	66.38	0.151746	0.155684	0.159724	0.163869	0.168121	56.06	59.01
JPMorgan Chase Financial Company, LLC	48133LB92	09/06/2022	09/03/2026	100.000	0.000	4.9300	66.45	0.143721	0.147264	0.150894	0.154614	0.158425	53.22	55.88
JPMorgan Chase Financial Company, LLC	48133M3Y4	09/30/2022	10/02/2025	100.000	0.000	4.9800	63.65	0.145348	0.148967	0.152677	0.156478		53.63	42.06
JPMorgan Chase Financial Company, LLC	48133M3N8	10/05/2022	10/03/2025	100.000	0.000	4.9800	62.92	0.145269	0.148886	0.152593	0.156393		53.59	42.19
JPMorgan Chase Financial Company, LLC	48133PNQ2	11/08/2022	11/07/2024	100.000	0.000	4.8500	56.58	0.141317	0.144744				43.86	
JPMorgan Chase Financial Company, LLC	48133M4P2	10/05/2022	04/04/2024	100.000	0.000	4.7400	59.83	0.137964					12.83	
JPMorgan Chase Financial Company, LLC	48133LCM2	07/29/2022	07/31/2025	100.000	0.000	4.8100	69.98	0.140134	0.143504	0.146955	0.150490		52.08	31.35
JPMorgan Chase Financial Company, LLC	48133LCP5	07/29/2022	07/31/2025	100.000	0.000	4.8100	69.98	0.140134	0.143504	0.146955	0.150490		52.08	31.35
JPMorgan Chase Financial Company, LLC	48133MG87	09/07/2022	09/05/2025	100.000	0.000	4.8100	64.65	0.140079	0.143447	0.146897	0.150430		51.83	36.48
JPMorgan Chase Financial Company, LLC	48133PPW7	11/09/2022	11/07/2024	100.000	0.000	4.8500	56.44	0.141298	0.144725				43.85	
JPMorgan Chase Financial Company, LLC	48133LN32	09/06/2022	09/05/2025	100.000	0.000	4.8100	64.79	0.140097	0.143466	0.146916	0.150450		51.83	36.48
JPMorgan Chase Financial Company, LLC	48133LN81	09/06/2022	09/03/2027	100.000	0.000	5.0100	67.55	0.146167	0.149828	0.153581	0.157429	0.161372	54.15	56.90
JPMorgan Chase Financial Company, LLC	48133LNU2	07/20/2022	07/18/2025	100.000	0.000	4.8100	71.24	0.140079	0.143447	0.146897	0.150430		52.15	29.57
JPMorgan Chase Financial Company, LLC	48133MSU0	10/05/2022	10/03/2025	100.000	0.000	4.9800	62.92	0.145269	0.148886	0.152593	0.156393		53.59	42.19
JPMorgan Chase Financial Company, LLC	48133LQ21	08/31/2022	08/31/2027	100.000	0.000	5.0100	68.42	0.146226	0.149869	0.153644	0.157450	0.161438	54.20	56.95
JPMorgan Chase Financial Company, LLC	48133LQ70	08/31/2022	08/29/2025	100.000	0.000	4.8100	65.63	0.140097	0.143466	0.146916	0.150430		51.87	35.60
JPMorgan Chase Financial Company, LLC	48133M2F6	09/30/2022	10/02/2025	100.000	0.000	4.9800	63.65	0.145348	0.148967	0.152677	0.156478		53.63	42.06
JPMorgan Chase Financial Company, LLC	48133MLL2	08/30/2022	08/28/2026	100.000	0.000	4.9300	67.31	0.143741	0.147284	0.150914	0.154634	0.158446	53.27	55.93
JPMorgan Chase Financial Company, LLC	48133PET6	11/09/2022	11/07/2024	100.000	0.000	4.8500	56.44	0.141298	0.144725				43.85	
JPMorgan Chase Financial Company, LLC	48133LKB7	07/13/2022	07/11/2025	100.000	0.000	4.8100	72.22	0.140079	0.143447	0.146897	0.150430		52.19	28.55
JPMorgan Chase Financial Company, LLC	48133MNN6	09/02/2022	09/05/2024	100.000	0.000	4.6100	62.59	0.134078	0.137169				33.27	
JPMorgan Chase Financial Company, LLC	48133LM90	09/06/2022	09/05/2025	100.000	0.000	4.8100	64.79	0.140097	0.143466	0.146916	0.150450		51.83	36.48
JPMorgan Chase Financial Company, LLC	48133LVV1	08/31/2022	08/29/2025	100.000	0.000	4.8100	65.63	0.140097	0.143466	0.146916	0.150430		51.87	35.60
JPMorgan Chase Financial Company, LLC	48133LVU3	09/06/2022	09/05/2025	100.000	0.000	4.8100	64.79	0.140097	0.143466	0.146916	0.150450		51.83	36.48
JPMorgan Chase Financial Company, LLC	48133PRX3	11/16/2022	05/15/2025	100.000	0.000	4.9200	56.26	0.143454	0.146983	0.150599			52.61	20.18
JPMorgan Chase Financial Company, LLC	48133PRY1	11/16/2022	11/16/2027	100.000	0.000	5.1900	59.40	0.151746	0.155684	0.159724	0.163869	0.168121	55.70	58.62
JPMorgan Chase Financial Company, LLC	48133LFG2	07/29/2022	07/31/2025	100.000	0.000	4.8100	69.98	0.140134	0.143504	0.146955	0.150490		52.08	31.35
JPMorgan Chase Financial Company, LLC	48133PSB0	11/21/2022	01/06/2025	100.000	0.000	4.8500	54.75	0.138826	0.142192	0.145640			51.78	0.73
JPMorgan Chase Financial Company, LLC	48133LGG1	07/27/2022	07/27/2028	100.000	0.000	5.0800	74.29	0.148371	0.152139	0.156004	0.159966	0.164029	55.27	58.11
JPMorgan Chase Financial Company, LLC	48133LGG5	07/27/2022	07/27/2026	100.000	0.000	5.0100	73.25	0.146226	0.149889	0.153644	0.157493	0.161438	54.44	57.20
JPMorgan Chase Financial Company, LLC	48133PTX1	11/18/2022	11/20/2024	100.000	0.000	4.8500	55.17	0.141374	0.144802				45.72	
JPMorgan Chase Financial Company, LLC	48133PTY9	11/18/2022	11/20/2024	100.000	0.000	4.8500	55.17	0.141374	0.144802				45.72	
JPMorgan Financial Company LLC	48134RML9	11/22/2023	11/20/2026	100.000	0.000	6.1000	6.61	0.169444	0.174555	0.179879	0.185365	0.191019	62.35	66.20
JPMorgan Financial Company LLC	48134BR21	12/05/2023	12/04/2025	100.000	0.000	5.5800	4.03	0.155000	0.159300	0.163745	0.168313		56.81	55.35
JPMorgan Financial Company LLC	48134RRM9	11/22/2023	11/20/2026	100.000	0.000	6.1700	6.68	0.171389	0.176617	0.182066	0.187683	0.193473	63.08	67.02
JPMorgan Financial Company LLC	48134BN33	12/05/2023	12/03/2027	100.000	0.000	6.2900	4.54	0.174722	0.180156	0.185822	0.191666	0.197694	64.19	68.28
JPMorgan Financial Company LLC	48134RL44	12/05/2023	12/03/2027	100.000	0.000	6.1900	4.47	0.171944	0.177207	0.182692	0.188346	0.194175	63.15	67.11
JPMorgan Financial Company LLC	48134BN58	12/05/2023	12/03/2026	100.000	0.000	6.1700	4.46	0.171389	0.176617	0.182066	0.187683	0.193473	62.94	66.87
JPMorgan Financial Company LLC	48134BN66	12/04/2023	12/03/2026	100.000	0.000	6.1700	4.63	0.171389	0.176647	0.182096	0.187714	0.193505	62.95	66.89
JPMorgan Financial Company LLC	48134RLH9	11/22/2023	05/21/2026	100.000	0.000	6.1700	6.68	0.171389	0.176647	0.182096	0.187714	0.193505	63.07	67.02
JPMorgan Financial Company LLC	48134RVT2	12/07/2023	12/09/2025	100.000	0.000	6.1600	4.11	0.171170	0.176442	0.181876	0.187478		62.81	62.48

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
JPMorgan Financial Company LLC	48134ACX1	10/04/2023	10/04/2027	100.000	0.000	5.3900	13.03	0.149722	0.153757	0.157901	0.162156	0.166527	55.34	58.36
JPMorgan Financial Company LLC	48134RGQ5	11/20/2023	11/02/2025	100.000	0.000	6.1600	7.02	0.171111	0.175854	0.181271	0.186854		63.05	55.57
JPMorgan Financial Company LLC	48133WV70	11/22/2023	05/21/2026	100.000	0.000	6.1700	6.68	0.171389	0.176647	0.182096	0.187714	0.193505	63.07	67.02
JPMorgan Financial Company LLC	48134BT94	11/30/2023	12/02/2026	100.000	0.000	5.4000	4.65	0.150045	0.154096	0.158257	0.162530	0.166918	54.98	57.99
JPMorgan Financial Company LLC	48134BT86	11/30/2023	12/02/2026	100.000	0.000	5.4000	4.65	0.150045	0.154096	0.158257	0.162530	0.166918	54.98	57.99
JPMorgan Financial Company LLC	48134BT78	12/05/2023	12/04/2025	100.000	0.000	5.5800	4.03	0.155000	0.159300	0.163745	0.168313		56.81	55.35
JPMorgan Financial Company LLC	48133WW61	11/22/2023	05/22/2025	100.000	0.000	6.2400	6.76	0.173333	0.178741	0.184318			63.80	25.99
JPMorgan Financial Company LLC	48134BT45	12/05/2023	12/03/2026	100.000	0.000	6.1700	4.46	0.171389	0.176617	0.182066	0.187683	0.193473	62.94	66.87
JPMorgan Financial Company LLC	48134BT37	12/05/2023	09/05/2025	100.000	0.000	6.2400	4.51	0.173333	0.176037	0.181530	0.187193		63.84	45.31
JPMorgan Financial Company LLC	48134BT60	12/05/2023	12/03/2026	100.000	0.000	6.1700	4.46	0.171389	0.176617	0.182066	0.187683	0.193473	62.94	66.87
JPMorgan Financial Company LLC	48134RA57	11/30/2023	12/03/2025	100.000	0.000	5.5800	4.81	0.155072	0.159399	0.163846	0.168417		56.85	55.22
JPMorgan Financial Company LLC	48134RAZ1	12/05/2023	06/04/2025	100.000	0.000	5.8500	4.23	0.162500	0.167227	0.172118			59.61	26.33
JPMorgan Financial Company LLC	48134RAX6	12/05/2023	01/03/2025	100.000	0.000	5.4100	3.91	0.150278	0.150910	0.154992			55.05	0.31
JPMorgan Financial Company LLC	48134RBG2	11/30/2023	12/03/2025	100.000	0.000	5.5800	4.81	0.155072	0.159399	0.163846	0.168417		56.85	55.22
JPMorgan Financial Company LLC	48134BU27	11/30/2023	12/02/2026	100.000	0.000	5.4000	4.65	0.150045	0.154096	0.158257	0.162530	0.166918	54.98	57.99
JPMorgan Financial Company LLC	48134BU68	11/30/2023	09/02/2025	100.000	0.000	5.7200	4.93	0.158889	0.161211	0.165822	0.170565		58.44	40.82
JPMorgan Financial Company LLC	48134RBD9	12/05/2023	12/04/2025	100.000	0.000	5.5800	4.03	0.155000	0.159300	0.163745	0.168313		56.81	55.35
JPMorgan Financial Company LLC	48134RBA5	11/30/2023	05/30/2025	100.000	0.000	5.8500	5.04	0.162500	0.167253	0.172145			59.65	25.65
JPMorgan Financial Company LLC	48134RSR0	11/30/2023	11/28/2025	100.000	0.000	6.1600	5.30	0.171111	0.176323	0.181754	0.187352		62.89	60.44
JPMorgan Financial Company LLC	48134B4B6	11/30/2023	12/02/2026	100.000	0.000	5.4000	4.65	0.150045	0.154096	0.158257	0.162530	0.166918	54.98	57.99
JPMorgan Financial Company LLC	48134B4D2	12/05/2023	12/03/2026	100.000	0.000	5.4000	3.90	0.150000	0.154005	0.158163	0.162434	0.166819	54.95	57.95
JPMorgan Financial Company LLC	48134RD47	12/06/2023	03/05/2025	100.000	0.000	5.9100	4.10	0.164167	0.166565	0.171487			60.38	10.98
JUDSON TEX INDPT SCH DIS	481305KT6	12/17/2020	02/01/2039	57.665	0.000	3.0607	55.79	0.053092	0.053904	0.054729	0.055567	0.056417	19.50	20.11
JUDSON TEX INDPT SCH DIS	481305KS8	12/17/2020	02/01/2038	60.454	0.000	2.9608	56.50	0.053705	0.054500	0.055307	0.056125	0.056956	19.72	20.31
Jackson CNTYS SD#165, IL	466484FM9	06/28/2007	06/15/2027	28.707	0.000	6.3500	518.68	0.141726	0.146226	0.150868	0.155659	0.160601	51.98	55.33
Jackson CNTYS SD#165, IL	466484FL1	06/28/2007	12/01/2026	29.691	0.000	6.3498	536.48	0.146221	0.150864	0.155653	0.160595	0.165694	53.76	57.23
Jackson CNTYS SD#165, IL	466484FK3	06/28/2007	12/01/2025	31.890	0.000	6.2997	569.07	0.154577	0.159446	0.164468	0.169648		56.82	55.21
Jackson CNTYS SD#165, IL	466484FJ6	06/28/2007	12/01/2024	33.931	0.000	6.2996	605.48	0.164466	0.169647				55.21	
Jefferies Group LLC	47233JJK3	10/31/2022	05/02/2025	100.000	0.000	5.9500	71.08	0.175316	0.180532	0.185902			64.68	22.49
Jefferies Group LLC	47233JKJ6	10/31/2022	11/02/2026	100.000	0.000	6.2900	75.23	0.185950	0.191798	0.197830	0.204052	0.210469	68.70	73.08
Jefferies Group LLC	47233WBV0	09/27/2023	03/27/2029	100.000	0.000	6.0500	15.80	0.168056	0.173139	0.178377	0.183773	0.189332	62.39	66.22
Jefferies Group LLC	47233JKP2	10/28/2022	10/29/2025	100.000	0.000	6.0700	72.89	0.179030	0.184464	0.190062	0.195831		66.11	57.68
Jefferies Group LLC	47233JGS1	10/06/2021	10/06/2041	100.000	VARIES	3.6382	77.63	0.093352	0.093258	0.093354	0.093542	0.093704	33.59	33.67
Jefferies Group LLC	47233JGU6	10/22/2021	10/22/2041	100.000	VARIES	3.7907	79.53	0.098226	0.098380	0.098388	0.098421	0.098570	35.40	35.44
Jefferies Group LLC	47233JFH6	06/28/2021	06/28/2041	100.000	VARIES	3.7162	91.71	0.098976	0.098446	0.098059	0.097785	0.097553	35.53	35.25
Jefferies Group LLC	47233JEB0	10/30/2020	10/31/2040	100.000	VARIES	3.6781	111.55	0.093692	0.093090	0.092587	0.092183	0.091864	33.55	33.21
Jefferies Group LLC	47233JDF2	05/29/2020	05/28/2032	100.000	VARIES	3.1824	24.42	0.017414	0.017691	0.017973	0.018259	0.018549	6.34	6.54
Jefferies Group LLC	47233JDQ8	08/21/2020	08/28/2035	100.000	VARIES	3.6012	118.64	0.096110	0.095776	0.095583	0.095509	0.095524	34.47	34.39
Jefferies Group LLC	47233JCR7	11/29/2019	11/29/2034	100.000	VARIES	4.1288	166.22	0.111747	0.111881	0.112022	0.112163	0.112295	40.26	40.36
Jefferies Group LLC	47233JCE6	08/30/2019	08/31/2039	100.000	VARIES	4.1514	170.61	0.105804	0.106247	0.106713	0.107110	0.107535	38.28	38.59
Jefferies Group LLC	47233JBT4	03/21/2019	03/21/2031	100.000	VARIES	4.2780	24.10	0.013327	0.013612	0.013903	0.014200	0.014504	4.91	5.12
Jefferies Group LLC	47233JBW7	05/31/2019	05/31/2039	100.000	VARIES	5.4586	14.26	0.005242	0.005385	0.005532	0.005683	0.005838	1.92	2.03
Jefferies Group LLC	47233JBV9	04/30/2019	04/30/2034	100.000	VARIES	5.1653	21.34	0.009478	0.009725	0.009974	0.010232	0.010496	3.49	3.67
Jefferies Group LLC	47233JBY3	06/26/2019	06/26/2039	100.000	VARIES	5.4862	22.71	0.008964	0.007856	0.008072	0.008293	0.008521	3.02	2.95
Jefferies Group LLC	47233JBC1	10/31/2017	10/31/2037	100.000	VARIES	5.1265	298.98	0.130904	0.130977	0.131159	0.131441	0.131797	47.15	47.31
Jefferies Group LLC	47233JBB3	10/31/2017	10/31/2037	100.000	VARIES	5.1557	296.46	0.128990	0.128908	0.128911	0.129007	0.129170	46.42	46.44
Jefferies Group LLC	47233JBE7	12/28/2017	12/28/2037	100.000	VARIES	4.3011	34.66	0.011744	0.011997	0.012255	0.012518	0.012787	4.28	4.46

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Jefferies Group LLC	47233JBG2	01/31/2018	01/31/2038	100.000	VARIES	5.0271	279.79	0.130347	0.130749	0.131158	0.131588	0.132048	47.12	47.43
Jefferies Group LLC	47233JBK3	03/29/2018	03/29/2038	100.000	VARIES	5.3355	296.30	0.141533	0.141814	0.142076	0.142331	0.142589	51.05	51.24
Jefferies Group LLC	47233JBJ6	02/28/2018	02/28/2038	100.000	VARIES	4.1737	17.61	0.006956	0.007100	0.007249	0.007399	0.007555	2.57	2.67
Jefferies Group LLC	47233JAL2	04/28/2017	04/28/2033	100.000	VARIES	5.1690	315.29	0.128193	0.128545	0.128906	0.129276	0.129945	46.26	46.54
Jefferies Group LLC	47233JAQ1	06/30/2017	06/30/2037	100.000	VARIES	5.1829	302.13	0.123617	0.123833	0.124141	0.124549	0.125023	44.54	44.77
Jefferies Group LLC	47233JAP3	05/31/2017	05/31/2034	100.000	VARIES	5.0961	312.09	0.128172	0.128236	0.128685	0.129145	0.129617	46.17	46.44
Jefferies Group LLC	47233JAT5	07/31/2017	07/31/2037	100.000	VARIES	5.3560	322.72	0.134983	0.134996	0.135135	0.135387	0.135741	48.62	48.79
Jefferies Group LLC	47233JAV0	08/31/2017	08/31/2037	100.000	VARIES	5.1572	297.96	0.120338	0.120480	0.120735	0.121008	0.121431	43.40	43.60
Jefferies Group LLC	47233JAY4	09/29/2017	09/30/2037	100.000	VARIES	5.0451	293.00	0.125045	0.125071	0.125172	0.125356	0.125605	45.03	45.13
Jefferies Group LLC	47233JAX6	08/31/2017	08/31/2037	100.000	VARIES	5.1565	300.22	0.125912	0.125788	0.125791	0.125819	0.126009	45.29	45.32
Jefferies Group LLC	47233JAK4	02/28/2017	02/28/2024	100.000	VARIES	2.8488	18.16	0.007799					0.44	
Jefferies Group LLC	47233WCQ0	01/02/2024	07/02/2027	100.000	0.000	5.1200			0.142222	0.145863	0.149597	0.153427	51.71	54.54
Jefferies Group LLC	47233WCC1	11/02/2023	08/03/2026	100.000	0.000	6.3400	10.39	0.176111	0.178933	0.184606	0.190458	0.196495	65.17	69.27
Jefferies Group LLC	47233WBH1	07/26/2023	01/26/2028	100.000	0.000	5.7500	24.76	0.159722	0.164314	0.169038	0.173898	0.178898	59.77	63.26
Jefferies Group LLC	47233WBJ7	07/26/2023	01/26/2029	100.000	0.000	5.7700	24.84	0.160278	0.164902	0.169659	0.174554	0.179590	59.99	63.50
Jefferies Group LLC	47233WBQ1	08/31/2023	02/26/2027	100.000	0.000	6.0100	20.20	0.166944	0.171850	0.177014	0.182333	0.187812	62.24	66.03
Jefferies Group LLC	47233WBW8	09/27/2023	03/27/2028	100.000	0.000	6.1000	15.93	0.169444	0.174613	0.179938	0.185426	0.191082	62.92	66.81
Jefferies Group LLC	47233WAX7	04/28/2023	04/28/2027	100.000	0.000	5.1100	34.72	0.145571	0.149290	0.153105	0.157017	0.161028	53.55	56.32
Jefferies Group LLC	47233WBC2	05/30/2023	05/26/2027	100.000	0.000	5.2800	31.08	0.150453	0.154425	0.158501	0.162686	0.166981	55.16	58.11
Jefferies Group LLC	47233WBF5	07/06/2023	12/27/2028	100.000	0.000	5.5100	26.80	0.157061	0.161388	0.165835	0.170403	0.175098	57.36	60.56
Jefferies Group LLC	47233WAH2	12/27/2022	06/25/2027	100.000	0.000	5.3100	54.43	0.155392	0.159517	0.163752	0.168100	0.172563	56.73	59.79
Jefferies Group LLC	47233WAJ8	12/27/2022	06/27/2028	100.000	0.000	5.4900	56.30	0.160987	0.165406	0.169947	0.174612	0.179405	58.79	62.06
Jefferies Group LLC	47233WAK5	01/31/2023	01/31/2043	100.000	VARIES	5.9130	3.75	0.009372	0.008072	0.006735	0.006735	0.005356	3.22	2.26
Jefferies Group LLC	47233WAN9	04/04/2023	04/05/2027	100.000	0.000	5.4000	40.40	0.154073	0.158232	0.162505	0.166892	0.171398	56.94	60.06
Jefferies Group, LLC	47233JKF4	10/05/2022	04/05/2027	100.000	0.000	5.6900	72.09	0.167177	0.171933	0.176825	0.181855	0.187029	61.87	65.44
Jefferies Group, LLC	47233WAB5	11/23/2022	05/21/2027	100.000	0.000	5.8800	66.25	0.173024	0.178110	0.183347	0.188737	0.194286	63.62	67.41
Jefferies Group, LLC	47233WAA7	11/23/2022	05/21/2026	100.000	0.000	5.7300	64.53	0.168365	0.173189	0.178151	0.183255	0.188505	61.87	65.47
Jefferies Group, LLC	47233WAD1	12/02/2022	12/02/2027	100.000	0.000	5.6100	61.66	0.164698	0.169318	0.174067	0.178950	0.183969	60.39	63.83
Jefferies Group, LLC	47233WAC3	11/17/2022	11/17/2027	100.000	0.000	5.8400	66.81	0.171834	0.176852	0.182016	0.187331	0.192801	63.21	66.96
K. HOVNANIAN ENTERPRISES	442488CH3	02/01/2018	02/01/2040	48.820	5.000	11.3861	45.44	0.028537	0.030161	0.031878	0.033693	0.035611	11.07	12.36
KELLER TEX INDPT SCH DIS	487694TM3	10/14/2020	02/15/2025	95.895	0.000	0.9690	30.26	0.026528	0.026657	0.026786			9.61	1.18
KEMP TEX INDPT SCH DIST	488386KG7	01/20/2022	02/15/2027	91.578	0.000	1.7429	31.49	0.045562	0.045959	0.046359	0.046763	0.047171	16.58	16.87
KENEDY TEX INDPT SCH DIS	488836JE8	11/18/2020	08/15/2029	84.616	0.000	1.9200	51.99	0.047555	0.048012	0.048473	0.048938	0.049408	17.33	17.66
KENEDY TEX INDPT SCH DIS	488836JD0	11/18/2020	08/15/2028	86.913	0.000	1.8199	50.55	0.046174	0.046595	0.047019	0.047446	0.047878	16.81	17.12
KERMIT TEX INDPT SCH DIS	492224EX4	08/31/2021	02/15/2025	96.611	0.000	0.9994	22.77	0.027349	0.027486	0.027623			9.91	1.22
KFW	500769BR4	04/19/2006	04/18/2036	19.779	0.000	5.4760	316.87	0.077425	0.079545	0.081723	0.083961	0.086260	28.57	30.15
KFW	500769CH5	06/29/2007	06/29/2037	18.097	0.000	5.7800	282.54	0.074396	0.076546	0.078758	0.081035	0.083376	27.18	28.77
KINGS LOC SCH DIST OHIO	496026MA0	01/29/2020	12/01/2031	68.518	0.000	3.2189	91.46	0.069256	0.070371	0.071503	0.072654	0.073823	25.20	26.02
KINGSVILLE TEX INDPT SCH	496800QV8	08/18/2021	02/15/2033	76.454	0.000	2.3500	43.53	0.052285	0.052899	0.053521	0.054149	0.054786	19.10	19.55
KIRBYVILLE TEX CONS INDP	497332KB1	09/29/2020	02/15/2025	95.643	0.000	1.0201	32.22	0.027908	0.028050	0.028193			10.11	1.24
KIRBYVILLE TEX CONS INDP	497332KC9	09/29/2020	02/15/2026	93.418	0.000	1.2700	39.31	0.034179	0.034396	0.034614	0.034834	0.035055	12.40	12.56
KIRBYVILLE TEX CONS INDP	497332KD7	09/29/2020	02/15/2027	91.602	0.000	1.3800	41.95	0.036533	0.036785	0.037038	0.037294	0.037551	13.27	13.45
Kansas City Southern	U24468AB3	12/09/2015	05/15/2043	90.810	4.300	4.9136	15.79	0.006614	0.006776	0.006943	0.007114	0.007288	2.43	2.55
Kansas City Southern	485170AJ3	12/09/2015	05/15/2043	90.810	4.300	4.9136	15.79	0.006614	0.006776	0.006943	0.007114	0.007288	2.43	2.55
Kansas City Southern	485170AX2	12/09/2015	05/15/2043	90.810	4.300	4.9136	15.79	0.006614	0.006776	0.006943	0.007114	0.007288	2.43	2.55
Kansas City Southern	485170AQ7	12/09/2015	05/15/2043	90.810	4.300	4.9136	15.79	0.006614	0.006776	0.006943	0.007114	0.007288	2.43	2.55
LA PORTE TEX INDPT SCH D	504102V76	03/09/2021	02/15/2026	95.563	0.000	0.9221	25.04	0.025030	0.025146	0.025261	0.025378	0.025495	9.06	9.15

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
LA PORTE TEX INDPT SCH D	504102V84	03/09/2021	02/15/2027	93.152	0.000	1.1991	31.84	0.031944	0.032135	0.032328	0.032522	0.032717	11.59	11.73
LA PORTE TEX INDPT SCH D	504102V92	03/09/2021	02/15/2028	91.162	0.000	1.3390	34.86	0.035027	0.035262	0.035498	0.035735	0.035975	12.72	12.89
LA PORTE TEX INDPT SCH D	504102V50	03/09/2021	02/15/2024	98.439	0.000	0.5371	14.96	0.014878					0.65	
LA PORTE TEX INDPT SCH D	504102V68	03/09/2021	02/15/2025	97.014	0.000	0.7722	21.25	0.021203	0.021285	0.021367			7.67	0.94
LA PORTE TEX INDPT SCH D	504102W26	03/09/2021	02/15/2029	87.964	0.000	1.6230	40.90	0.041248	0.041583	0.041921	0.042261	0.042604	15.00	15.25
LA SALLE BUREAU & LEE CN	504354DK4	06/30/2017	12/01/2024	104.424	3.875	3.1886	213.89	0.089167	0.088872				29.37	
LA SALLE BUREAU & LEE CN	504354DL2	06/30/2017	12/01/2025	104.194	3.875	3.2895	220.83	0.092402	0.092151	0.091896	0.091637		33.20	30.28
LAKE TRAVIS TEX INDPT SC	511074VM5	10/28/2020	02/15/2024	97.139	0.000	0.8822	27.54	0.024399					1.07	
LD HOLDINGS	521088AD6	06/24/2024	11/01/2027	87.000	8.750	13.7100			0.086308	0.092611	0.099278	0.106056	16.77	35.26
LEANDER TEX INDPT SCH DI	521841WW2	09/09/2020	08/15/2026	93.781	0.000	1.0851	34.22	0.029178	0.029336	0.029495	0.029655	0.029816	10.58	10.69
LEANDER TEX INDPT SCH DI	521841WV4	09/09/2020	08/15/2025	95.817	0.000	0.8680	27.88	0.023697	0.023800	0.023903	0.024007		8.58	5.37
LEANDER TEX INDPT SCH DI	521841WU6	09/09/2020	08/15/2024	97.068	0.000	0.7580	24.63	0.020896	0.020976				4.70	
LEANDER TEX INDPT SCH DI	521841E28	06/23/2021	08/15/2030	84.104	0.000	1.9020	41.15	0.046277	0.046717	0.047161	0.047610	0.048062	16.86	17.18
LEANDER TEX INDPT SCH DI	521841E36	06/23/2021	08/15/2031	81.620	0.000	2.0120	42.29	0.047618	0.048097	0.048581	0.049069	0.049563	17.36	17.71
LEANDER TEX INDPT SCH DI	521841D94	06/23/2021	08/15/2029	86.476	0.000	1.7920	39.81	0.044724	0.045125	0.045529	0.045937	0.046348	16.28	16.58
LEANDER TEX INDPT SCH DI	521841D86	06/23/2021	08/15/2028	89.415	0.000	1.5721	36.03	0.040380	0.040697	0.041017	0.041339	0.041664	14.68	14.91
LEANDER TEX INDPT SCH DI	521841D78	06/23/2021	08/15/2027	91.773	0.000	1.4020	32.93	0.036829	0.037087	0.037347	0.037609	0.037872	13.38	13.56
LEANDER TEX INDPT SCH DI	521841D45	06/23/2021	08/15/2024	98.238	0.000	0.5661	14.11	0.015637	0.015681				3.51	
LEANDER TEX INDPT SCH DI	521841D60	06/23/2021	08/15/2026	94.300	0.000	1.1440	27.53	0.030709	0.030885	0.031061	0.031239	0.031418	11.13	11.26
LEANDER TEX INDPT SCH DI	521841D52	06/23/2021	08/15/2025	96.410	0.000	0.8841	21.63	0.024128	0.024234	0.024341	0.024449		8.73	5.47
LEVELLAND TEX CONS INDPT	527318KY4	09/29/2020	02/15/2029	86.864	0.000	1.6880	48.87	0.042747	0.043108	0.043472	0.043839	0.044209	15.55	15.82
LEVELLAND TEX CONS INDPT	527318KZ1	09/29/2020	02/15/2030	84.625	0.000	1.7880	50.50	0.044241	0.044636	0.045035	0.045438	0.045844	16.11	16.40
LIBERTY BROADBAND CORPORATION	530307AE7	02/28/2023	03/31/2053	100.000	VARIES	7.2500	61.11	0.207389	0.211778	0.214011	0.217463	0.223557	76.25	79.60
LIBERTY MEDIA CORPORATION	531229AR3	09/14/2023	09/30/2053	100.000	2.375	7.2200	21.46	0.201878	0.207167	0.212333	0.217667	0.223167	74.60	78.38
LIBERTY TRIPADVISOR HOLD	531465AA0	03/25/2021	06/30/2051	100.000	0.500	6.0428	178.19	0.195412	0.200897	0.206547	0.212368	0.218365	71.35	75.42
LITTLE ELM TEX INDPT SCH	5370962X6	12/19/2019	08/15/2024	89.879	0.000	2.3049	87.06	0.062574	0.063295				14.15	
LITTLE ELM TEX INDPT SCH	5370962Z1	12/19/2019	08/15/2026	83.845	0.000	2.6647	94.51	0.068369	0.069280	0.070203	0.071139	0.072087	25.03	25.70
LITTLE ELM TEX INDPT SCH	5370962Y4	12/19/2019	08/15/2025	86.818	0.000	2.5148	92.10	0.066450	0.067286	0.068132	0.068988		24.30	15.42
LITTLE ELM TEX INDPT SCH	5370963A5	12/19/2019	08/15/2027	80.942	0.000	2.7808	95.40	0.069165	0.070127	0.071102	0.072091	0.073093	25.34	26.05
LOCKHART TEX INDPT SCH D	539770LC9	10/15/2020	08/01/2024	97.118	0.000	0.7721	24.34	0.021283	0.021366				4.48	
LOCKHART TEX INDPT SCH D	539770LD7	10/15/2020	08/01/2025	95.914	0.000	0.8720	27.18	0.023804	0.023908	0.024012	0.024117		8.62	5.06
LOCKHART TEX INDPT SCH D	539770LE5	10/15/2020	08/01/2026	93.754	0.000	1.1161	34.12	0.029985	0.030152	0.030320	0.030490	0.030660	10.87	11.00
LONDON TEX INDPT SCH DIS	542119HV7	11/18/2020	08/15/2028	86.846	0.000	1.8299	50.80	0.046406	0.046831	0.047259	0.047692	0.048128	16.90	17.21
LONDON TEX INDPT SCH DIS	542119HW5	11/18/2020	08/15/2029	84.543	0.000	1.9299	52.22	0.047774	0.048235	0.048700	0.049170	0.049645	17.41	17.75
LONDON TEX INDPT SCH DIS	542119HX3	11/18/2020	08/15/2030	82.138	0.000	2.0300	53.44	0.048954	0.049451	0.049953	0.050460	0.050972	17.85	18.21
LORENA TEX INDPT SCH DIS	544061PG3	11/18/2020	08/15/2030	81.743	0.000	2.0800	54.52	0.049986	0.050506	0.051031	0.051562	0.052098	18.23	18.61
LORENA TEX INDPT SCH DIS	544061PD0	11/18/2020	08/15/2027	89.513	0.000	1.6500	47.09	0.042916	0.043270	0.043627	0.043987	0.044350	15.61	15.87
LORENA TEX INDPT SCH DIS	544061PC2	11/18/2020	08/15/2026	92.039	0.000	1.4500	42.44	0.038568	0.038848	0.039129	0.039413	0.039699	14.01	14.21
LORENA TEX INDPT SCH DIS	544061PF5	11/18/2020	08/15/2029	84.178	0.000	1.9799	53.38	0.048865	0.049349	0.049838	0.050331	0.050829	17.81	18.17
LORENA TEX INDPT SCH DIS	544061PE8	11/18/2020	08/15/2028	86.846	0.000	1.8299	50.80	0.046406	0.046831	0.047259	0.047692	0.048128	16.90	17.21
LORENA TEX INDPT SCH DIS	544061PB4	11/18/2020	08/15/2025	94.574	0.000	1.1799	35.36	0.032013	0.032202	0.032392	0.032583		11.61	7.29
LUBBOCK COOPER TEX INDPT	549108VN5	07/28/2020	02/15/2024	95.669	0.000	1.2520	41.79	0.034563					1.52	
LUBBOCK COOPER TEX INDPT	549108VT2	07/28/2020	02/15/2029	84.101	0.000	2.0361	60.44	0.050594	0.051109	0.051630	0.052155	0.052686	18.45	18.83
LUBBOCK COOPER TEX INDPT	549108VU9	07/28/2020	02/15/2030	82.026	0.000	2.0861	60.44	0.050634	0.051162	0.051696	0.052235	0.052780	18.47	18.86
LUBBOCK COOPER TEX INDPT	549108VV7	07/28/2020	02/15/2031	78.683	0.000	2.2859	63.71	0.053545	0.054157	0.054776	0.055402	0.056035	19.55	20.00
LUBBOCK COOPER TEX INDPT	549108VP0	07/28/2020	02/15/2025	94.014	0.000	1.3620	44.75	0.037072	0.037324	0.037578			13.46	1.65
LUBBOCK COOPER TEX INDPT	549108VQ8	07/28/2020	02/15/2026	91.448	0.000	1.6181	51.90	0.043172	0.043521	0.043873	0.044228	0.044586	15.70	15.96

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
LUBBOCK COOPER TEX INDPT	549108VR6	07/28/2020	02/15/2027	89.114	0.000	1.7681	55.39	0.046178	0.046587	0.046998	0.047414	0.047833	16.81	17.11
LUBBOCK COOPER TEX INDPT	549108VS4	07/28/2020	02/15/2028	86.466	0.000	1.9360	59.00	0.049313	0.049790	0.050272	0.050759	0.051250	17.97	18.32
LUBBOCK COOPER TEX INDPT	549108WF1	07/28/2020	02/15/2032	75.265	0.000	2.4759	66.20	0.055794	0.056485	0.057184	0.057892	0.058609	20.40	20.91
La Moille Comm Unit Sch Dist No 303	120851AY6	11/21/2023	12/01/2028	100.000	5.800	5.7801	6.41	0.160833	0.165444	0.160667	0.160661	0.160611	58.72	57.84
La Moille Comm Unit Sch Dist No 303	120851AZ3	11/21/2023	12/01/2029	100.000	5.850	5.8326	6.47	0.162278	0.167000	0.162111	0.162056	0.162000	59.27	58.37
La Moille Comm Unit Sch Dist No 303	120851AW0	11/21/2023	12/01/2026	100.000	5.750	5.7193	6.34	0.159111	0.163667	0.158944	0.158933	0.158889	58.10	57.22
La Moille Comm Unit Sch Dist No 303	120851AX8	11/21/2023	12/01/2027	100.000	5.750	5.7263	6.35	0.159333	0.163889	0.159167	0.159161	0.159111	58.17	57.30
La Moille Comm Unit Sch Dist No 303	120851AV2	11/21/2023	12/01/2025	100.000	5.750	5.7055	6.33	0.158722	0.163278	0.158556	0.158500		57.95	52.32
La Moille Comm Unit Sch Dist No 303	120851BA7	11/21/2023	12/01/2030	100.000	5.900	5.8844	6.52	0.163722	0.168556	0.163556	0.163500	0.163444	59.80	58.89
Liberty Interactive Corp	530610AD6	08/23/2016	09/30/2046	100.000	1.750	5.2776	440.95	0.190480	0.194223	0.198066	0.202009	0.206057	69.94	72.74
Liberty Media Corp.	530715AL5	02/10/2001	02/15/2030	100.000	3.750	9.4298	5738.69	1.481389	1.546324	1.614320	1.685523	1.760082	563.07	613.80
Liberty Media Corp.	530715AK7	02/10/2001	02/15/2030	100.000	3.750	9.4298	5738.69	1.481389	1.546324	1.614320	1.685523	1.760082	563.07	613.80
Liberty Media Corp.	530715AF8	11/16/1999	11/15/2029	100.000	4.000	9.0690	5156.40	1.294092	1.347735	1.403809	1.462427	1.523702	480.58	521.44
Liberty Media Corp.	530715AG6	11/16/1999	11/15/2029	100.000	4.000	9.0690	5156.40	1.294092	1.347735	1.403809	1.462427	1.523702	480.58	521.44
Liberty Media Corp.	531229AG7	03/06/2018	03/31/2048	100.000	2.125	4.8953	307.69	0.159764	0.162231	0.164757	0.167346	0.169998	58.41	60.26
Liberty Media Corp.	531229AK8	11/12/2020	12/01/2050	100.000	0.500	3.8921	127.72	0.119884	0.121947	0.124050	0.126194	0.128379	43.65	45.17
Liberty Media Corp.	531229AJ1	11/26/2019	12/01/2049	100.000	2.750	4.4630	188.77	0.133195	0.134463	0.135759	0.137084	0.138438	48.26	49.19
Lloyds TSB Bank PLC	5394E8AN9	04/26/2012	04/26/2027	100.000	VARIES	4.6791	501.78	0.124233	0.125239	0.126268	0.127320	0.127961	45.04	45.76
Lloyds TSB Bank PLC	5394E8CL1	04/25/2014	04/25/2034	100.000	VARIES	3.7159	297.50	0.083885	0.084784	0.085843	0.086922	0.088020	30.49	31.24
Lloyds TSB Bank PLC	5394E8CE7	11/27/2013	11/27/2033	100.000	VARIES	4.4797	387.26	0.104836	0.105635	0.106452	0.107287	0.108141	37.94	38.53
Lloyds TSB Bank PLC	5394E8CC1	10/25/2013	10/25/2033	100.000	VARIES	5.0339	439.90	0.116588	0.117440	0.118314	0.119210	0.120128	42.24	42.87
Lloyds TSB Bank PLC	5394E8BY4	07/29/2013	07/29/2033	100.000	VARIES	4.1865	331.59	0.081810	0.083523	0.085271	0.087056	0.088878	30.29	31.57
Lloyds TSB Bank PLC	5394E8BV0	07/26/2013	07/26/2033	100.000	VARIES	4.0718	350.39	0.094381	0.095755	0.097158	0.098589	0.100049	34.65	35.68
Lloyds TSB Bank PLC	5394E8BT5	07/05/2013	07/05/2033	100.000	VARIES	4.1638	363.90	0.102252	0.104190	0.106168	0.107641	0.109145	37.85	39.01
Lloyds TSB Bank PLC	5394E8BR9	04/26/2013	04/26/2033	100.000	VARIES	3.6255	305.53	0.082487	0.083982	0.085440	0.086925	0.088437	30.16	31.22
Lloyds TSB Bank PLC	5394E8BN8	02/22/2013	02/22/2033	100.000	VARIES	3.6892	346.63	0.085214	0.085635	0.086064	0.086500	0.087074	30.86	31.19
Lloyds TSB Bank PLC	5394E8BK4	01/31/2013	01/31/2033	100.000	VARIES	3.6033	347.52	0.086321	0.086698	0.087131	0.087572	0.088020	31.27	31.58
Lloyds TSB Bank PLC	5394E8BE8	07/23/2012	07/23/2024	96.000	VARIES	4.6384	37.60	0.011632	0.011902				2.40	
MADISON OHIO LOC SCH DIS	558090KE5	12/30/2019	12/01/2030	70.024	0.000	3.2899	97.73	0.072724	0.073920	0.075136	0.076372	0.077628	26.47	27.35
MADISON OHIO LOC SCH DIS	558090KF2	12/30/2019	12/01/2031	66.986	0.000	3.3899	96.51	0.071960	0.073180	0.074420	0.075681	0.076964	26.20	27.09
MANSFIELD TEX INDPT SCH	564386RT9	10/29/2020	02/15/2024	97.062	0.000	0.9071	28.28	0.025085					1.10	
MARSHALL TEX INDPT SCH D	572682RV6	02/11/2021	02/15/2025	96.566	0.000	0.8731	24.61	0.023937	0.024041	0.024146			8.66	1.06
MARSHALL TEX INDPT SCH D	572682RW4	02/11/2021	02/15/2026	95.015	0.000	1.0230	28.43	0.027702	0.027844	0.027986	0.028129	0.028273	10.04	10.14
MARSHALL TEX INDPT SCH D	572682RU8	02/11/2021	02/15/2024	98.052	0.000	0.6520	18.62	0.018052					0.79	
MC BRAZIL DOWNSTREAM TRA	L626A6AA2	07/21/2021	06/30/2031	100.000	7.250	0.0000	173.48	0.176554	0.165891	0.154749	0.146164	0.139685	61.64	54.16
MC BRAZIL DOWNSTREAM TRA	552922AA8	07/21/2021	06/30/2031	100.000	7.250	0.0000	173.48	0.176554	0.165891	0.154749	0.146164	0.139685	61.64	54.16
MC GREGOR TEX INDPT SCH	580730LR8	08/18/2020	02/15/2033	70.673	0.000	2.7980	69.38	0.059691	0.060526	0.061373	0.062231	0.063102	21.87	22.48
MC GREGOR TEX INDPT SCH	580730LQ0	08/18/2020	02/15/2032	73.911	0.000	2.6480	68.52	0.058816	0.059595	0.060384	0.061183	0.061993	21.53	22.10
MC LENNAN CNTY TEX JR CO	582188LF3	05/26/2021	08/15/2024	97.606	0.000	0.7540	19.27	0.020788	0.020866				4.67	
MELISSA TEX INDPT SCH DI	585488VG1	11/24/2020	02/01/2024	96.927	0.000	0.9819	29.92	0.027143					0.81	
MELISSA TEX INDPT SCH DI	585488VH9	11/24/2020	02/01/2025	95.384	0.000	1.1321	34.01	0.030918	0.031093	0.031269			11.21	0.94
MELISSA TEX INDPT SCH DI	585488VJ5	11/24/2020	02/01/2026	93.269	0.000	1.3481	39.71	0.036209	0.036453	0.036699	0.036946	0.037195	13.15	13.33
MELISSA TEX INDPT SCH DI	585488VK2	11/24/2020	02/01/2027	91.181	0.000	1.4979	43.22	0.039491	0.039787	0.040085	0.040385	0.040688	14.36	14.57
MESQUITE TEX INDPT SCH D	590760UA0	09/30/2021	08/15/2028	90.002	0.000	1.5380	31.62	0.039572	0.039876	0.040183	0.040492	0.040803	14.38	14.61
MESQUITE TEX INDPT SCH D	590760UB8	09/30/2021	08/15/2033	76.847	0.000	2.2299	39.38	0.049621	0.050175	0.050734	0.051300	0.051872	18.11	18.52
MESQUITE TEX INDPT SCH D	590760TX2	09/30/2021	08/15/2025	96.330	0.000	0.9672	21.17	0.026353	0.026480	0.026608	0.026737		9.54	5.98
MESQUITE TEX INDPT SCH D	590760TW4	09/30/2021	08/15/2024	98.160	0.000	0.6470	14.39	0.017856	0.017913				4.01	

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
MESQUITE TEX INDPT SCH D	590760T27	09/30/2021	08/15/2027	92.195	0.000	1.3879	29.19	0.036479	0.036732	0.036987	0.037244	0.037502	13.25	13.43
MESQUITE TEX INDPT SCH D	590760TY0	09/30/2021	08/15/2026	94.668	0.000	1.1271	24.28	0.030270	0.030440	0.030612	0.030785	0.030958	10.97	11.10
MESQUITE TEX INDPT SCH D	590760TG9	09/30/2021	08/15/2030	85.371	0.000	1.7900	34.98	0.043891	0.044284	0.044680	0.045080	0.045484	15.98	16.27
MESQUITE TEX INDPT SCH D	590760TH7	09/30/2021	08/15/2031	82.561	0.000	1.9499	36.91	0.046377	0.046829	0.047285	0.047746	0.048212	16.90	17.23
MIAMI TEX INDPT SCH DIST	593745BR2	10/21/2020	02/15/2031	77.389	0.000	2.4998	63.95	0.057635	0.058356	0.059085	0.059824	0.060571	21.08	21.61
MIAMI TEX INDPT SCH DIST	593745BQ4	10/21/2020	02/15/2030	80.069	0.000	2.4000	63.43	0.057089	0.057774	0.058468	0.059169	0.059879	20.86	21.37
MIAMI TRACE OHIO LOC SCH	593779JR3	12/23/2021	12/01/2033	71.666	0.000	2.8100	41.62	0.059049	0.059879	0.060720	0.061573	0.062438	21.46	22.06
MIAMI TRACE OHIO LOC SCH	593779JS1	12/23/2021	12/01/2034	68.373	0.000	2.9600	41.88	0.059514	0.060394	0.061288	0.062195	0.063116	21.64	22.28
MIAMI TRACE OHIO LOC SCH	593779JT9	12/23/2021	12/01/2035	65.488	0.000	3.0599	41.50	0.059040	0.059943	0.060861	0.061792	0.062737	21.47	22.13
MICHIGAN FIN AUTH REV	59447TJ20	10/15/2020	06/01/2045	20.693	0.000	6.4997	47.22	0.045640	0.047123	0.048655	0.050236	0.051868	16.79	17.90
MIDDLETOWN OHIO CITY SCH	597137JR0	12/19/2019	12/01/2035	57.219	0.000	3.5309	86.78	0.064443	0.065581	0.066739	0.067917	0.069116	23.47	24.31
MIDDLETOWN OHIO CITY SCH	597137JS8	12/19/2019	12/01/2036	55.067	0.000	3.5510	84.02	0.062420	0.063528	0.064656	0.065804	0.066972	22.74	23.55
MIDDLETOWN OHIO CITY SCH	597137JP4	12/19/2019	12/01/2033	62.215	0.000	3.4310	91.52	0.067822	0.068986	0.070169	0.071373	0.072597	24.70	25.55
MIDDLETOWN OHIO CITY SCH	597137JQ2	12/19/2019	12/01/2034	59.694	0.000	3.4810	89.17	0.066150	0.067302	0.068473	0.069665	0.070877	24.09	24.94
MIDDLETOWN OHIO CITY SCH	597137JN9	12/19/2019	12/01/2032	65.193	0.000	3.3310	92.94	0.068729	0.069874	0.071038	0.072201	0.073424	25.02	25.86
MINERAL WELLS TEX INDPT	603109RS0	03/31/2021	02/15/2029	85.552	0.000	1.9913	47.98	0.049602	0.050096	0.050594	0.051098	0.051607	18.08	18.44
MINERAL WELLS TEX INDPT	603109RR2	03/31/2021	02/15/2028	88.981	0.000	1.7053	42.59	0.043884	0.044258	0.044636	0.045016	0.045400	15.97	16.24
MINERAL WELLS TEX INDPT	603109RQ4	03/31/2021	02/15/2027	91.300	0.000	1.5552	39.79	0.040920	0.041238	0.041559	0.041882	0.042207	14.88	15.11
MINERAL WELLS TEX INDPT	603109RP6	03/31/2021	02/15/2026	94.328	0.000	1.2013	31.63	0.032385	0.032580	0.032776	0.032972	0.033171	11.75	11.89
MINERAL WELLS TEX INDPT	603109RN1	03/31/2021	02/15/2025	96.018	0.000	1.0513	28.12	0.028748	0.028899	0.029051			10.42	1.28
MINERAL WELLS TEX INDPT	603109RM3	03/31/2021	02/15/2024	98.203	0.000	0.6317	17.20	0.017492					0.77	
MISSION CONS INDPT SCH D	605041HZ8	12/30/2020	02/15/2025	95.901	0.000	1.0172	29.67	0.027828	0.027969	0.028111			10.08	1.24
MORGAN STANLEY	61761J6K0	06/27/2024	06/27/2034	100.000	0.000	5.3773			0.149369	0.153385	0.157509	0.161744	27.50	55.99
MORGAN STANLEY	61771W6L7	03/28/2024	03/29/2029	100.000	0.000	4.9014			0.136150	0.139505	0.142924	0.146427	37.48	51.47
MORGAN STANLEY	61776MMW2	06/26/2024	06/26/2029	100.000	0.000	5.0009		0.138914	0.142387	0.145948	0.149597		25.72	51.94
MORGAN STANLEY	61771W6V5	04/02/2024	04/01/2027	100.000	0.000	4.8706		0.135294	0.138571	0.141946	0.145402		36.69	51.11
MORGAN STANLEY	61771WXY9	02/14/2024	02/12/2026	100.000	0.000	5.0529		0.140358	0.143865	0.147500	0.151226		44.98	53.47
MORGAN STANLEY	61774FCT7	12/22/2023	12/22/2031	100.000	VARIES	3.3452	0.17	0.018000	0.016100	0.014700	0.014950	0.015200	6.10	5.34
MORGAN STANLEY	61774FDC3	01/25/2024	01/25/2034	100.000	VARIES	2.5958			0.025150	0.024000	0.022800	0.021600	8.27	8.05
MORGAN STANLEY	61776MMG7	06/20/2024	06/20/2029	100.000	0.000	4.9315			0.136986	0.140364	0.143825	0.147371	26.20	51.23
MORGAN STANLEY	61771WWR5	02/29/2024	03/01/2029	100.000	0.000	5.3760			0.149333	0.153392	0.157515	0.161749	45.59	56.97
MORGAN STANLEY	61771WQJ7	02/29/2024	03/01/2029	100.000	0.000	5.3760			0.149333	0.153392	0.157515	0.161749	45.59	56.97
MORGAN STANLEY	61771WWT1	03/05/2024	03/05/2029	100.000	0.000	5.3626			0.148961	0.152955	0.157056	0.161268	44.56	56.77
MORGAN STANLEY	61771WWN4	02/29/2024	03/01/2027	100.000	0.000	5.3055			0.147375	0.151328	0.155342	0.159463	44.98	56.18
MORGAN STANLEY	61771WWL8	02/29/2024	03/01/2029	100.000	0.000	5.3760			0.149333	0.153392	0.157515	0.161749	45.59	56.97
MORGAN STANLEY	61771WWP9	02/29/2024	03/01/2029	100.000	0.000	5.3760			0.149333	0.153392	0.157515	0.161749	45.59	56.97
MORGAN STANLEY	61775MS31	12/21/2023	12/21/2028	100.000	0.000	4.7878	1.33	0.132994	0.136178	0.139438	0.142776	0.146194	48.52	50.87
MORGAN STANLEY	61771WFW3	01/03/2024	01/03/2029	100.000	0.000	4.7389			0.131636	0.134755	0.137948	0.141217	47.68	50.24
MORGAN STANLEY	61775MAW6	10/11/2023	10/11/2028	100.000	0.000	6.0422	13.43	0.167839	0.172909	0.178133	0.183515	0.189059	62.16	65.97
MORGAN STANLEY	61776MKW4	06/20/2024	06/17/2027	100.000	0.000	5.0600			0.140556	0.144052	0.147697	0.151434	26.90	52.62
MORGAN STANLEY	61761J6D6	03/08/2024	03/08/2029	100.000	0.000	6.1791			0.171642	0.176945	0.182411	0.188047	50.89	65.94
MORGAN STANLEY	61771W5C8	04/01/2024	03/29/2029	100.000	0.000	4.9580			0.137722	0.141098	0.144596	0.148181	37.50	52.08
MORGAN STANLEY	61776LM38	05/31/2024	05/31/2029	100.000	0.000	5.1785			0.143847	0.147572	0.151393	0.155313	30.47	54.05
MORGAN STANLEY	61776LLR6	05/03/2024	05/05/2027	100.000	0.000	5.2779		0.146608	0.146651	0.150521	0.154494	0.158571	35.12	55.35
MORGAN STANLEY	61776LLP0	05/03/2024	05/05/2027	100.000	0.000	5.2779		0.146608	0.146651	0.150521	0.154494	0.158571	35.12	55.35
MORGAN STANLEY	61775MV86	12/20/2023	12/18/2025	100.000	0.000	5.1900	1.59	0.144167	0.147866	0.151703	0.155640		52.66	53.35
MORGAN STANLEY	61771WJ41	02/20/2024	11/30/2027	100.000	0.000	5.2839		0.146775	0.148929	0.152864	0.156903	0.161048	46.22	56.01

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
MORGAN STANLEY	61776LLX3	05/03/2024	05/03/2029	100.000	0.000	5.3877			0.149658	0.153690	0.157830	0.162082	35.85	56.56
MORGAN STANLEY	61776LKZ9	04/03/2024	04/02/2031	100.000	0.000	5.0565			0.140458	0.143990	0.147630	0.151363	37.96	53.15
MORGAN STANLEY	61771WZP6	02/15/2024	02/18/2027	110.950	5.500	4.8320			0.148900	0.151900	0.154800	0.157800	47.29	55.97
MORGAN STANLEY	61776LLHB	04/30/2024	04/30/2029	100.000	0.000	5.4356			0.150989	0.155092	0.159308	0.163637	36.64	57.11
MORGAN STANLEY	61776LLG0	04/30/2024	04/30/2029	100.000	0.000	5.4356			0.150989	0.155092	0.159308	0.163637	36.64	57.11
MORGAN STANLEY	61771WYR3	03/05/2024	03/04/2027	100.000	0.000	5.2861			0.146836	0.150696	0.154678	0.158767	43.92	55.91
MORGAN STANLEY	61771WZ27	03/28/2024	03/29/2029	100.000	0.000	4.9014			0.136150	0.139505	0.142924	0.146427	37.48	51.47
MORGAN STANLEY	61771WHR2	01/04/2024	01/04/2029	100.000	0.000	4.7545			0.132069	0.135209	0.138423	0.141714	47.70	50.41
MORGAN STANLEY	61776LKV8	04/04/2024	04/02/2027	100.000	0.000	4.8598			0.134994	0.138238	0.141597	0.145038	36.33	50.98
MORGAN STANLEY	61771WHX9	01/24/2024	07/24/2028	100.000	0.000	5.1010			0.141694	0.145308	0.149014	0.152815	48.32	54.16
MORGAN STANLEY	61771WHY7	01/24/2024	07/24/2029	100.000	0.000	5.0242			0.139561	0.143067	0.146661	0.150345	47.58	53.29
MORGAN STANLEY	61774FD22	05/15/2024	05/13/2027	100.000	0.000	5.4780			0.152167	0.156288	0.160569	0.164967	34.59	57.45
MORGAN STANLEY	61775M2A3	12/27/2023	06/26/2029	100.000	0.000	4.9497	0.55	0.137492	0.140875	0.144362	0.147935	0.151596	50.14	52.65
MORGAN STANLEY	61776LKG1	04/30/2024	07/29/2027	100.000	0.000	5.2811			0.146697	0.148613	0.152537	0.156565	35.65	55.42
MORGAN STANLEY	61771W7K8	03/20/2024	03/18/2027	100.000	0.000	5.3322			0.148117	0.152022	0.156075	0.160236	42.02	56.30
MORGAN STANLEY	61771WHM3	01/04/2024	01/04/2029	100.000	0.000	4.7545			0.132069	0.135209	0.138423	0.141714	47.70	50.41
MORGAN STANLEY	61771WKV9	01/10/2024	01/10/2029	100.000	0.000	5.0022			0.138950	0.142425	0.145987	0.149639	49.37	53.15
MORGAN STANLEY	61775MFL5	10/11/2023	10/08/2026	100.000	0.000	5.9365	13.19	0.164903	0.169716	0.174754	0.179941	0.185282	61.05	64.72
MORGAN STANLEY	61776LNL94	06/05/2024	06/05/2029	100.000	0.000	5.2593			0.146092	0.149933	0.153876	0.157922	30.19	54.89
MORGAN STANLEY	61776LNS6	06/05/2024	06/04/2027	100.000	0.000	5.2245			0.145125	0.148895	0.152784	0.156776	30.00	54.52
MORGAN STANLEY	61776LQ75	06/05/2024	12/03/2026	100.000	0.000	5.2587			0.146075	0.149873	0.153814	0.157858	30.20	54.89
MORGAN STANLEY	61775MHS8	10/12/2023	04/10/2025	100.000	0.000	5.6103	12.31	0.155842	0.160165	0.164658			57.60	16.30
MORGAN STANLEY	61771WN87	03/04/2024	03/05/2029	100.000	0.000	5.4084			0.150233	0.154319	0.158492	0.162778	45.09	57.29
MORGAN STANLEY	61775M274	12/26/2023	12/26/2029	100.000	0.000	4.9925	0.69	0.138681	0.142142	0.145691	0.149327	0.153055	50.58	53.14
MORGAN STANLEY	61771WN46	03/05/2024	03/03/2028	100.000	0.000	5.3270			0.147972	0.151870	0.155915	0.160068	44.26	56.37
MORGAN STANLEY	61776MS63	08/05/2024	08/03/2029	100.000	0.000	4.8088				0.133578	0.136754	0.140042	19.50	49.62
MORGAN STANLEY	61776MS55	08/05/2024	08/03/2029	100.000	0.000	4.8088				0.133578	0.136754	0.140042	19.50	49.62
MORGAN STANLEY	61776MRJ6	08/05/2024	02/04/2027	100.000	0.000	4.8900				0.135833	0.139136	0.142538	19.83	50.48
MORGAN STANLEY	61775MY75	12/19/2023	12/19/2028	100.000	0.000	4.9177	1.64	0.136603	0.139962	0.143403	0.146929	0.150542	49.86	52.35
MORGAN STANLEY	61776LAV9	03/11/2024	09/11/2025	100.000	0.000	5.1292			0.142478	0.146132	0.149879		41.72	37.21
MORGAN STANLEY	617611613	06/05/2024	06/05/2034	100.000	0.000	5.3773			0.149369	0.153385	0.157509	0.161744	30.87	56.18
MORGAN STANLEY	61775ML38	12/11/2023	11/06/2026	104.090	VARIES	5.2030	2.86	0.150400	0.151800	0.153900	0.156100	0.158400	54.59	56.05
MORGAN STANLEY	61776LSA6	04/22/2024	04/20/2029	100.000	0.000	5.5203			0.153342	0.157527	0.161875	0.166343	38.48	58.12
MORGAN STANLEY	61776MUX1	08/05/2024	08/05/2027	100.000	0.000	4.8900				0.135833	0.139154	0.142557	19.83	50.48
MORGAN STANLEY	61776MUV5	08/05/2024	08/03/2029	100.000	0.000	4.8088				0.133578	0.136754	0.140042	19.50	49.62
MORGAN STANLEY	61776LB22	04/24/2024	04/30/2025	100.000	0.000	5.4265		0.150736	0.150872	0.154966			37.51	18.44
MORGAN STANLEY	61776RBK9	08/07/2024	09/05/2025	100.000	0.000	4.8900			0.135833	0.136350	0.139684		19.62	33.87
MORGAN STANLEY	61776LA98	04/24/2024	10/23/2025	100.000	0.000	5.4380			0.151056	0.155140	0.159358		37.59	46.06
MORGAN STANLEY	61776MCW3	06/28/2024	06/28/2029	100.000	0.000	4.9679			0.137997	0.141425	0.144938	0.148538	25.26	51.57
MORGAN STANLEY	61776MDE2	06/28/2024	06/28/2029	100.000	0.000	4.9679			0.137997	0.141425	0.144938	0.148538	25.26	51.57
MORGAN STANLEY	61771WNX2	01/24/2024	01/23/2026	100.000	0.000	4.9400			0.137222	0.140593	0.144065	0.147624	46.78	52.35
MORGAN STANLEY	61771WNY0	01/24/2024	01/23/2026	100.000	0.000	4.9400			0.137222	0.140593	0.144065	0.147624	46.78	52.35
MORGAN STANLEY	61776LR25	06/05/2024	06/05/2029	100.000	0.000	5.2593			0.146092	0.149933	0.153876	0.157922	30.19	54.89
MORGAN STANLEY	61776MD15	07/03/2024	07/03/2029	100.000	0.000	5.0060				0.139056	0.142536	0.146104	24.75	51.94
MORGAN STANLEY	61775MN77	12/27/2023	12/27/2028	100.000	0.000	4.9237	0.55	0.136769	0.140137	0.143586	0.147121	0.150743	49.87	52.36
MORGAN STANLEY	61776L3H8	05/08/2024	06/06/2025	100.000	0.000	5.3573		0.148814	0.149434	0.153437			34.90	23.78
MORGAN STANLEY	61776MGL3	06/12/2024	06/10/2027	100.000	0.000	5.0600			0.140556	0.144072	0.147717	0.151454	28.04	52.68

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
MORGAN STANLEY	61775MNS1	12/27/2023	12/26/2025	100.000	0.000	5.1900	0.58	0.144167	0.147887	0.151725	0.155662		52.61	54.57
MORGAN STANLEY	61776L2L0	05/31/2024	06/01/2029	100.000	0.000	5.1729			0.143692	0.147429	0.151242	0.155154	30.43	53.99
MORGAN STANLEY	61776L2X4	05/31/2024	06/02/2031	100.000	0.000	5.2787		0.146631	0.146674	0.150545	0.154518	0.158596	31.06	55.14
MORGAN STANLEY	61776LD79	05/03/2024	11/04/2025	100.000	0.000	5.3963			0.149897	0.153964	0.158118		35.91	47.40
MORGAN STANLEY	61771WA99	02/27/2024	02/27/2029	100.000	0.000	5.4089			0.150247	0.154311	0.158484	0.162770	46.18	57.35
MORGAN STANLEY	61776LD46	05/02/2024	05/03/2029	100.000	0.000	5.4321			0.150892	0.155013	0.159223	0.163548	36.30	57.06
MORGAN STANLEY	61776L2P1	05/31/2024	06/03/2027	100.000	0.000	5.1777		0.143825	0.143887	0.147612	0.151434	0.155354	30.46	54.04
MORGAN STANLEY	61776MFA8	06/28/2024	06/28/2031	100.000	0.000	5.0825			0.141181	0.144768	0.148447	0.152220	25.85	52.80
MORGAN STANLEY	61776RDM3	08/09/2024	08/09/2029	100.000	0.000	4.9986			0.127739	0.130676	0.133681		18.14	47.36
MORGAN STANLEY	61776LXB4	03/13/2024	09/11/2025	100.000	0.000	5.0039			0.138997	0.142436	0.146000		40.41	36.25
MORGAN STANLEY	61771WPR3	01/31/2024	01/29/2026	100.000	0.000	4.9400			0.137222	0.140593	0.144065	0.147624	45.93	52.31
MORGAN STANLEY	61776LBH9	03/19/2024	03/19/2029	100.000	0.000	5.3153			0.147647	0.151571	0.155599	0.159735	42.04	56.12
MORGAN STANLEY	61776MEX9	07/03/2024	12/31/2026	100.000	0.000	5.0192			0.139422	0.142863	0.146448	0.150123	24.82	52.08
MORGAN STANLEY	61775HN29	10/04/2023	10/04/2028	100.000	0.000	5.7426	13.88	0.159517	0.164097	0.168809	0.173656	0.178642	59.06	62.50
MORGAN STANLEY	61776LC39	04/22/2024	04/21/2026	100.000	0.000	5.4665			0.151847	0.155975	0.160238	0.164617	38.10	57.52
MORGAN STANLEY	61771WTK4	02/05/2024	02/05/2026	100.000	0.000	4.9368			0.137133	0.140518	0.143987	0.147541	45.20	52.24
MORGAN STANLEY	61775MP91	12/26/2023	12/26/2025	100.000	0.000	5.1900	0.72	0.144167	0.147908	0.151746	0.155684		52.61	54.58
MORGAN STANLEY	61771WC89	02/08/2024	02/10/2026	100.000	0.000	4.9751		0.138197	0.138235	0.141674	0.145198	0.148810	45.13	52.64
MORGAN STANLEY	61776MZ32	08/05/2024	08/03/2029	100.000	0.000	4.8088				0.133578	0.136754	0.140042	19.50	49.62
MORGAN STANLEY	61775HQ91	09/29/2023	09/29/2028	100.000	0.000	5.7418	14.67	0.159494	0.164073	0.168784	0.173629	0.178614	59.10	62.54
MORGAN STANLEY	61771WC22	03/05/2024	03/04/2027	100.000	0.000	5.2891			0.146919	0.150783	0.154771	0.158864	43.94	55.95
MORGAN STANLEY	61771WT40	02/29/2024	03/01/2029	100.000	0.000	5.3760			0.149333	0.153392	0.157515	0.161749	45.59	56.97
MORGAN STANLEY	61771WB80	02/07/2024	02/07/2029	100.000	0.000	4.9316			0.136989	0.140367	0.143828	0.147374	44.87	52.16
MORGAN STANLEY	61776MH65	07/31/2024	07/31/2029	100.000	0.000	4.8838				0.135661	0.138974	0.142367	20.48	50.45
MORGAN STANLEY	61771WB98	02/29/2024	05/29/2026	100.000	0.000	5.2923		0.147008	0.148953	0.152895	0.156941	0.161094	44.93	56.03
MORGAN STANLEY	61776LEB6	05/08/2024	05/08/2029	100.000	0.000	5.2803			0.146675	0.150547	0.154522	0.158602	34.38	55.34
MORGAN STANLEY	61771WEP9	01/31/2024	01/29/2026	100.000	0.000	4.9400			0.137222	0.140593	0.144065	0.147624	45.93	52.31
MORGAN STANLEY	61771WEV6	02/05/2024	02/05/2026	100.000	0.000	4.9368			0.137133	0.140518	0.143987	0.147541	45.20	52.24
MORGAN STANLEY	61771WEU8	01/31/2024	01/31/2029	100.000	0.000	5.1107			0.141964	0.145592	0.149312	0.153127	47.54	54.22
MORGAN STANLEY	61771W4V7	03/28/2024	06/30/2027	100.000	0.000	4.7745		0.132625	0.134243	0.137448	0.140729	0.144089	36.50	50.08
MORGAN STANLEY	61771WEX2	02/05/2024	02/05/2029	100.000	0.000	5.0829			0.141192	0.144780	0.148459	0.152233	46.55	53.87
MORGAN STANLEY	61771WEW4	02/05/2024	02/04/2027	100.000	0.000	4.9591			0.137753	0.141149	0.144649	0.148236	45.41	52.49
MORGAN STANLEY	61771WER5	01/31/2024	01/31/2029	100.000	0.000	5.1107			0.141964	0.145592	0.149312	0.153127	47.54	54.22
MORGAN STANLEY	61771WEQ7	01/31/2024	01/29/2027	100.000	0.000	4.9400			0.137222	0.140593	0.144065	0.147624	45.93	52.31
MORGAN STANLEY	61771WET1	01/31/2024	01/29/2026	100.000	0.000	4.9400			0.137222	0.140593	0.144065	0.147624	45.93	52.31
MORGAN STANLEY	61771WES3	01/31/2024	01/31/2029	100.000	0.000	5.1107			0.141964	0.145592	0.149312	0.153127	47.54	54.22
MORGAN STANLEY	61771W329	03/28/2024	03/29/2029	100.000	0.000	4.9014			0.136150	0.139505	0.142924	0.146427	37.48	51.47
MORGAN STANLEY	61771W4D7	04/03/2024	04/03/2029	100.000	0.000	4.9459			0.137386	0.140784	0.144265	0.147833	37.12	51.93
MORGAN STANLEY	61771W4C9	03/28/2024	03/29/2029	100.000	0.000	4.9014			0.136150	0.139505	0.142924	0.146427	37.48	51.47
MORGAN STANLEY	61771W4B1	03/28/2024	03/28/2031	100.000	0.000	5.0375			0.139931	0.143455	0.147068	0.150773	38.53	52.97
MORGAN STANLEY	61771W4A3	04/03/2024	04/03/2029	100.000	0.000	4.9459			0.137386	0.140784	0.144265	0.147833	37.12	51.93
MORGAN STANLEY	61776MJK2	06/28/2024	09/30/2025	100.000	0.000	5.1063			0.141842	0.143693	0.147361		26.13	39.31
MORGAN STANLEY	61775MQ41	12/26/2023	12/26/2028	100.000	0.000	4.8659	0.68	0.135164	0.138452	0.141821	0.145271	0.148806	49.28	51.71
MORGAN STANLEY	61775MQ25	12/26/2023	12/24/2026	100.000	0.000	5.1900	0.72	0.144167	0.147866	0.151703	0.155640	0.159679	52.62	55.38
MORGAN STANLEY	61775MQ33	12/26/2023	12/26/2028	100.000	0.000	4.8659	0.68	0.135164	0.138452	0.141821	0.145271	0.148806	49.28	51.71
MORGAN STANLEY	61771W3Q9	04/03/2024	04/03/2029	100.000	0.000	4.9459			0.137386	0.140784	0.144265	0.147833	37.12	51.93
MORGAN STANLEY	61771W3P1	04/03/2024	04/01/2027	100.000	0.000	4.8598			0.134994	0.138238	0.141597	0.145038	36.47	50.98

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
MORGAN STANLEY	61775MQ66	12/26/2023	12/26/2028	100.000	0.000	4.8659	0.68	0.135164	0.138452	0.141821	0.145271	0.148806	49.28	51.71
MORGAN STANLEY	61776L5N3	05/21/2024	06/18/2025	100.000	0.000	5.2570		0.146028	0.146604	0.150457			32.29	25.13
MORGAN STANLEY	61771WDD7	12/21/2023	12/23/2030	100.000	0.000	4.8927	1.36	0.135945	0.139271	0.142678	0.146168	0.149744	49.59	52.05
MORGAN STANLEY	61776L5W3	05/29/2024	05/29/2029	100.000	0.000	5.1075			0.141875	0.145498	0.149214	0.153024	30.19	53.29
MORGAN STANLEY FIANCE, LLC	61774FAE2	09/29/2022	10/01/2024	100.000	0.000	4.9820	63.82	0.145410	0.149032				39.91	
MORGAN STANLEY FINANCE LLC	61773QZR3	05/04/2022	05/04/2027	100.000	0.000	4.1269	70.14	0.121880	0.124395	0.126962	0.129581	0.132255	44.62	46.48
MORGAN STANLEY FINANCE LLC	61773QJ34	04/27/2022	04/26/2029	100.000	0.000	4.3151	74.31	0.127776	0.130533	0.133349	0.136226	0.139165	46.86	48.90
MORGAN STANLEY FINANCE LLC	61774DNM5	06/10/2022	06/10/2027	100.000	0.000	4.2071	67.06	0.124395	0.127012	0.129683	0.132411	0.135197	45.36	47.29
MORGAN STANLEY FINANCE LLC	61773QZT9	04/29/2022	04/29/2027	100.000	0.000	3.9369	67.41	0.115944	0.118227	0.120554	0.122927	0.125347	42.44	44.12
MORGAN STANLEY FINANCE LLC	61773QZU6	04/29/2022	05/01/2029	100.000	0.000	4.1304	70.81	0.122018	0.124537	0.127109	0.129734	0.132414	44.69	46.55
MORGAN STANLEY FINANCE LLC	61761J5V7	08/31/2023	08/31/2033	100.000	VARIES	6.9573	1.31	0.010800	0.010000	0.009100	0.008250	0.007300	3.54	2.90
MORGAN STANLEY FINANCE LLC	61773QZD4	04/27/2022	04/27/2027	100.000	0.000	4.1211	70.89	0.121698	0.124206	0.126765	0.129377	0.132043	44.59	46.44
MORGAN STANLEY FINANCE LLC	61773Y359	04/22/2022	05/05/2026	100.000	0.000	3.9175	67.89	0.115503	0.117766	0.120072	0.122424	0.124822	42.24	43.92
MORGAN STANLEY FINANCE LLC	61773Y474	05/04/2022	11/05/2025	100.000	0.000	3.8947	66.10	0.114642	0.116875	0.119151	0.121471		41.93	36.64
MORGAN STANLEY FINANCE LLC	61775MVX1	11/08/2023	11/06/2026	102.750	VARIES	5.7860	8.59	0.165100	0.167900	0.170700	0.173600	0.176600	60.24	62.30
MORGAN STANLEY FINANCE LLC	61774TJS2	01/26/2023	01/28/2027	102.500	0.625	4.7613	45.99	0.139400	0.142500	0.145800	0.149150	0.152550	51.75	54.14
MORGAN STANLEY FINANCE LLC	61766YJM7	11/29/2022	11/28/2025	100.000	VARIES	5.2840	56.55	0.143250	0.145100	0.146050	0.146500		52.01	47.71
MORGAN STANLEY FINANCE LLC	61774H2L1	11/23/2022	11/23/2027	100.000	5.000	5.4240	62.18	0.161400	0.165000	0.168700	0.172500	0.176400	59.04	61.72
MORGAN STANLEY FINANCE LLC	61774DGB7	06/03/2022	06/05/2025	100.000	0.000	3.5556	57.20	0.104149	0.106001	0.107885			37.92	16.61
MORGAN STANLEY FINANCE LLC	61774DQ24	06/08/2022	06/08/2027	100.000	0.000	4.1771	66.81	0.123454	0.126032	0.128664	0.131351	0.134095	45.03	46.93
MORGAN STANLEY FINANCE LLC	61773QC72	04/29/2022	05/01/2029	100.000	2.250	4.1304	70.06	0.119400	0.119300	0.121700	0.121700	0.124200	43.10	43.95
MORGAN STANLEY FINANCE LLC	61760QNL4	07/29/2022	07/29/2027	100.000	VARIES	4.1020	58.00	0.113700	0.115900	0.118000	0.120200	0.122500	41.98	43.56
MORGAN STANLEY FINANCE LLC	61773QG29	04/29/2022	10/29/2027	100.000	0.000	3.9912	68.36	0.117637	0.119985	0.122379	0.124822	0.127313	43.07	44.80
MORGAN STANLEY FINANCE LLC	61773QX27	04/29/2022	05/01/2029	100.000	0.000	4.1304	70.81	0.122018	0.124537	0.127109	0.129734	0.132414	44.69	46.55
MORGAN STANLEY FINANCE LLC	61760QNG5	04/28/2022	04/28/2032	100.000	VARIES	4.0510	66.34	0.111200	0.112900	0.113400	0.116500	0.117000	40.56	41.60
MORGAN STANLEY FINANCE LLC	61760QNT7	02/13/2023	08/13/2024	100.000	VARIES	5.0700	2.32	0.007350					1.63	
MORGAN STANLEY FINANCE LLC	61760QNO3	02/03/2023	03/04/2024	100.000	VARIES	5.0632	3.76	0.009700					0.62	
MORGAN STANLEY FINANCE LLC	61760QNX8	03/27/2023	03/27/2026	100.000	VARIES	5.2407	2.34	0.008200	0.007950	0.008150	0.008350	0.008600	2.89	3.02
MORGAN STANLEY FINANCE LLC	61760QNW0	03/27/2023	03/27/2025	100.000	VARIES	4.8369	3.03	0.010700	0.010950	0.011250	0.011250		3.95	0.97
MORGAN STANLEY FINANCE LLC	61774TYE6	02/07/2023	02/07/2028	108.000	0.625	4.6094	45.11	0.141400	0.144600	0.147800	0.151100	0.154500	52.39	54.78
MORGAN STANLEY FINANCE LLC	61773QVDB	05/04/2022	08/01/2024	100.000	0.000	3.2166	54.39	0.092964	0.094459				19.79	
MORGAN STANLEY FINANCE LLC	61773QVE6	04/28/2022	05/31/2024	100.000	0.000	3.3113	56.59	0.096910					14.44	
MORGAN STANLEY FINANCE LLC	61773QE47	04/27/2022	04/26/2029	100.000	0.000	4.3151	74.31	0.127776	0.130533	0.133349	0.136226	0.139165	46.86	48.90
MORGAN STANLEY FINANCE LLC	61773QES9	04/27/2022	04/27/2027	100.000	0.000	4.1211	70.89	0.121698	0.124206	0.126765	0.129377	0.132043	44.59	46.44
MORGAN STANLEY FINANCE LLC	61773QVB2	04/29/2022	08/30/2024	100.000	0.000	3.5449	60.59	0.103206	0.105025				25.00	
MORGAN STANLEY FINANCE LLC	61773QVC0	04/29/2022	04/30/2025	100.000	0.000	3.8590	66.05	0.113532	0.115722	0.117955			41.54	14.04
MORGAN STANLEY FINANCE LLC	61773QVA4	04/29/2022	11/29/2024	100.000	0.000	3.9696	68.00	0.117350	0.119680				38.91	
MORGAN STANLEY FINANCE LLC	61760QPD0	11/30/2023	11/30/2033	100.000	VARIES	5.5230	4.60	0.152100	0.151800	0.148900	0.149300	0.148100	54.62	53.60
MORGAN STANLEY FINANCE LLC	61761J4R7	09/19/2022	03/19/2024	100.000	VARIES	2.1773	6.42	0.013900					1.08	
MORGAN STANLEY FINANCE LLC	61761J4Z9	11/16/2022	11/16/2029	100.000	VARIES	5.5832	8.35	0.018850	0.017550	0.016600	0.017100	0.017550	6.43	6.10
MORGAN STANLEY FINANCE LLC	61773QYA1	05/04/2022	05/04/2027	100.000	0.000	4.1269	70.14	0.121880	0.124395	0.126962	0.129581	0.132255	44.62	46.48
MORGAN STANLEY FINANCE LLC	61761J4Y2	11/15/2022	11/15/2029	100.000	VARIES	5.6443	3.39	0.006850	0.007050	0.007250	0.007350	0.007550	2.53	2.68
MORGAN STANLEY FINANCE LLC	61761J4W6	10/13/2022	10/10/2025	100.000	VARIES	3.8094	5.45	0.012650	0.012550	0.012400	0.012300		4.51	3.48
MORGAN STANLEY FINANCE LLC	61761J4V8	10/13/2022	04/12/2024	100.000	VARIES	3.0116	4.71	0.010850					1.10	
MORGAN STANLEY FINANCE LLC	61761J4U0	09/29/2022	09/29/2025	100.000	VARIES	3.5478	3.93	0.008850	0.008750	0.008700	0.008600		3.15	2.31
MORGAN STANLEY FINANCE LLC	61773Q6U8	06/03/2022	06/04/2027	100.000	0.000	4.0488	65.31	0.119449	0.121867	0.124335	0.126852	0.129420	43.57	45.35
MORGAN STANLEY FINANCE LLC	61761J4T3	09/29/2022	03/28/2024	100.000	VARIES	2.7406	2.94	0.006550					0.57	

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
MORGAN STANLEY FINANCE LLC	61761J5A3	12/06/2022	12/06/2027	100.000	VARIABLE	5.1313	3.27	0.007550	0.007750	0.007950	0.008150	0.008350	2.76	2.91
MORGAN STANLEY FINANCE LLC	61773QYD5	04/29/2022	05/01/2029	100.000	0.000	4.1304	70.81	0.122018	0.124537	0.127109	0.129734	0.132414	44.69	46.55
MORGAN STANLEY FINANCE LLC	61773QYB9	05/04/2022	05/04/2027	100.000	0.000	4.1269	70.14	0.121880	0.124395	0.126962	0.129581	0.132255	44.62	46.48
MORGAN STANLEY FINANCE, LLC	61774HJT6	10/06/2022	10/08/2024	100.000	0.000	4.9491	62.38	0.144403	0.147976				40.64	
MORGAN STANLEY FINANCE, LLC	61774DNB9	06/03/2022	06/04/2027	100.000	0.000	4.0488	65.31	0.119449	0.121867	0.124335	0.126852	0.129420	43.57	45.35
MORGAN STANLEY FINANCE, LLC	61774DNL7	06/10/2022	06/10/2027	100.000	0.000	4.2071	67.06	0.124395	0.127012	0.129683	0.132411	0.135197	45.36	47.29
MORGAN STANLEY FINANCE, LLC	61774FFY3	09/30/2022	10/02/2029	100.000	0.000	5.6163	71.96	0.164945	0.169577	0.174339	0.179234	0.184267	61.05	64.53
MORGAN STANLEY FINANCE, LLC	61774FEW8	10/05/2022	10/05/2027	100.000	0.000	5.5476	70.24	0.162767	0.167282	0.171922	0.176691	0.181592	60.20	63.58
MORGAN STANLEY FINANCE, LLC	61774FEE8	09/30/2022	09/30/2027	100.000	0.000	5.4789	70.16	0.160644	0.165045	0.169566	0.174212	0.178984	59.44	62.74
MORGAN STANLEY FINANCE, LLC	61774DIA5	06/28/2022	07/26/2024	100.000	0.000	3.7340	57.43	0.107944	0.109959				22.49	
MORGAN STANLEY FINANCE, LLC	61774E428	10/05/2022	10/03/2029	100.000	0.000	5.7054	72.29	0.167603	0.172384	0.177302	0.182359	0.187562	62.05	65.64
MORGAN STANLEY FINANCE, LLC	61774FFZ0	10/05/2022	10/05/2027	100.000	0.000	5.5476	70.24	0.162767	0.167282	0.171922	0.176691	0.181592	60.20	63.58
MORGAN STANLEY FINANCE, LLC	61773Y789	06/03/2022	12/03/2025	100.000	0.000	3.7094	59.73	0.108879	0.110898	0.112955	0.115050		39.67	37.88
MORGAN STANLEY FINANCE, LLC	61774DTP2	07/13/2022	07/13/2026	100.000	0.000	4.3472	65.12	0.126062	0.128802	0.131602	0.134462	0.137385	46.81	48.86
MORGAN STANLEY FINANCE, LLC	61774D5R4	10/05/2022	10/05/2027	100.000	0.000	5.5476	70.24	0.162767	0.167282	0.171922	0.176691	0.181592	60.20	63.58
MORGAN STANLEY FINANCE, LLC	61774D5S2	10/05/2022	10/05/2027	100.000	0.000	5.5476	70.24	0.162767	0.167282	0.171922	0.176691	0.181592	60.20	63.58
MORGAN STANLEY FINANCE, LLC	61774D5P8	09/30/2022	10/02/2029	100.000	0.000	5.6163	71.96	0.164945	0.169577	0.174339	0.179234	0.184267	61.05	64.53
MORGAN STANLEY FINANCE, LLC	61774D5Q6	10/05/2022	10/05/2027	100.000	0.000	5.5476	70.24	0.162767	0.167282	0.171922	0.176691	0.181592	60.20	63.58
MORGAN STANLEY FINANCE, LLC	61774D5J2	09/30/2022	10/02/2029	100.000	0.000	5.6163	71.96	0.164945	0.169577	0.174339	0.179234	0.184267	61.05	64.53
MORGAN STANLEY FINANCE, LLC	61774B2B3	07/06/2022	07/05/2029	100.000	0.000	4.7119	71.67	0.137108	0.140339	0.143645	0.147029	0.150493	51.09	53.53
MORGAN STANLEY FINANCE, LLC	61774D7N1	10/05/2022	10/03/2025	100.000	0.000	5.2781	66.76	0.154410	0.158485	0.162668	0.166961		57.05	45.02
MORGAN STANLEY FINANCE, LLC	61774D7M3	09/30/2022	09/30/2027	100.000	0.000	5.4789	70.16	0.160644	0.165045	0.169566	0.174212	0.178984	59.44	62.74
MORGAN STANLEY FINANCE, LLC	61774D7K7	09/30/2022	10/02/2025	100.000	0.000	5.2218	66.80	0.152767	0.156756	0.160849	0.165048		56.43	44.35
MORGAN STANLEY FINANCE, LLC	61774DGV3	06/03/2022	06/04/2027	100.000	0.000	4.0488	65.31	0.119449	0.121867	0.124335	0.126852	0.129420	43.57	45.35
MORGAN STANLEY FINANCE, LLC	61773QWJ4	07/07/2022	07/05/2024	100.000	0.000	3.5515	53.61	0.102168	0.103982				19.13	
MORGAN STANLEY FINANCE, LLC	61774HFR4	09/30/2022	09/30/2027	100.000	0.000	5.4789	70.16	0.160644	0.165045	0.169566	0.174212	0.178984	59.44	62.74
MORGAN STANLEY FINANCE, LLC	61773QVY2	06/15/2022	01/15/2025	100.000	0.000	3.9475	62.28	0.114399	0.116657	0.118960			42.35	1.67
MORGAN STANLEY FINANCE, LLC	61773QVZ9	06/09/2022	12/11/2024	100.000	0.000	3.5284	56.14	0.103311	0.105133				35.45	
MORGAN STANLEY FINANCE, LLC	61773QVM6	06/07/2022	10/07/2024	100.000	0.000	3.5478	56.72	0.103285	0.105117				28.84	
MORGAN STANLEY FINANCE, LLC	61774HEU8	09/29/2022	10/01/2024	100.000	0.000	4.9580	63.50	0.144675	0.148261				39.71	
MORGAN STANLEY FINANCE, LLC	61773QVX4	06/21/2022	06/20/2025	100.000	0.000	4.3761	68.39	0.129698	0.132536	0.135436			47.27	22.89
MORGAN STANLEY FINANCE, LLC	61773QVV8	06/21/2022	06/20/2025	100.000	0.000	4.3761	68.39	0.129698	0.132536	0.135436			47.27	22.89
MORGAN STANLEY FINANCE, LLC	61773QVR7	06/03/2022	06/05/2025	100.000	0.000	3.6428	58.63	0.106841	0.108787	0.110768			38.92	17.06
MORGAN STANLEY FINANCE, LLC	61774DMB0	06/30/2022	07/02/2029	100.000	0.000	4.7878	73.70	0.139475	0.142814	0.146233	0.149734	0.153318	52.02	54.54
MORGAN STANLEY FINANCE, LLC	61774DML8	07/06/2022	07/06/2027	100.000	0.000	4.5507	69.16	0.132226	0.135235	0.138312	0.141459	0.144678	49.21	51.47
MORGAN STANLEY FINANCE, LLC	61774DMJ3	06/06/2022	06/04/2027	100.000	0.000	4.1122	66.00	0.121392	0.123888	0.126436	0.129035	0.131688	44.29	46.13
MORGAN STANLEY FINANCE, LLC	61774FAP9	10/05/2022	08/04/2025	100.000	0.000	5.2329	66.22	0.151742	0.155712	0.159786	0.163967		56.52	34.79
MORGAN STANLEY FINANCE, LLC	61774FAC6	09/30/2022	10/02/2025	100.000	0.000	5.2793	67.55	0.154537	0.158616	0.162803	0.167100		57.10	44.89
MORGAN STANLEY FINANCE, LLC	61774FAD4	09/21/2022	09/19/2024	100.000	0.000	4.5365	59.06	0.131763	0.134752				34.53	
MORGAN STANLEY FINANCE, LLC	61774FAB8	09/14/2022	09/12/2024	100.000	0.000	4.1940	55.38	0.121410	0.123955				30.93	
MORGAN STANLEY FINANCE, LLC	61774DLG0	06/30/2022	07/02/2029	100.000	0.000	4.7878	73.70	0.139475	0.142814	0.146233	0.149734	0.153318	52.02	54.54
MORGAN STANLEY FINANCE, LLC	61774DLL7	06/23/2022	12/22/2025	100.000	0.000	4.3932	68.40	0.130237	0.133098	0.136022	0.139010		47.45	48.28
MORGAN STANLEY FINANCE, LLC	61773Q6B0	06/03/2022	06/04/2027	100.000	0.000	4.0488	65.31	0.119449	0.121867	0.124335	0.126852	0.129420	43.57	45.35
Mashantucket Western	574754AM9	07/01/2013	07/01/2036	14.695	VARIABLE	N/A	795.09	0.348664	0.354017	0.359897	0.366355	0.373448	127.50	131.96
Mashantucket Western	574754AL1	07/01/2013	07/01/2026	53.461	6.350	N/A	1096.59	0.375565	0.387849	0.401084	0.415343	0.430704	139.74	149.65
McLean County, IL	582001FH1	06/30/2014	12/01/2024	109.553	VARIABLE	4.3801	441.50	0.122989	0.122337				40.47	
Miami-Dade County, FL	59333MXE0	12/15/2009	12/15/2026	73.673	5.760	8.7676	186.45	0.064583	0.067414	0.070369	0.073454	0.076674	23.85	25.99

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley	61760QAK0	03/30/2012	03/30/2032	100.000	VARIES	5.8741	595.67	0.141209	0.142253	0.143545	0.144874	0.146243	51.24	52.16
Morgan Stanley	61761JXP9	03/03/2015	03/03/2025	100.000	0.000	3.5983	370.07	0.135348	0.137783	0.140262			49.74	8.70
Morgan Stanley	61760QAG9	03/15/2012	03/15/2032	100.000	VARIES	5.5710	575.67	0.135940	0.136711	0.137502	0.138316	0.139216	49.24	49.83
Morgan Stanley	61761JGH6	05/30/2013	05/31/2033	100.000	VARIES	4.3438	431.46	0.109869	0.110097	0.110937	0.110568	0.111506	40.29	40.44
Morgan Stanley	61760QAP9	03/30/2012	03/30/2027	100.000	VARIES	5.8451	611.51	0.150256	0.151709	0.153364	0.155068	0.156821	54.64	55.83
Morgan Stanley	61760QAN4	03/30/2012	03/30/2032	100.000	VARIES	6.0912	647.21	0.150644	0.151362	0.152234	0.153133	0.154058	54.51	55.13
Morgan Stanley	61761JGS2	05/24/2013	05/24/2033	100.000	VARIES	4.1821	411.67	0.106480	0.106741	0.107008	0.107280	0.107638	38.40	38.60
Morgan Stanley	61760QAW4	04/30/2012	04/30/2032	100.000	VARIES	5.9580	603.92	0.144945	0.145914	0.146914	0.147945	0.149005	52.47	53.20
Morgan Stanley	61745EN64	05/19/2011	05/19/2026	100.000	VARIES	5.5224	654.63	0.145342	0.144810	0.146492	0.147366	0.151162	53.23	54.11
Morgan Stanley	61745EN72	09/30/2011	09/30/2031	100.000	VARIES	6.1252	642.17	0.148425	0.149696	0.151007	0.152375	0.153784	53.90	54.86
Morgan Stanley	617482UH5	05/31/2011	05/29/2026	100.000	VARIES	5.3835	661.62	0.146269	0.146667	0.147358	0.148067	0.148795	52.76	53.22
Morgan Stanley	61761JHD4	06/28/2013	06/28/2033	100.000	VARIES	5.2916	516.04	0.134142	0.134471	0.134808	0.135155	0.135636	48.35	48.60
Morgan Stanley	617482VB7	06/30/2011	06/30/2031	100.000	VARIES	5.5330	641.92	0.140221	0.140560	0.141157	0.141770	0.142399	50.54	50.93
Morgan Stanley	617482UY8	06/15/2011	06/13/2031	100.000	VARIES	5.5345	639.19	0.139339	0.139854	0.140384	0.140929	0.141694	50.27	50.66
Morgan Stanley	61760QAC8	02/29/2012	02/29/2032	100.000	VARIES	5.1025	571.98	0.132704	0.131590	0.132413	0.132470	0.135130	48.55	48.78
Morgan Stanley	61760QAB0	02/29/2012	02/29/2032	100.000	VARIES	5.1014	528.65	0.124465	0.123861	0.126695	0.125417	0.128302	45.72	46.21
Morgan Stanley	61761JGF0	05/08/2013	05/06/2033	100.000	VARIES	3.9967	400.36	0.102770	0.102962	0.103157	0.103356	0.103660	37.05	37.20
Morgan Stanley	61760QCW2	06/28/2013	06/28/2028	100.000	VARIES	4.2811	420.58	0.115148	0.115738	0.116181	0.116634	0.117096	41.56	41.91
Morgan Stanley	61760QCV4	06/28/2013	06/28/2028	100.000	VARIES	4.3010	422.39	0.115600	0.116195	0.116648	0.117110	0.117583	41.73	42.08
Morgan Stanley	6174824W1	05/30/2013	05/30/2028	100.000	VARIES	3.6684	364.64	0.096988	0.097208	0.097432	0.097658	0.097891	34.97	35.13
Morgan Stanley	61760QCT9	06/28/2013	06/28/2028	100.000	VARIES	4.5851	428.91	0.117508	0.118510	0.119534	0.120582	0.121654	42.49	43.23
Morgan Stanley	61760QCS1	06/07/2013	06/07/2028	100.000	VARIES	4.0272	381.27	0.102172	0.103124	0.104095	0.105085	0.106153	37.00	37.70
Morgan Stanley	61760QC05	06/28/2013	06/28/2028	100.000	VARIES	3.9696	378.47	0.103211	0.103942	0.104687	0.105447	0.106216	37.29	37.83
Morgan Stanley	61761JJB6	06/18/2013	06/18/2032	100.000	VARIES	4.7373	472.84	0.123298	0.123557	0.123822	0.124093	0.124463	44.44	44.63
Morgan Stanley	61760QCC25	07/31/2013	07/31/2033	100.000	VARIES	4.4981	418.42	0.112018	0.112591	0.113177	0.113690	0.114215	40.60	40.99
Morgan Stanley	61760QCY8	07/31/2013	07/31/2028	100.000	VARIES	4.5084	436.22	0.119463	0.120120	0.120792	0.121358	0.121937	43.33	43.76
Morgan Stanley	61760QDB1	08/28/2013	08/28/2033	100.000	VARIES	4.4982	401.97	0.106349	0.107066	0.107799	0.108548	0.109314	38.59	39.13
Morgan Stanley	61760QDD3	08/19/2013	08/19/2033	100.000	VARIES	4.5466	412.44	0.110219	0.110934	0.111666	0.112414	0.113179	40.00	40.53
Morgan Stanley	61760QDB7	08/19/2013	08/19/2033	100.000	VARIES	4.7352	453.90	0.124188	0.124736	0.125298	0.125872	0.126461	44.95	45.36
Morgan Stanley	61760QBJ2	05/31/2012	05/31/2027	100.000	VARIES	6.1478	624.17	0.153393	0.155598	0.157871	0.160213	0.162734	55.76	57.41
Morgan Stanley	61760QBH6	05/31/2012	05/31/2027	100.000	VARIES	6.1478	624.17	0.153393	0.155598	0.157871	0.160213	0.162734	55.76	57.41
Morgan Stanley	61760QBB26	10/10/2012	10/10/2024	100.000	VARIES	4.6395	520.12	0.128880	0.128877				35.96	
Morgan Stanley	61760QBY9	10/15/2012	10/15/2024	100.000	VARIES	4.4801	501.61	0.124418	0.124421				35.34	
Morgan Stanley	617482H23	03/16/2012	03/16/2027	100.000	VARIES	6.4024	721.75	0.169930	0.170744	0.171584	0.172685	0.173821	61.49	62.20
Morgan Stanley	61760QCB8	11/28/2012	11/28/2027	100.000	VARIES	4.4679	541.66	0.137602	0.136953	0.136289	0.134369	0.132407	49.38	48.59
Morgan Stanley	617482XG4	08/30/2011	08/29/2031	100.000	VARIES	6.1189	701.03	0.150894	0.152826	0.152272	0.153647	0.153360	55.75	55.97
Morgan Stanley	61760QE23	09/17/2014	09/17/2034	100.000	VARIES	2.6675	37.73	0.011031	0.011178	0.011327	0.011478	0.011631	4.03	4.14
Morgan Stanley	61761JJKY4	09/30/2013	09/30/2033	100.000	VARIES	4.8148	464.26	0.124324	0.124582	0.124846	0.125117	0.125395	44.85	45.04
Morgan Stanley	61760QFH2	10/30/2014	10/30/2024	100.000	VARIES	2.1052	187.04	0.058032	0.058253				17.39	
Morgan Stanley	61745ER60	05/31/2011	05/31/2031	100.000	VARIES	5.6682	644.13	0.140955	0.141796	0.142662	0.143552	0.144494	50.95	51.58
Morgan Stanley	61766F250	11/03/2016	05/03/2024	100.000	0.000	2.9896	236.80	0.102216					12.47	
Morgan Stanley	61767BAA8	02/22/2016	02/23/2026	100.000	VARIES	3.7844	300.45	0.106876	0.106796	0.106583	0.106366	0.105750	38.42	38.22
Morgan Stanley	61760QDL5	09/26/2013	09/26/2033	100.000	VARIES	4.6879	424.37	0.114285	0.114907	0.115543	0.116194	0.116860	41.37	41.84
Morgan Stanley	61761JJP5	07/31/2013	07/29/2033	100.000	VARIES	4.8133	469.18	0.122913	0.123142	0.123376	0.123616	0.123862	44.36	44.53
Morgan Stanley	61761JJY6	07/15/2013	07/15/2033	99.000	VARIES	4.8838	482.80	0.127150	0.127384	0.127624	0.127869	0.128121	45.89	46.07
Morgan Stanley	61760QDR2	11/27/2013	11/27/2033	100.000	VARIES	4.4302	387.61	0.105841	0.106656	0.107490	0.108342	0.109213	38.31	38.91
Morgan Stanley	61766B564	07/06/2016	01/03/2024	100.000	0.000	2.7558	227.39	0.092693					0.19	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley	61760QEC4	03/31/2014	03/31/2034	100.000	VARIES	4.3149	380.65	0.106939	0.107262	0.107672	0.108090	0.108517	38.62	38.91
Morgan Stanley	61761JKL2	08/30/2013	08/30/2033	100.000	VARIES	5.0532	489.78	0.127561	0.127829	0.128808	0.128386	0.129382	46.89	47.01
Morgan Stanley	61760QGW8	07/31/2015	07/31/2027	100.000	VARIES	2.7281	32.66	0.011186	0.011339	0.011493	0.011650	0.011809	4.10	4.21
Morgan Stanley	61760QGV0	07/31/2015	07/31/2027	100.000	VARIES	2.7160	29.27	0.010024	0.010160	0.010298	0.010438	0.010580	3.67	3.78
Morgan Stanley	61745ET27	05/31/2011	05/31/2026	100.000	VARIES	5.5394	680.79	0.151442	0.151795	0.152293	0.152805	0.153332	54.61	54.95
Morgan Stanley	61745E2F7	11/28/2011	11/28/2026	100.000	VARIES	6.0157	647.61	0.157380	0.158919	0.160503	0.162081	0.163706	57.04	58.17
Morgan Stanley	61760QHA5	08/28/2015	08/28/2025	100.000	VARIES	2.5293	24.23	0.008460	0.008567	0.008675	0.008785		3.09	2.08
Morgan Stanley	61761JNF2	12/26/2013	12/27/2033	100.000	VARIES	4.7412	448.90	0.121018	0.121249	0.122153	0.121729	0.122647	44.34	44.51
Morgan Stanley	61766F466	12/05/2016	06/05/2024	100.000	0.000	3.5039	278.49	0.124121					19.11	
Morgan Stanley	61761JLY3	10/31/2013	10/31/2033	100.000	VARIES	4.7082	445.64	0.119312	0.119571	0.119836	0.120108	0.120386	43.03	43.22
Morgan Stanley	61745EU66	06/10/2011	06/10/2026	100.000	VARIES	5.3579	668.87	0.147351	0.147516	0.147832	0.148156	0.148488	53.09	53.29
Morgan Stanley	61761JLU1	09/30/2013	09/30/2033	100.000	VARIES	4.8742	477.70	0.128285	0.128477	0.128672	0.128873	0.129079	46.25	46.40
Morgan Stanley	61745E2S9	07/13/2011	07/13/2031	100.000	VARIES	5.5541	628.63	0.137658	0.138258	0.138876	0.139685	0.140517	49.87	50.42
Morgan Stanley	61745ED65	04/08/2011	04/08/2026	100.000	VARIES	5.9065	746.79	0.165227	0.165255	0.164972	0.164680	0.164380	59.47	59.29
Morgan Stanley	61745E2M2	11/30/2011	11/30/2031	100.000	VARIES	6.5857	717.86	0.164332	0.165201	0.166099	0.167026	0.167983	59.37	60.02
Morgan Stanley	61745E2K6	01/21/2011	01/21/2026	100.000	VARIES	5.7295	641.52	0.146275	0.148712	0.151220	0.153799	0.156438	53.89	55.74
Morgan Stanley	61760E341	06/29/2011	06/24/2026	100.000	1.000	5.3273	880.48	0.259530	0.265703	0.272041	0.278547	0.285227	94.63	99.20
Morgan Stanley	61745E3D1	02/14/2011	02/14/2031	100.000	VARIES	6.0719	672.25	0.148139	0.149798	0.151508	0.153269	0.154738	54.09	55.30
Morgan Stanley	61760QGA6	05/27/2015	05/27/2030	100.000	VARIES	2.7018	30.37	0.009639	0.009769	0.009901	0.010035	0.010171	3.50	3.60
Morgan Stanley	61760QGB4	05/20/2015	05/20/2025	100.000	VARIES	2.6352	25.82	0.008846	0.008963	0.009081			3.22	1.26
Morgan Stanley	61745E2Z3	11/30/2011	11/30/2031	100.000	VARIES	6.7334	708.76	0.163286	0.164463	0.165679	0.166911	0.168184	59.07	59.94
Morgan Stanley	61745E3Y5	07/29/2011	07/29/2026	100.000	VARIES	5.4529	585.37	0.138379	0.140312	0.142297	0.144499	0.146760	50.76	52.30
Morgan Stanley	61745E3T6	12/27/2011	12/27/2026	100.000	VARIES	6.9292	742.21	0.179815	0.181801	0.183856	0.185903	0.188020	65.11	66.57
Morgan Stanley	61745EE49	04/15/2011	04/15/2026	100.000	VARIES	5.7613	703.20	0.158092	0.158697	0.159017	0.159347	0.159686	57.09	57.36
Morgan Stanley	61745EV65	01/20/2009	01/20/2024	100.000	VARIES	5.9022	814.26	0.163034					3.10	
Morgan Stanley	61745E3S8	07/29/2011	07/29/2031	100.000	VARIES	5.6231	630.25	0.140447	0.141293	0.142162	0.143092	0.144048	50.97	51.63
Morgan Stanley	61760QJA3	11/25/2015	11/25/2025	100.000	VARIES	2.4581	25.90	0.009315	0.009429	0.009545	0.009663		3.38	3.11
Morgan Stanley	61760QJK1	02/17/2016	02/17/2026	100.000	VARIES	2.3885	49.73	0.018180	0.018397	0.018617	0.018839	0.019064	6.64	6.80
Morgan Stanley	61745E4E8	07/29/2011	07/29/2026	100.000	VARIES	5.4933	622.75	0.145907	0.147014	0.148152	0.149217	0.150312	53.07	53.85
Morgan Stanley	61760QJT2	03/20/2017	03/20/2027	100.000	VARIES	2.5542	17.84	0.007575	0.007672	0.007770	0.007869	0.007970	2.76	2.84
Morgan Stanley	61760QJ54	02/24/2017	02/24/2027	100.000	VARIES	2.8869	35.42	0.014621	0.014832	0.015046	0.015263	0.015484	5.36	5.51
Morgan Stanley	61745EF97	08/31/2011	08/31/2031	100.000	VARIES	5.6735	628.06	0.143715	0.142974	0.146203	0.144811	0.148247	52.77	53.36
Morgan Stanley	61760QHT4	10/07/2015	10/07/2025	100.000	VARIES	2.4403	29.53	0.010434	0.010561	0.010690	0.010820		3.80	2.97
Morgan Stanley	61745E4T5	01/13/2012	01/13/2032	100.000	VARIES	6.1787	626.48	0.143987	0.145249	0.146549	0.147890	0.149301	52.49	53.46
Morgan Stanley	61745EF63	05/18/2010	05/18/2025	100.000	VARIES	6.0399	806.07	0.166128	0.166660	0.167209			59.95	22.91
Morgan Stanley	61745EW49	01/30/2009	01/30/2024	100.000	VARIES	6.4553	901.97	0.178450					5.18	
Morgan Stanley	61745EW23	06/23/2011	06/23/2026	100.000	VARIES	5.4880	602.35	0.141936	0.143806	0.145879	0.148009	0.150197	51.47	52.93
Morgan Stanley	61745EW31	10/27/2011	10/27/2031	100.000	VARIES	6.4618	774.47	0.178647	0.178944	0.179250	0.179322	0.179396	64.40	64.55
Morgan Stanley	61745EF22	04/15/2011	04/15/2026	100.000	VARIES	5.8397	768.82	0.166533	0.165667	0.164841	0.163990	0.163116	59.67	59.06
Morgan Stanley	61745E4L2	07/29/2011	07/29/2026	100.000	VARIES	5.5117	596.33	0.140862	0.142690	0.144567	0.146615	0.148719	51.60	53.04
Morgan Stanley	61760QHZ0	11/10/2015	11/10/2025	100.000	VARIES	2.5656	26.27	0.009414	0.009535	0.009657	0.009781		3.42	3.01
Morgan Stanley	61745E5Z0	01/31/2012	01/31/2032	100.000	VARIES	5.6272	596.19	0.140022	0.140802	0.141603	0.142427	0.143285	50.79	51.38
Morgan Stanley	61745E5X5	03/22/2011	03/22/2031	100.000	VARIES	5.8739	737.67	0.162311	0.162398	0.162487	0.162579	0.162828	58.46	58.55
Morgan Stanley	61760QKZ6	03/22/2018	03/22/2028	100.000	VARIES	3.8651	223.65	0.010657	0.010540	0.010716	0.010549	0.010712	38.85	38.79
Morgan Stanley	61745EX63	06/30/2011	06/30/2031	100.000	VARIES	5.7759	645.03	0.142054	0.142911	0.143792	0.144699	0.145727	51.30	51.93
Morgan Stanley	61745E5S6	08/22/2011	08/22/2031	100.000	VARIES	5.6565	626.07	0.145096	0.145812	0.146547	0.147420	0.148317	52.55	53.14
Morgan Stanley	61760QLC6	05/03/2018	05/03/2028	100.000	VARIES	3.4370	20.74	0.010366	0.010544	0.010725	0.010909	0.011097	3.78	3.92

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley	61760QLB8	04/03/2018	04/03/2028	100.000	VARIES	3.4407	31.53	0.015527	0.015794	0.016066	0.016342	0.016623	5.69	5.88
Morgan Stanley	61760QLA0	04/03/2018	04/03/2028	100.000	VARIES	3.1280	14.39	0.007078	0.007188	0.007301	0.007415	0.007531	2.59	2.67
Morgan Stanley	61760QLX0	09/26/2018	09/26/2028	100.000	VARIES	3.8192	13.93	0.007361	0.007501	0.007644	0.007790	0.007939	2.70	2.81
Morgan Stanley	61745E6D8	03/23/2011	03/23/2026	100.000	VARIES	5.5647	704.99	0.154881	0.154974	0.154879	0.154780	0.154679	55.77	55.72
Morgan Stanley	61760QJV7	03/31/2017	03/31/2027	100.000	VARIES	2.8769	28.55	0.011963	0.012135	0.012310	0.012487	0.012666	4.37	4.50
Morgan Stanley	61745E6V8	04/15/2010	04/15/2025	100.000	VARIES	5.5533	752.03	0.153624	0.153829	0.154041			55.37	16.02
Morgan Stanley	61768CST5	12/08/2017	06/10/2024	100.000	0.000	3.1083	205.68	0.103911					16.52	
Morgan Stanley	61760QKF0	12/30/2016	12/30/2026	100.000	VARIES	2.8667	32.30	0.013230	0.013420	0.013612	0.013807	0.014005	4.80	4.94
Morgan Stanley	61760QKE3	12/28/2016	12/28/2026	100.000	VARIES	2.2900	18.60	0.007569	0.007656	0.007744	0.007832	0.007922	2.74	2.80
Morgan Stanley	61745EH46	04/26/2011	04/26/2026	100.000	VARIES	5.7525	638.57	0.146661	0.148635	0.151507	0.152782	0.155797	54.36	55.82
Morgan Stanley	61745E6R7	03/25/2011	03/25/2031	100.000	VARIES	5.9463	679.41	0.153971	0.155154	0.156373	0.157628	0.158521	55.87	56.73
Morgan Stanley	61760QKA1	09/30/2016	09/30/2026	100.000	VARIES	2.5378	47.46	0.018688	0.018925	0.019165	0.019408	0.019655	6.81	6.99
Morgan Stanley	61745EY47	06/30/2011	06/30/2026	100.000	VARIES	5.5720	640.41	0.150030	0.151110	0.151990	0.152893	0.153822	54.21	54.88
Morgan Stanley	61762GBE3	03/11/2014	03/04/2024	100.000	VARIES	3.8517	385.67	0.107385					6.77	
Morgan Stanley	61762GBF0	03/31/2014	03/29/2029	100.000	VARIES	4.2966	442.30	0.126971	0.126601	0.126005	0.125396	0.124774	45.55	45.14
Morgan Stanley	61760QKK9	06/30/2017	06/30/2027	100.000	VARIES	2.7385	27.60	0.012008	0.012172	0.012339	0.012508	0.012679	4.35	4.47
Morgan Stanley	61760QKH6	02/21/2017	02/21/2027	100.000	VARIES	2.7058	18.04	0.007580	0.007682	0.007786	0.007891	0.007998	2.77	2.85
Morgan Stanley	61760QKU7	09/29/2017	09/29/2027	100.000	VARIES	2.7477	25.48	0.011374	0.011530	0.011688	0.011849	0.012012	4.15	4.27
Morgan Stanley	61745E7E5	08/31/2011	08/31/2026	100.000	VARIES	5.5216	593.49	0.138539	0.139059	0.143481	0.143277	0.147882	51.41	52.87
Morgan Stanley	61760QKR4	09/15/2017	09/15/2027	100.000	VARIES	2.6232	25.18	0.011167	0.011313	0.011462	0.011612	0.011764	4.08	4.19
Morgan Stanley	61760QKQ6	08/02/2017	08/02/2027	100.000	VARIES	2.7106	28.92	0.012586	0.012757	0.012929	0.013105	0.013282	4.61	4.74
Morgan Stanley	61766YAN1	09/30/2016	09/30/2026	100.000	VARIES	2.2435	23.18	0.009243	0.009347	0.009452	0.009558	0.009665	3.37	3.44
Morgan Stanley	617482PU2	12/22/2010	12/22/2025	100.000	VARIES	6.2468	773.58	0.168312	0.169442	0.170608	0.172043		60.82	60.14
Morgan Stanley	61745E287	07/07/2011	07/07/2026	100.000	VARIES	5.7789	664.33	0.154245	0.155197	0.156177	0.157185	0.158222	56.04	56.76
Morgan Stanley	61745EJ28	04/29/2011	04/29/2026	100.000	VARIES	5.7372	667.73	0.150587	0.152210	0.153879	0.155597	0.157454	54.71	55.93
Morgan Stanley	61760QMP8	11/28/2018	11/28/2028	100.000	VARIES	3.9167	27.51	0.014453	0.014736	0.015025	0.015319	0.015619	5.27	5.48
Morgan Stanley	61745EJ93	09/09/2011	09/09/2026	100.000	VARIES	5.8527	651.46	0.153270	0.154730	0.156232	0.157778	0.159369	55.77	56.87
Morgan Stanley	617482RH9	02/28/2011	02/27/2026	100.000	VARIES	5.9551	735.94	0.160453	0.161325	0.162224	0.163149	0.164267	58.14	58.82
Morgan Stanley	61766YAB7	05/25/2016	05/25/2026	100.000	VARIES	2.2927	25.67	0.009870	0.009983	0.010097	0.010213	0.010330	3.58	3.66
Morgan Stanley	61760QMM3	02/25/2019	02/25/2029	100.000	VARIES	3.3395	26.03	0.014691	0.014936	0.015185	0.015439	0.015697	5.39	5.58
Morgan Stanley	61760QM24	06/19/2020	06/19/2030	100.000	VARIES	1.9060	66.52	0.052593	0.052708	0.052797	0.052875	0.052937	18.96	19.02
Morgan Stanley	61745EL58	09/16/2011	09/16/2031	100.000	VARIES	5.8547	629.89	0.145841	0.146993	0.148178	0.149399	0.150655	52.96	53.82
Morgan Stanley	61764V570	04/01/2015	11/07/2025	100.000	0.000	3.4095	344.29	0.126667	0.128826	0.131022	0.133256		46.22	40.49
Morgan Stanley	61761JDB2	02/20/2013	02/18/2033	100.000	VARIES	4.5201	452.54	0.113794	0.114067	0.114347	0.114634	0.115061	41.09	41.31
Morgan Stanley	61745EM32	09/22/2011	09/22/2026	100.000	VARIES	5.5348	610.56	0.144750	0.146117	0.147522	0.149015	0.150548	52.63	53.68
Morgan Stanley Finance LLC	61775SHU8	08/16/2023	08/14/2025	100.000	0.000	5.3873	20.20	0.149647	0.153633	0.157772	0.162022		55.70	35.95
Morgan Stanley Finance	61773E700	10/05/2021	10/04/2028	100.000	0.000	2.0411	46.53	0.059045	0.059647	0.060256	0.060871	0.061492	21.47	21.91
Morgan Stanley Finance	61771BJV7	07/06/2020	07/03/2025	100.000	0.000	1.2523	44.48	0.036110	0.036336	0.036564	0.036793		13.12	6.70
Morgan Stanley Finance	61768R583	08/15/2018	08/14/2025	100.000	0.000	3.9076	231.40	0.131704	0.134278	0.136901	0.139576		48.59	31.01
Morgan Stanley Finance	61771BJQ8	06/30/2020	06/30/2027	100.000	0.000	1.6297	58.50	0.047916	0.048306	0.048700	0.049096	0.049497	17.32	17.60
Morgan Stanley Finance	61773Y110	03/21/2022	09/21/2026	100.000	0.000	3.2764	59.51	0.095559	0.097124	0.098715	0.100333	0.101976	35.00	36.15
Morgan Stanley Finance	61771V3W8	06/30/2021	06/29/2028	100.000	0.000	1.9839	50.65	0.057893	0.058467	0.059047	0.059633	0.060225	20.95	21.36
Morgan Stanley Finance	61771V3Q1	07/06/2021	07/06/2026	100.000	0.000	1.4969	37.77	0.042841	0.043161	0.043484	0.043810	0.044138	15.59	15.83
Morgan Stanley Finance	61770FLC8	02/19/2020	02/19/2025	100.000	0.000	2.1606	86.66	0.064704	0.065403	0.066109			23.60	3.17
Morgan Stanley Finance	61773U548	03/03/2022	03/04/2026	100.000	0.000	2.5450	47.33	0.073433	0.074368	0.075314	0.076272	0.077243	26.82	27.51
Morgan Stanley Finance	61771BJP0	06/30/2020	06/30/2027	100.000	0.000	1.6297	58.50	0.047916	0.048306	0.048700	0.049096	0.049497	17.32	17.60
Morgan Stanley Finance	61768R591	08/15/2018	08/15/2024	100.000	0.000	3.7617	221.95	0.125896	0.128264				28.63	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley Finance	61768CZF7	02/28/2018	02/27/2025	100.000	0.000	3.6613	236.13	0.124152	0.126425	0.128739			45.67	7.21
Morgan Stanley Finance	61770FKC9	02/28/2020	08/29/2024	100.000	0.000	1.8417	72.98	0.054551	0.055054				13.07	
Morgan Stanley Finance	61769HAR6	06/05/2019	06/05/2024	100.000	0.000	2.9744	144.55	0.094363					14.53	
Morgan Stanley Finance	61769HAP0	05/31/2019	05/31/2024	100.000	0.000	3.0990	151.48	0.098858					14.73	
Morgan Stanley Finance	61768M576	03/05/2018	03/05/2025	100.000	0.000	3.7266	239.88	0.126827	0.129190	0.131597			46.64	8.42
Morgan Stanley Finance	61769HAH8	06/05/2019	06/05/2024	100.000	0.000	2.9744	144.55	0.094363					14.53	
Morgan Stanley Finance	61771VD49	05/26/2021	05/25/2028	100.000	0.000	1.9994	53.04	0.058368	0.058952	0.059541	0.060136	0.060738	21.16	21.58
Morgan Stanley Finance	61773QZF9	04/27/2022	04/26/2029	100.000	0.000	4.3166	74.34	0.127823	0.130582	0.133400	0.136279	0.139221	46.88	48.92
Morgan Stanley Finance	61770C111	10/03/2019	04/03/2024	100.000	0.000	2.1674	95.83	0.065628					6.04	
Morgan Stanley Finance	61769HBB7	10/30/2019	05/02/2024	100.000	0.000	2.3725	103.35	0.072431					8.76	
Morgan Stanley Finance	61771VX54	05/28/2021	05/31/2028	100.000	0.000	1.9431	51.40	0.056654	0.057204	0.057760	0.058321	0.058888	20.53	20.93
Morgan Stanley Finance	61769HE43	10/25/2019	10/25/2024	100.000	0.250	2.3773	103.46	0.071895	0.072667				21.28	
Morgan Stanley Finance	61766X459	09/06/2017	03/05/2024	100.000	0.000	3.0212	208.67	0.100456					6.43	
Morgan Stanley Finance	61773FLT8	08/31/2021	08/31/2028	100.000	0.000	1.9137	45.51	0.055222	0.055747	0.056284	0.056816	0.057366	20.10	20.49
Morgan Stanley Finance	61768P157	04/05/2018	04/03/2025	100.000	0.000	3.8093	241.85	0.130191	0.132670	0.135197			47.76	12.44
Morgan Stanley Finance	61773HBB8	11/29/2021	11/29/2028	100.000	0.000	2.4000	51.11	0.069924	0.070764	0.071613	0.072472	0.073342	25.38	25.99
Morgan Stanley Finance	61773HBC2	11/08/2021	11/06/2026	100.000	0.000	1.8561	40.48	0.053495	0.053992	0.054493	0.054998	0.055509	19.40	19.76
Morgan Stanley Finance	61772X691	06/03/2021	06/05/2028	100.000	0.000	1.9849	52.24	0.057934	0.058509	0.059090	0.059676	0.060268	20.99	21.41
Morgan Stanley Finance	61771VFW5	03/31/2021	03/30/2028	100.000	0.000	2.1048	59.35	0.061609	0.062257	0.062912	0.063574	0.064243	22.41	22.89
Morgan Stanley Finance	61771BMB7	06/26/2020	12/29/2025	100.000	0.000	1.3458	48.26	0.039185	0.039448	0.039714	0.039981		14.15	14.27
Morgan Stanley Finance	61771BMA9	06/26/2020	06/28/2027	100.000	0.000	1.6168	58.22	0.047520	0.047904	0.048291	0.048681	0.049075	17.18	17.46
Morgan Stanley Finance	61772X659	06/03/2021	06/05/2028	100.000	0.000	1.9849	52.24	0.057934	0.058509	0.059090	0.059676	0.060268	20.99	21.41
Morgan Stanley Finance	61773QLH0	03/17/2022	03/12/2026	100.000	0.000	3.0167	55.05	0.087611	0.088932	0.090273	0.091635	0.093017	32.07	33.04
Morgan Stanley Finance	61771BLH5	07/06/2020	07/03/2025	100.000	0.000	1.2523	44.48	0.036110	0.036336	0.036564	0.036793		13.12	6.70
Morgan Stanley Finance	61773QLL1	03/09/2022	03/09/2027	100.000	0.000	2.7515	50.76	0.079628	0.080724	0.081835	0.082960	0.084102	29.11	29.92
Morgan Stanley Finance	61773QLJ6	03/17/2022	03/12/2027	100.000	0.000	3.2312	59.05	0.094135	0.095656	0.097201	0.098772	0.100367	34.50	35.62
Morgan Stanley Finance	61771BKY9	06/30/2020	06/30/2027	100.000	0.000	1.6297	58.50	0.047916	0.048306	0.048700	0.049096	0.049497	17.32	17.60
Morgan Stanley Finance	61769H2P9	01/02/2020	01/02/2025	100.000	0.000	2.3600	98.32	0.071167	0.072007	0.072856			26.07	
Morgan Stanley Finance	61773QKV0	03/16/2022	03/16/2028	100.000	0.000	3.3682	61.71	0.098367	0.100023	0.101708	0.103421	0.105162	36.06	37.29
Morgan Stanley Finance	61769H2N4	01/02/2020	01/02/2025	100.000	0.000	2.3600	98.32	0.071167	0.072007	0.072856			26.07	
Morgan Stanley Finance	61773HQX8	12/28/2021	12/28/2026	100.000	0.000	1.9271	39.27	0.055624	0.056160	0.056701	0.057248	0.057799	20.12	20.51
Morgan Stanley Finance	61773HQZ5	12/28/2021	12/28/2028	100.000	0.000	2.1941	44.80	0.063667	0.064365	0.065071	0.065785	0.066507	23.05	23.56
Morgan Stanley Finance	61771BKZ6	06/30/2020	12/30/2027	100.000	0.000	1.6965	60.96	0.049995	0.050419	0.050847	0.051278	0.051713	18.08	18.38
Morgan Stanley Finance	61769H2T1	12/18/2019	12/17/2026	100.000	0.000	2.5573	108.01	0.078632	0.079638	0.080656	0.081687	0.082732	28.52	29.25
Morgan Stanley Finance	61771V4K3	06/23/2021	12/23/2026	100.000	0.000	1.5784	40.45	0.045603	0.045963	0.046326	0.046692	0.047060	16.49	16.75
Morgan Stanley Finance	61771V4U6	06/23/2021	06/22/2028	100.000	0.000	1.8975	48.79	0.055255	0.055779	0.056309	0.056843	0.057382	20.00	20.38
Morgan Stanley Finance	61769HTU9	10/03/2019	10/03/2024	100.000	0.000	2.1901	96.88	0.066374	0.067101				18.18	
Morgan Stanley Finance	61769H2F1	12/27/2019	12/27/2024	100.000	0.000	2.5252	105.89	0.077549	0.078528				27.78	
Morgan Stanley Finance	61769H2L8	01/02/2020	01/02/2024	100.000	0.000	2.2779	94.77	0.068496					0.14	
Morgan Stanley Finance	61771VVY3	04/30/2021	04/28/2028	100.000	0.000	2.0160	55.02	0.058874	0.059467	0.060067	0.060672	0.061284	21.38	21.81
Morgan Stanley Finance	61772Y863	09/03/2021	09/06/2028	100.000	0.000	1.8357	43.47	0.052899	0.053384	0.053874	0.054369	0.054868	19.24	19.60
Morgan Stanley Finance	61769HDD7	06/03/2019	06/03/2024	100.000	0.000	3.3497	164.27	0.108051					16.42	
Morgan Stanley Finance	61773N163	12/20/2021	01/04/2029	100.000	0.000	2.2783	47.08	0.065530	0.066277	0.067032	0.067795	0.068568	23.99	24.54
Morgan Stanley Finance	61769H3D5	12/27/2019	06/26/2024	100.000	0.000	2.4842	104.10	0.076162					13.33	
Morgan Stanley Finance	61769H3B9	12/26/2019	06/25/2024	100.000	0.000	2.4842	104.18	0.076162					13.25	
Morgan Stanley Finance	61771BKP8	06/16/2020	06/16/2027	100.000	0.000	1.6181	58.74	0.047554	0.047939	0.048327	0.048718	0.049112	17.20	17.48
Morgan Stanley Finance	61773HA33	01/26/2022	01/26/2027	100.000	0.000	2.3686	46.52	0.068161	0.068969	0.069785	0.070612	0.071448	24.94	25.53

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Morgan Stanley Finance	61773HA25	01/26/2022	01/25/2029	100.000	0.000	2.6702	52.55	0.077177	0.078208	0.079252	0.080310	0.081382	28.29	29.05
Morgan Stanley Finance	61770C343	11/05/2019	05/03/2024	100.000	0.000	2.2919	99.34	0.069730					8.51	
Morgan Stanley Finance	61773QKF5	03/31/2022	04/03/2029	100.000	0.000	3.7117	66.63	0.108984	0.111006	0.113066	0.115165	0.117302	39.96	41.45
Morgan Stanley Finance	61773QKG3	03/31/2022	04/03/2029	100.000	0.000	3.7117	66.63	0.108984	0.111006	0.113066	0.115165	0.117302	39.96	41.45
Morgan Stanley Finance	61769H2Y0	12/26/2019	12/24/2026	100.000	0.000	2.7295	114.96	0.084490	0.085643	0.086812	0.087996	0.089197	30.64	31.48
Morgan Stanley Finance	61773H2Y4	02/24/2022	02/23/2027	100.000	0.000	2.8221	53.32	0.081751	0.082905	0.084075	0.085261	0.086464	29.94	30.79
Morgan Stanley Finance	61770G203	03/04/2020	09/03/2025	100.000	0.000	1.8551	73.19	0.054968	0.055478	0.055993	0.056512		20.00	13.64
Morgan Stanley Finance	61770G211	03/04/2020	03/04/2027	100.000	0.000	2.0962	83.04	0.062636	0.063292	0.063956	0.064626	0.065303	22.82	23.30
Morgan Stanley Finance	61769HFS9	07/03/2019	07/03/2024	100.000	0.000	2.6772	126.96	0.082712	0.083820				15.25	
Morgan Stanley Finance	61773HDE6	11/24/2021	05/24/2027	100.000	0.000	2.0320	43.44	0.058773	0.059371	0.059974	0.060583	0.061199	21.31	21.75
Morgan Stanley Finance	61773HDF3	11/24/2021	11/24/2028	100.000	0.000	2.2835	48.91	0.066377	0.067135	0.067902	0.068677	0.069461	24.09	24.64
Morgan Stanley Finance	61769HXH3	11/05/2019	11/05/2024	100.000	0.000	2.3221	100.71	0.070742	0.071564				21.65	
Morgan Stanley Finance	61770C640	12/04/2019	12/04/2024	100.000	0.000	2.3719	100.86	0.072404	0.073262				24.27	
Morgan Stanley Finance	61773H2P3	02/24/2022	02/23/2029	100.000	0.000	3.0802	58.29	0.089568	0.090947	0.092348	0.093770	0.095214	32.85	33.87
Morgan Stanley Finance	61769HT49	12/27/2019	01/02/2024	100.000	0.000	2.4620	103.13	0.074530					0.15	
Morgan Stanley Finance	61769HET8	06/28/2019	06/28/2024	100.000	0.000	2.6301	125.02	0.082175					14.54	
Morgan Stanley Finance	61769H4W2	12/27/2019	01/02/2024	100.000	0.000	2.4620	103.13	0.074530					0.15	
Morgan Stanley Finance	61773H2F5	02/28/2022	02/28/2029	100.000	0.000	3.1853	59.96	0.092777	0.094255	0.095756	0.097281	0.098831	34.03	35.12
Morgan Stanley Finance	61773H2E8	02/28/2022	02/28/2029	100.000	0.000	3.1853	59.96	0.092777	0.094255	0.095756	0.097281	0.098831	34.03	35.12
Morgan Stanley Finance	61773N437	01/05/2022	01/04/2029	100.000	0.000	2.2590	45.63	0.064897	0.065630	0.066371	0.067121	0.067879	23.76	24.30
Morgan Stanley Finance	61771VXF2	06/02/2021	06/01/2026	100.000	0.000	1.4602	38.26	0.042063	0.042370	0.042679	0.042991	0.043305	15.22	15.44
Morgan Stanley Finance	61773FMJ9	09/03/2021	09/03/2026	100.000	0.000	1.3944	32.88	0.039826	0.040103	0.040383	0.040664	0.040948	14.45	14.66
Morgan Stanley Finance	61771VXK1	05/28/2021	05/31/2028	100.000	0.000	1.9431	51.40	0.056654	0.057204	0.057760	0.058321	0.058888	20.53	20.93
Morgan Stanley Finance	61773HC23	01/12/2022	01/11/2029	100.000	0.000	2.5645	51.47	0.074007	0.074956	0.075918	0.076891	0.077877	27.14	27.84
Morgan Stanley Finance	61768DBW4	08/09/2018	08/11/2025	100.000	0.000	3.9321	233.79	0.132732	0.135342	0.138003	0.140716		48.99	30.85
Morgan Stanley Finance	61773N767	02/03/2022	02/05/2029	100.000	0.000	2.6759	52.13	0.077367	0.078402	0.079451	0.080514	0.081591	28.34	29.11
Morgan Stanley Finance	61769Q212	08/05/2019	02/05/2025	100.000	0.000	2.8032	130.49	0.087039	0.088259	0.089496			31.91	3.04
Morgan Stanley Finance	61770FAP1	01/23/2020	01/22/2027	100.000	0.000	2.5533	105.11	0.077507	0.078497	0.079499	0.080514	0.081542	28.40	29.13
Morgan Stanley Finance	61769H7Q2	02/05/2020	02/05/2025	100.000	0.000	1.9970	80.71	0.059468	0.060062	0.060661			21.69	2.06
Morgan Stanley Finance	61769HHQ1	07/01/2019	07/01/2025	100.000	0.000	2.7490	130.73	0.086344	0.086344	0.088734	0.088734		31.30	15.97
Morgan Stanley Finance	61770FB96	04/30/2020	02/01/2027	100.000	0.000	2.2244	84.58	0.066400	0.067139	0.067885	0.068640	0.069404	24.26	24.80
Morgan Stanley Finance	61770FAB2	02/05/2020	02/05/2025	100.000	0.000	1.9970	80.71	0.059468	0.060062	0.060661			21.69	2.06
Morgan Stanley Finance	61773H4Y2	02/28/2022	02/28/2029	100.000	0.000	3.1853	59.96	0.092777	0.094255	0.095756	0.097281	0.098831	34.03	35.12
Morgan Stanley Finance	61768J458	11/03/2017	11/05/2024	100.000	0.000	3.0987	208.62	0.103533	0.105137				31.76	
Morgan Stanley Finance	61770FAJ5	02/05/2020	02/05/2024	100.000	0.000	1.9189	77.44	0.056986					1.94	
Morgan Stanley Finance	61773G234	11/03/2021	11/03/2028	100.000	0.000	2.2272	49.05	0.064670	0.065390	0.066118	0.066854	0.067599	23.49	24.02
Morgan Stanley Finance	61769H6X8	01/31/2020	01/31/2025	100.000	0.000	2.1858	88.95	0.065518	0.066234	0.066958			23.93	1.94
Morgan Stanley Finance	61769H6W0	01/31/2020	01/31/2025	100.000	0.000	2.1858	88.95	0.065518	0.066234	0.066958			23.93	1.94
Morgan Stanley Finance	61769HH32	11/27/2019	08/27/2024	100.000	0.000	2.3730	101.44	0.072014	0.072868				17.15	
Morgan Stanley Finance	61769HXR1	10/31/2019	10/31/2025	100.000	0.000	2.5933	113.44	0.079857	0.080893	0.081942	0.083004		29.06	24.69
Morgan Stanley Finance	61769H6T7	01/23/2020	01/22/2027	100.000	0.000	2.5533	105.11	0.077507	0.078497	0.079499	0.080514	0.081542	28.40	29.13
Morgan Stanley Finance	61768DAR6	08/31/2018	09/03/2025	100.000	0.000	3.9373	231.34	0.132955	0.135572	0.138241	0.140963		48.96	33.94
Morgan Stanley Finance	61769HH40	11/27/2019	02/26/2026	100.000	0.000	2.5493	109.33	0.077868	0.078861	0.079866	0.080884	0.081915	28.46	29.19
Morgan Stanley Finance	61771C136	06/03/2020	06/03/2026	100.000	0.000	1.6786	61.64	0.049438	0.049853	0.050272	0.050694	0.051119	17.90	18.20
Morgan Stanley Finance	61769H7M9	01/31/2020	02/02/2027	100.000	0.000	2.4454	99.96	0.073969	0.074874	0.075789	0.076716	0.077654	27.06	27.73
Morgan Stanley Finance	61769H7M1	01/31/2020	02/02/2027	100.000	0.000	2.4454	99.96	0.073969	0.074874	0.075789	0.076716	0.077654	27.06	27.73
Morgan Stanley Finance	61769H7L3	01/31/2020	02/02/2027	100.000	0.000	2.4454	99.96	0.073969	0.074874	0.075789	0.076716	0.077654	27.06	27.73

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley Finance	61769H7K5	01/31/2020	02/02/2027	100.000	0.000	2.4454	99.96	0.073969	0.074874	0.075789	0.076716	0.077654	27.06	27.73
Morgan Stanley Finance	61773H3V9	03/03/2022	03/04/2027	100.000	0.000	2.7394	51.01	0.079272	0.080357	0.081458	0.082574	0.083705	28.99	29.79
Morgan Stanley Finance	61773H3T4	03/03/2022	03/04/2027	100.000	0.000	2.7394	51.01	0.079272	0.080357	0.081458	0.082574	0.083705	28.99	29.79
Morgan Stanley Finance	61768CB89	02/28/2018	03/03/2026	100.000	0.000	3.7712	243.95	0.128720	0.131147	0.133620	0.136139	0.138706	47.35	49.16
Morgan Stanley Finance	61769HJV8	08/05/2019	08/05/2024	100.000	0.000	2.7548	128.12	0.085372	0.086548				18.48	
Morgan Stanley Finance	61773HZ28	02/09/2022	02/09/2026	100.000	0.000	2.3951	46.15	0.068950	0.069776	0.070611	0.071457	0.072312	25.21	25.81
Morgan Stanley Finance	61769HJU0	07/02/2019	07/03/2024	100.000	0.000	2.6771	127.05	0.082718	0.083825				15.25	
Morgan Stanley Finance	61774DFZ5	06/01/2022	05/29/2026	100.000	0.000	3.7654	60.87	0.110591	0.112673	0.114795	0.116956	0.119158	40.32	41.85
Morgan Stanley Finance	61768T381	11/05/2018	11/05/2025	100.000	0.000	4.2534	242.39	0.145823	0.148924	0.152091	0.155326		53.41	46.82
Morgan Stanley Finance	61773HY94	02/09/2022	02/08/2029	100.000	0.000	2.8839	55.76	0.083617	0.084823	0.086046	0.087286	0.088545	30.67	31.56
Morgan Stanley Finance	61769HK53	08/05/2019	08/05/2024	100.000	0.000	2.7548	128.12	0.085372	0.086548				18.48	
Morgan Stanley Finance	61770FCR5	01/29/2020	01/28/2027	100.000	0.000	2.4281	99.30	0.073386	0.074277	0.075179	0.076092	0.077016	26.85	27.51
Morgan Stanley Finance	61770G641	04/03/2020	04/06/2026	100.000	0.000	2.6405	103.23	0.080416	0.081478	0.082554	0.083644	0.084748	29.32	30.10
Morgan Stanley Finance	61770FCS3	01/30/2020	02/01/2024	100.000	0.000	2.0269	82.26	0.060422					1.81	
Morgan Stanley Finance	61768CSH1	10/30/2017	10/28/2032	100.000	0.000	3.7753	235.01	0.106057	0.108059	0.106950	0.108969	0.108060	38.60	38.93
Morgan Stanley Finance	61771BRF3	07/31/2020	08/02/2027	100.000	0.000	1.3386	46.68	0.038704	0.038963	0.039224	0.039487	0.039751	14.06	14.25
Morgan Stanley Finance	61771BRE6	07/31/2020	08/04/2027	100.000	0.000	1.3386	46.68	0.038707	0.038966	0.039227	0.039489	0.039754	14.06	14.25
Morgan Stanley Finance	61773N858	02/03/2022	02/05/2029	100.000	0.000	2.6759	52.13	0.077367	0.078402	0.079451	0.080514	0.081591	28.34	29.11
Morgan Stanley Finance	61770FC38	04/30/2020	04/30/2027	100.000	0.000	2.2634	86.11	0.068025	0.068795	0.069574	0.070361	0.071157	24.72	25.28
Morgan Stanley Finance	61770FC46	04/30/2020	04/30/2027	100.000	0.000	2.2634	86.11	0.068025	0.068795	0.069574	0.070361	0.071157	24.72	25.28
Morgan Stanley Finance	61770FBU9	01/31/2020	08/01/2024	100.000	0.000	2.1409	87.05	0.064074	0.064760				13.58	
Morgan Stanley Finance	61773FAG8	06/30/2021	06/30/2028	100.000	0.000	1.9839	50.65	0.057896	0.058471	0.059051	0.059636	0.060228	20.95	21.36
Morgan Stanley Finance	61771C409	07/06/2020	07/06/2027	100.000	0.000	1.6108	57.52	0.046949	0.047327	0.047709	0.048093	0.048480	17.10	17.38
Morgan Stanley Finance	61773HKK0	01/31/2022	01/31/2029	100.000	0.000	2.7958	54.75	0.080963	0.082095	0.083243	0.084406	0.085586	29.69	30.53
Morgan Stanley Finance	61773HXL8	02/03/2022	02/04/2027	100.000	0.000	2.4163	46.98	0.069587	0.070428	0.071279	0.072140	0.073012	25.45	26.07
Morgan Stanley Finance	61773HK95	02/28/2022	02/26/2027	100.000	0.000	2.9302	55.06	0.085012	0.086257	0.087521	0.088803	0.090104	31.14	32.06
Morgan Stanley Finance	61769HK38	12/02/2019	12/02/2024	100.000	0.000	2.3657	100.73	0.072195	0.073049				24.05	
Morgan Stanley Finance	61768DDL6	09/28/2018	09/30/2025	100.000	0.000	4.1262	239.63	0.140615	0.143516	0.146477	0.149499		51.68	39.95
Morgan Stanley Finance	61773QA33	06/05/2022	06/05/2027	100.000	0.000	3.4184	54.76	0.099908	0.101616	0.103353	0.105119	0.106916	36.36	37.62
Morgan Stanley Finance	61773FDC4	08/04/2021	08/04/2026	100.000	0.000	1.7696	43.35	0.050920	0.051370	0.051825	0.052283	0.052746	18.55	18.87
Morgan Stanley Finance	61773QDP1	03/23/2022	03/22/2029	100.000	0.000	3.3861	61.35	0.098908	0.100583	0.102286	0.104017	0.105778	36.24	37.48
Morgan Stanley Finance	61773QDM8	03/23/2022	03/23/2028	100.000	0.000	3.3224	60.17	0.096966	0.098577	0.100215	0.101880	0.103572	35.52	36.71
Morgan Stanley Finance	61768Y307	06/05/2019	03/05/2024	100.000	0.000	2.9394	142.78	0.092432					5.92	
Morgan Stanley Finance	61773QDN6	03/23/2022	03/23/2027	100.000	0.000	3.2206	58.29	0.093852	0.095364	0.096899	0.098460	0.100045	34.36	35.47
Morgan Stanley Finance	61770FFB7	02/28/2020	02/28/2025	100.000	0.000	1.9133	75.91	0.056810	0.057353	0.057902			20.68	3.30
Morgan Stanley Finance	61773FUK7	09/30/2021	10/02/2028	100.000	0.000	2.0246	46.44	0.058556	0.059149	0.059748	0.060353	0.060963	21.29	21.73
Morgan Stanley Finance	61773FU84	11/03/2021	11/03/2026	100.000	0.000	1.8149	39.83	0.052268	0.052742	0.053221	0.053703	0.054191	18.96	19.30
Morgan Stanley Finance	61773FCU5	07/30/2021	08/01/2028	100.000	0.000	1.7934	44.15	0.051629	0.052092	0.052559	0.053030	0.053506	18.81	19.15
Morgan Stanley Finance	61768DH40	03/05/2019	03/04/2024	100.000	0.000	3.5292	183.81	0.114737					7.23	
Morgan Stanley Finance	61770FW77	05/21/2020	05/21/2027	100.000	0.000	2.1231	79.26	0.063498	0.064173	0.064854	0.065542	0.066238	23.03	23.53
Morgan Stanley Finance	61770FW85	05/20/2020	05/20/2025	100.000	0.000	1.7889	66.48	0.052887	0.053360	0.053837			19.16	7.48
Morgan Stanley Finance	61768J870	12/05/2017	12/04/2024	100.000	0.000	3.1714	210.56	0.106391	0.108078				35.73	
Morgan Stanley Finance	61770FW93	05/21/2020	05/21/2027	100.000	0.000	2.1231	79.26	0.063498	0.064173	0.064854	0.065542	0.066238	23.03	23.53
Morgan Stanley Finance	61770E232	01/03/2020	01/05/2027	100.000	0.000	2.6098	109.13	0.079391	0.080427	0.081477	0.082540	0.083617	29.13	29.90
Morgan Stanley Finance	61768C3H8	06/29/2018	07/01/2025	100.000	0.000	4.0272	245.48	0.139328	0.139328	0.144995	0.144995		50.66	26.10
Morgan Stanley Finance	61770FW28	05/29/2020	05/29/2026	100.000	0.000	1.7764	65.53	0.052495	0.052961	0.053432	0.053906	0.054385	19.01	19.35
Morgan Stanley Finance	61770FW36	05/29/2020	06/01/2027	100.000	0.000	1.9425	71.85	0.057741	0.058302	0.058868	0.059440	0.060017	20.92	21.33

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Morgan Stanley Finance	61768Y299	06/05/2019	06/05/2024	100.000	0.000	2.9744	144.55	0.094363					14.53	
Morgan Stanley Finance	61770FV86	05/29/2020	06/01/2027	100.000	0.000	1.9425	71.85	0.057741	0.058302	0.058868	0.059440	0.060017	20.92	21.33
Morgan Stanley Finance	61770FV94	05/29/2020	06/01/2027	100.000	0.000	1.9425	71.85	0.057741	0.058302	0.058868	0.059440	0.060017	20.92	21.33
Morgan Stanley Finance	61768CSU2	11/30/2017	11/29/2024	100.000	0.000	3.1215	207.47	0.104407	0.106037				34.54	
Morgan Stanley Finance	61768C2K2	05/30/2018	05/29/2026	100.000	0.000	4.0544	251.38	0.140428	0.143275	0.146179	0.149142	0.152166	51.25	53.35
Morgan Stanley Finance	61773FT45	10/29/2021	10/31/2028	100.000	0.000	2.2359	49.50	0.064936	0.065662	0.066396	0.067139	0.067889	23.60	24.13
Morgan Stanley Finance	61773QST7	03/30/2022	03/31/2027	100.000	0.000	3.6190	64.93	0.106085	0.108005	0.109959	0.111949	0.113975	38.89	40.31
Morgan Stanley Finance	61768CTQ0	11/30/2017	12/03/2025	100.000	0.000	3.2697	218.24	0.110367	0.112171	0.114005	0.115869		40.16	38.18
Morgan Stanley Finance	61769HM77	12/02/2019	12/02/2024	100.000	0.000	2.3657	100.73	0.072195	0.073049				24.05	
Morgan Stanley Finance	61774DGA9	06/01/2022	06/01/2027	100.000	0.000	3.9473	63.87	0.116268	0.118563	0.120903	0.123289	0.125723	42.41	44.10
Morgan Stanley Finance	61769HM51	12/02/2019	12/02/2024	100.000	0.000	2.3657	100.73	0.072195	0.073049				24.05	
Morgan Stanley Finance	61768DFQ3	10/31/2018	10/30/2025	100.000	0.000	4.1832	238.70	0.142924	0.145913	0.148965	0.152081		52.36	45.10
Morgan Stanley Finance	61770FE36	04/30/2020	04/30/2027	100.000	0.000	2.2634	86.11	0.068025	0.068795	0.069574	0.070361	0.071157	24.72	25.28
Morgan Stanley Finance	61770FDU7	01/28/2020	01/29/2030	100.000	0.000	2.6694	109.70	0.081369	0.082455	0.083555	0.084670	0.085800	29.82	30.62
Morgan Stanley Finance	61773QG78	04/03/2020	04/07/2026	100.000	0.000	2.6405	103.24	0.080424	0.081486	0.082562	0.083652	0.084756	29.32	30.10
Morgan Stanley Finance	61773QC64	04/29/2022	05/01/2029	100.000	0.000	4.1317	70.83	0.122059	0.124580	0.127154	0.129781	0.132462	44.70	46.57
Morgan Stanley Finance	61773QFJ3	03/31/2022	04/03/2029	100.000	0.000	3.7117	66.63	0.108984	0.111006	0.113066	0.115165	0.117302	39.96	41.45
Morgan Stanley Finance	61773HLN7	12/23/2021	12/26/2028	100.000	0.000	2.2328	45.93	0.064852	0.065576	0.066308	0.067048	0.067797	23.48	24.01
Morgan Stanley Finance	61773QFH7	03/31/2022	04/03/2029	100.000	0.000	3.7117	66.63	0.108984	0.111006	0.113066	0.115165	0.117302	39.96	41.45
Morgan Stanley Finance	61768CWE3	12/29/2017	12/31/2025	100.000	0.000	3.3131	218.16	0.112098	0.113955	0.115842	0.117761		40.69	41.93
Morgan Stanley Finance	61773Q5Q8	06/03/2022	06/04/2026	100.000	0.000	3.8630	62.25	0.113656	0.115851	0.118089	0.120370	0.122695	41.43	43.05
Morgan Stanley Finance	61773Q5R6	06/03/2022	06/04/2027	100.000	2.500	4.1122	65.65	0.118500	0.118100	0.120500	0.121200	0.122600	42.65	43.38
Morgan Stanley Finance	61770FYL4	05/05/2020	05/05/2025	100.000	0.000	1.8350	69.06	0.054336	0.054835	0.055338			19.71	6.86
Morgan Stanley Finance	61769Q881	10/03/2019	04/03/2025	100.000	0.000	2.2103	97.81	0.067039	0.067780	0.068529			24.40	6.30
Morgan Stanley Finance	61760QNK6	05/20/2022	05/20/2032	100.000	VARIES	4.2250	67.89	0.118800	0.120700	0.122600	0.124600	0.126700	43.26	44.66
Morgan Stanley Finance	61773F5Q2	10/21/2021	10/23/2028	100.000	0.000	2.2503	50.35	0.065378	0.066114	0.066858	0.067610	0.068370	23.77	24.31
Morgan Stanley Finance	61769P529	05/05/2020	05/05/2027	100.000	0.000	2.0902	78.99	0.062444	0.063096	0.063756	0.064422	0.065095	22.67	23.15
Morgan Stanley Finance	61770FYH3	04/22/2020	10/22/2025	100.000	0.000	1.9271	73.38	0.057247	0.057799	0.058356	0.058918		20.78	17.08
Morgan Stanley Finance	61760QNH3	05/27/2022	05/27/2027	100.000	VARIES	3.9700	63.37	0.112900	0.114900	0.116900	0.119000	0.121200	41.13	42.61
Morgan Stanley Finance	61770FGP5	02/28/2020	03/02/2027	100.000	0.000	2.1748	86.66	0.065177	0.065885	0.066602	0.067326	0.068058	23.76	24.28
Morgan Stanley Finance	61768DZW8	02/28/2019	02/29/2024	100.000	0.000	3.4964	182.76	0.113526					6.58	
Morgan Stanley Finance	61768CX28	05/30/2018	05/30/2025	100.000	0.000	3.9488	244.16	0.136007	0.138693	0.141431			49.61	21.07
Morgan Stanley Finance	61769HP82	11/29/2019	05/30/2024	100.000	0.000	2.3629	100.83	0.072108					10.74	
Morgan Stanley Finance	61770FGS9	03/04/2020	03/04/2024	100.000	0.000	1.7557	69.16	0.051848					3.27	
Morgan Stanley Finance	61773QF61	04/11/2022	04/10/2025	100.000	0.000	3.3450	58.83	0.097648	0.099281	0.100942			35.71	9.99
Morgan Stanley Finance	61773FVU4	09/22/2021	03/22/2027	100.000	0.000	1.5893	36.68	0.045567	0.045929	0.046294	0.046662	0.047033	16.54	16.81
Morgan Stanley Finance	61768C5E2	07/31/2018	07/31/2025	100.000	0.000	4.0045	239.74	0.135626	0.138341	0.141111	0.143937		50.14	30.00
Morgan Stanley Finance	61773FFC2	03/24/2022	03/25/2027	100.000	0.000	3.3435	60.46	0.097620	0.099251	0.100911	0.102598	0.104313	35.75	36.96
Morgan Stanley Finance	61774DJV0	05/31/2022	06/01/2029	100.000	0.000	4.1329	67.07	0.122082	0.124604	0.127179	0.129807	0.132490	44.56	46.42
Morgan Stanley Finance	61770FXY7	04/01/2020	05/28/2027	100.000	0.000	2.8687	112.76	0.088438	0.089707	0.090993	0.092298	0.093622	32.15	33.08
Morgan Stanley Finance	61768CWL7	12/18/2017	06/18/2025	100.000	0.000	3.2094	211.91	0.107917	0.109649	0.111408			39.21	18.61
Morgan Stanley Finance	61773FPB4	03/24/2022	03/26/2025	100.000	0.000	3.1571	57.03	0.091933	0.093384	0.094858			33.63	8.06
Morgan Stanley Finance	61773Q429	06/03/2022	06/04/2027	100.000	0.000	4.0488	65.31	0.119449	0.121867	0.124335	0.126852	0.129420	43.57	45.35
Morgan Stanley Finance	61773QVH9	05/05/2022	05/02/2025	100.000	0.000	3.8097	64.52	0.111953	0.114086	0.116259			40.94	14.07
Morgan Stanley Finance	61769P495	05/05/2020	05/05/2026	100.000	0.000	1.9401	73.14	0.057658	0.058218	0.058782	0.059353	0.059928	20.92	21.33
Morgan Stanley Finance	61773F4D2	10/27/2021	04/27/2027	100.000	0.000	1.9805	43.86	0.057226	0.057792	0.058365	0.058943	0.059526	20.78	21.19
Morgan Stanley Finance	61773F4E0	10/27/2021	10/26/2028	100.000	0.000	2.2698	50.40	0.065958	0.066706	0.067463	0.068229	0.069003	23.98	24.52

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley Finance	61773QVQ9	05/31/2022	05/29/2025	100.000	0.000	3.5672	57.71	0.104476	0.106339	0.108236			38.07	16.02
Morgan Stanley Finance	61768CUZ8	12/27/2017	12/27/2024	100.000	0.000	3.2580	214.42	0.109864	0.111653				39.43	
Morgan Stanley Finance	61769HNV3	09/05/2019	09/05/2024	100.000	0.000	2.3651	106.99	0.072177	0.073031				17.76	
Morgan Stanley Finance	61768CVR5	12/08/2017	06/10/2024	100.000	0.000	3.1083	205.68	0.103911					16.52	
Morgan Stanley Finance	61769HNU5	09/05/2019	09/05/2024	100.000	0.000	2.3651	106.99	0.072177	0.073031				17.76	
Morgan Stanley Finance	61773QUW7	04/14/2022	10/11/2024	100.000	0.000	2.9922	52.25	0.086883	0.088183				24.56	
Morgan Stanley Finance	61770FX27	05/21/2020	05/21/2026	100.000	0.000	1.9379	72.13	0.057589	0.058147	0.058710	0.059279	0.059853	20.88	21.28
Morgan Stanley Finance	61773FDV2	07/28/2021	01/28/2027	100.000	0.000	1.4801	36.41	0.042345	0.042659	0.042974	0.043292	0.043613	15.40	15.63
Morgan Stanley Finance	61772Y145	07/06/2021	07/06/2028	100.000	0.000	1.9323	48.97	0.055779	0.056318	0.056862	0.057411	0.057966	20.37	20.76
Morgan Stanley Finance	61770FX35	05/21/2020	05/21/2027	100.000	0.000	2.1231	79.26	0.063498	0.064173	0.064854	0.065542	0.066238	23.03	23.53
Morgan Stanley Finance	61770FFJ0	02/04/2020	02/04/2025	100.000	0.000	2.0787	84.19	0.062077	0.062722	0.063374			22.65	2.09
Morgan Stanley Finance	61773FDU4	07/28/2021	07/27/2028	100.000	0.000	1.8084	44.63	0.052074	0.052545	0.053020	0.053499	0.053983	18.98	19.32
Morgan Stanley Finance	61773QDQ9	03/23/2022	03/23/2027	100.000	0.000	3.2206	58.29	0.093852	0.095364	0.096899	0.098460	0.100045	34.36	35.47
Morgan Stanley Finance	61773FUT8	10/05/2021	10/05/2026	100.000	0.000	1.5992	36.31	0.045861	0.046227	0.046597	0.046970	0.047345	16.64	16.91
Morgan Stanley Finance	61770EB307	01/03/2020	01/03/2025	100.000	0.000	2.3534	97.96	0.070950	0.071785	0.072630			25.99	0.15
Morgan Stanley Finance	61770FX68	06/03/2020	06/03/2025	100.000	0.000	1.5338	56.19	0.044945	0.045289	0.045637			16.26	6.94
Morgan Stanley Finance	61773Q3X5	06/03/2022	06/04/2027	100.000	0.000	4.0488	65.31	0.119449	0.121867	0.124335	0.126852	0.129420	43.57	45.35
Morgan Stanley Finance	61773F7L1	11/09/2021	11/09/2026	100.000	0.000	1.7857	38.87	0.051399	0.051858	0.052321	0.052788	0.053259	18.63	18.97
Morgan Stanley Finance	61768DKG9	11/30/2018	12/03/2025	100.000	0.000	4.2632	239.35	0.146282	0.149400	0.152584	0.155837		53.40	51.24
Morgan Stanley Finance	61773Q7G8	05/25/2022	05/23/2024	100.000	0.000	3.3425	54.50	0.097563					13.85	
Morgan Stanley Finance	61771VSK7	04/28/2021	10/28/2026	100.000	0.000	1.6286	44.35	0.047110	0.047494	0.047881	0.048270	0.048663	17.08	17.36
Morgan Stanley Finance	61773Q7H6	05/25/2022	05/23/2025	100.000	0.000	3.7175	60.74	0.109108	0.111136	0.113201			39.80	16.07
Morgan Stanley Finance	61771VJS0	04/28/2021	04/27/2028	100.000	0.000	1.9961	54.58	0.058267	0.058849	0.059436	0.060029	0.060629	21.16	21.58
Morgan Stanley Finance	61772X220	05/05/2021	05/03/2028	100.000	0.000	2.0240	54.95	0.059119	0.059717	0.060321	0.060932	0.061549	21.46	21.90
Morgan Stanley Finance	61773E528	10/05/2021	10/04/2028	100.000	0.000	2.0411	46.53	0.059045	0.059647	0.060256	0.060871	0.061492	21.47	21.91
Morgan Stanley Finance	61773QZ93	05/31/2022	05/31/2029	100.000	0.000	4.2085	68.32	0.124439	0.127057	0.129731	0.132461	0.135248	45.43	47.37
Morgan Stanley Finance	61771BHX5	06/17/2020	06/17/2025	100.000	0.000	1.3734	49.63	0.040021	0.040296	0.040572			14.46	6.73
Morgan Stanley Finance	61770FZV1	04/30/2020	04/30/2027	100.000	0.000	2.2634	86.11	0.068025	0.068795	0.069574	0.070361	0.071157	24.72	25.28
Morgan Stanley Finance	61772Y475	08/04/2021	08/03/2028	100.000	0.000	1.7696	43.35	0.050916	0.051367	0.051821	0.052280	0.052742	18.55	18.87
Morgan Stanley Finance	61769HRA5	08/30/2019	09/01/2026	100.000	0.000	2.4648	112.09	0.075520	0.076450	0.077393	0.078346	0.079312	27.58	28.26
Morgan Stanley Finance	61773QGX1	04/05/2022	04/05/2027	100.000	0.000	3.4199	60.78	0.099953	0.101662	0.103400	0.105168	0.106967	36.59	37.85
Morgan Stanley Finance	61773QHB8	04/05/2022	04/05/2027	100.000	1.750	3.4182	60.30	0.098211	0.098228	0.099907	0.099953	0.101661	35.51	36.13
Morgan Stanley Finance	61770FZ22	05/05/2020	05/05/2025	100.000	0.000	1.8350	69.06	0.054336	0.054835	0.055338			19.71	6.86
Morgan Stanley Finance	61773QHA0	04/05/2022	04/05/2027	100.000	0.000	3.4199	60.78	0.099953	0.101662	0.103400	0.105168	0.106967	36.59	37.85
Morgan Stanley Finance	61773U266	02/16/2022	03/05/2029	100.000	0.000	3.0399	58.24	0.088492	0.089837	0.091203	0.092589	0.093996	32.41	33.41
Morgan Stanley Finance	61768CXC6	01/31/2018	01/30/2025	100.000	0.000	3.4110	221.68	0.114121	0.116067	0.118047			42.03	3.42
Morgan Stanley Finance	61773Q6G9	05/25/2022	11/25/2026	100.000	0.000	4.1277	67.59	0.121905	0.124421	0.126989	0.129610	0.132285	44.52	46.38
Morgan Stanley Finance	61773Q6H7	05/25/2022	11/25/2025	100.000	0.000	3.8756	63.37	0.114036	0.116246	0.118498	0.120795		41.61	38.81
Morgan Stanley Finance	61773F6S7	11/01/2021	11/01/2028	100.000	0.000	2.1922	48.39	0.063608	0.064305	0.065010	0.065722	0.066443	23.11	23.62
Morgan Stanley Finance	61768CH42	03/29/2018	03/31/2025	100.000	0.000	3.8850	247.96	0.133367	0.135957	0.138598			48.95	12.34
Morgan Stanley Finance	61770FYU4	04/30/2020	10/30/2025	100.000	0.000	1.9442	73.59	0.057789	0.058351	0.058918	0.059491		20.97	17.72
Morgan Stanley Finance	61773Q5X3	05/31/2022	05/31/2029	100.000	0.000	4.2085	68.32	0.124439	0.127057	0.129731	0.132461	0.135248	45.43	47.37
Morgan Stanley Finance	61773Q5Y1	05/31/2022	05/31/2029	100.000	0.000	4.2085	68.32	0.124439	0.127057	0.129731	0.132461	0.135248	45.43	47.37
Morgan Stanley Finance	61768CXY8	01/31/2018	02/01/2024	100.000	0.000	3.3672	218.57	0.112398					3.37	
Morgan Stanley Finance	61773Q5U9	05/31/2022	05/28/2027	100.000	0.000	4.0281	65.33	0.118763	0.121155	0.123595	0.126085	0.128624	43.34	45.11
Morgan Stanley Finance	61773Q5W5	05/31/2022	05/31/2029	100.000	2.750	4.2085	67.52	0.121200	0.120500	0.123000	0.122400	0.125000	43.55	44.24
Morgan Stanley Finance	61770FHN9	03/04/2020	03/05/2025	100.000	0.000	1.7527	69.04	0.051756	0.052210	0.052668			18.82	3.37

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Morgan Stanley Finance	61770FHP4	03/04/2020	03/05/2025	100.000	0.000	1.7527	69.04	0.051756	0.052210	0.052668			18.82	3.37
Morgan Stanley Finance	61768CXW2	01/31/2018	07/31/2025	100.000	0.000	3.4534	224.70	0.115803	0.117803	0.119837	0.121906		42.66	25.42
Morgan Stanley Finance	61773Q5T2	05/31/2022	05/31/2029	100.000	0.000	4.2085	68.32	0.124439	0.127057	0.129731	0.132461	0.135248	45.43	47.37
Morgan Stanley Finance	61771VQW3	04/30/2021	05/02/2028	100.000	0.000	2.0160	55.02	0.058887	0.059480	0.060080	0.060686	0.061297	21.38	21.81
Morgan Stanley Finance	61770E588	02/05/2020	02/05/2025	100.000	0.000	1.9970	80.71	0.059469	0.060062	0.060662			21.69	2.06
Morgan Stanley Finance	61770FYX8	04/30/2020	04/30/2027	100.000	0.000	2.2634	86.11	0.068025	0.068795	0.069574	0.070361	0.071157	24.72	25.28
Morgan Stanley Finance LLC	61774HK31	11/16/2022	11/14/2024	100.000	0.000	5.2055	59.59	0.152179	0.156140				48.35	
Morgan Stanley Finance LLC	61775MC95	12/13/2023	12/13/2028	100.000	0.000	5.1687	2.58	0.143575	0.147285	0.151092	0.154997	0.159002	52.49	55.24
Morgan Stanley Finance LLC	61775SHU3	08/16/2023	08/14/2025	100.000	0.000	5.3873	20.20	0.149647	0.153633	0.157772	0.162022		55.70	35.95
Morgan Stanley Finance LLC	61774XHZ9	05/03/2023	05/01/2025	100.000	0.000	4.7834	31.81	0.136015	0.139268	0.142599			49.95	17.11
Morgan Stanley Finance LLC	61775MBY1	10/31/2023	10/29/2026	100.000	0.000	6.0614	10.27	0.168372	0.173447	0.178703	0.184119	0.189699	62.17	65.99
Morgan Stanley Finance LLC	61774XHM6	04/28/2023	04/28/2028	100.000	0.000	4.7155	32.02	0.134074	0.137236	0.140471	0.143783	0.147173	49.24	51.59
Morgan Stanley Finance LLC	61774XHM8	04/28/2023	04/30/2025	100.000	0.000	4.8000	32.60	0.136570	0.139847	0.143204			50.16	17.04
Morgan Stanley Finance LLC	61774XHL0	04/28/2023	04/30/2026	100.000	0.000	4.6584	31.64	0.132448	0.135533	0.138690	0.141920	0.145226	48.62	50.91
Morgan Stanley Finance LLC	61775MRS7	12/05/2023	12/05/2028	100.000	0.000	5.2983	3.83	0.147175	0.151074	0.155076	0.159184	0.163401	53.89	56.78
Morgan Stanley Finance LLC	61774XGW7	05/03/2023	05/01/2026	100.000	0.000	4.6612	30.99	0.132462	0.135549	0.138708	0.141941	0.145249	48.62	50.91
Morgan Stanley Finance LLC	61775HTD9	09/06/2023	09/05/2025	100.000	0.000	5.4965	17.56	0.152681	0.156853	0.161164	0.165593		56.70	40.12
Morgan Stanley Finance LLC	61775MRP3	12/05/2023	12/03/2026	100.000	0.000	5.1900	3.75	0.144167	0.147866	0.151703	0.155640	0.159679	52.78	55.55
Morgan Stanley Finance LLC	61775HTC1	09/06/2023	09/06/2028	100.000	0.000	5.4020	17.26	0.150056	0.154109	0.158271	0.162546	0.166936	55.69	58.74
Morgan Stanley Finance LLC	61774HZY7	11/15/2022	11/15/2027	100.000	0.000	5.6531	64.97	0.166033	0.170726	0.175552	0.180514	0.185616	61.05	64.55
Morgan Stanley Finance LLC	61774HZZ4	11/16/2022	11/14/2025	100.000	0.000	5.2838	60.50	0.154586	0.158670	0.162861	0.167164		56.77	51.75
Morgan Stanley Finance LLC	61775HTP2	08/31/2023	09/02/2026	100.000	0.000	5.5965	18.82	0.155507	0.159858	0.164331	0.168930	0.173657	57.82	61.10
Morgan Stanley Finance LLC	61774XYE7	05/17/2023	05/15/2025	100.000	0.000	4.5292	28.31	0.128629	0.131541	0.134520			47.10	18.03
Morgan Stanley Finance LLC	61775HTM9	08/31/2023	09/03/2030	100.000	0.000	5.5769	18.75	0.154986	0.159308	0.163750	0.168316	0.173009	57.61	60.86
Morgan Stanley Finance LLC	61774HJ33	11/29/2022	11/29/2027	100.000	0.000	5.2152	57.71	0.152520	0.156497	0.160578	0.164765	0.169062	55.88	58.83
Morgan Stanley Finance LLC	61775HTL1	08/31/2023	09/03/2025	100.000	0.000	5.6361	18.95	0.156632	0.161046	0.165584	0.170250		58.24	40.91
Morgan Stanley Finance LLC	61774FCCK6	06/05/2023	08/02/2028	100.000	0.000	5.2550	30.25	0.147187	0.151054	0.155023	0.159096	0.163277	54.85	57.77
Morgan Stanley Finance LLC	61774HJ41	11/22/2022	11/22/2027	100.000	0.000	5.3302	60.10	0.156058	0.160217	0.164487	0.168871	0.173372	57.26	60.35
Morgan Stanley Finance LLC	61775HTK3	08/31/2023	09/02/2026	100.000	0.000	5.5965	18.82	0.155507	0.159858	0.164331	0.168930	0.173657	57.82	61.10
Morgan Stanley Finance LLC	61774XGM9	04/28/2023	04/28/2028	100.000	0.000	4.7155	32.02	0.134074	0.137236	0.140471	0.143783	0.147173	49.24	51.59
Morgan Stanley Finance LLC	61775MAD8	10/02/2023	10/02/2028	100.000	0.000	5.7284	14.16	0.159122	0.163680	0.168368	0.173190	0.178151	58.93	62.35
Morgan Stanley Finance LLC	61774FBU5	05/03/2023	05/03/2028	100.000	0.000	4.8346	32.15	0.137541	0.140866	0.144271	0.147758	0.151330	50.50	52.97
Morgan Stanley Finance LLC	61774DMM6	07/06/2022	07/06/2027	100.000	0.000	4.5507	69.16	0.132226	0.135235	0.138312	0.141459	0.144678	49.21	51.47
Morgan Stanley Finance LLC	61774HYZ5	11/28/2022	11/28/2029	100.000	0.000	5.3723	59.64	0.157355	0.161582	0.165922	0.170379	0.174956	57.69	60.83
Morgan Stanley Finance LLC	61775MRN8	12/05/2023	12/04/2025	100.000	0.000	5.2471	3.79	0.145753	0.149555	0.153479	0.157506		53.36	51.83
Morgan Stanley Finance LLC	61774XY64	05/31/2023	11/29/2024	100.000	0.000	5.0206	29.54	0.142943	0.146531				47.53	
Morgan Stanley Finance LLC	61774FBZ4	06/05/2023	06/03/2026	100.000	0.000	4.8131	27.63	0.136879	0.140173	0.143546	0.147001	0.150539	50.06	52.49
Morgan Stanley Finance LLC	61774XGN7	04/28/2023	04/30/2030	100.000	0.000	4.8297	32.81	0.137435	0.140754	0.144153	0.147634	0.151199	50.48	52.95
Morgan Stanley Finance LLC	617741ZU5	12/05/2022	12/04/2025	100.000	0.000	4.9291	53.64	0.143732	0.147275	0.150904	0.154623		52.57	50.92
Morgan Stanley Finance LLC	61774XKD4	04/03/2023	04/02/2026	100.000	0.000	4.9228	36.95	0.140092	0.143540	0.147073	0.150693	0.154402	51.67	54.25
Morgan Stanley Finance LLC	61775HFL6	07/31/2023	07/31/2028	100.000	0.000	5.2152	21.87	0.144867	0.148644	0.152520	0.156497	0.160578	53.99	56.84
Morgan Stanley Finance LLC	61775HFM4	07/31/2023	07/31/2028	100.000	0.000	5.2152	21.87	0.144867	0.148644	0.152520	0.156497	0.160578	53.99	56.84
Morgan Stanley Finance LLC	61775H5G3	08/31/2023	08/31/2028	100.000	0.000	5.5578	18.68	0.154383	0.158650	0.163083	0.167564	0.172273	57.40	60.64
Morgan Stanley Finance LLC	61775HWX1	09/05/2023	09/05/2028	100.000	0.000	5.4126	17.44	0.150350	0.154419	0.158598	0.162890	0.167298	55.82	58.88
Morgan Stanley Finance LLC	61774DA23	07/29/2022	07/29/2027	100.000	0.000	4.3358	62.94	0.125717	0.128443	0.131227	0.134072	0.136979	46.59	48.63
Morgan Stanley Finance LLC	61774DP24	06/17/2022	06/17/2027	100.000	0.000	4.9268	77.80	0.147221	0.150847	0.154563	0.158371	0.162272	53.76	56.44
Morgan Stanley Finance LLC	61774XJP9	05/03/2023	05/01/2025	100.000	0.000	4.7834	31.81	0.136015	0.139268	0.142599			49.95	17.11

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Morgan Stanley Finance LLC	61775HEY9	07/31/2023	07/31/2030	100.000	0.000	5.2225	21.91	0.145069	0.148858	0.152745	0.156733	0.160826	54.07	56.93
Morgan Stanley Finance LLC	61774XJN4	05/03/2023	05/03/2028	100.000	0.000	4.7380	31.50	0.134729	0.137921	0.141188	0.144533	0.147957	49.45	51.82
Morgan Stanley Finance LLC	61774HLB2	11/03/2022	11/04/2027	100.000	0.000	5.8023	68.76	0.170689	0.175641	0.180737	0.185980	0.191376	62.91	66.62
Morgan Stanley Finance LLC	61775MDD5	11/03/2023	11/05/2026	100.000	0.000	5.9906	9.65	0.166461	0.171447	0.176582	0.181871	0.187319	61.39	65.12
Morgan Stanley Finance LLC	61775MDE3	11/03/2023	11/03/2028	100.000	0.000	6.1559	9.92	0.170997	0.176260	0.181686	0.187278	0.193042	63.13	67.07
Morgan Stanley Finance LLC	61775MDR4	10/31/2023	10/31/2028	100.000	0.000	6.2111	10.52	0.172531	0.177889	0.183413	0.189109	0.194982	63.74	67.76
Morgan Stanley Finance LLC	61775ME28	12/13/2023	12/11/2026	100.000	0.000	5.1900	2.59	0.144167	0.147866	0.151703	0.155640	0.159679	52.72	55.48
Morgan Stanley Finance LLC	61775MDN3	10/31/2023	10/31/2030	100.000	0.000	6.3642	10.78	0.176783	0.182409	0.188213	0.194202	0.200382	65.35	69.58
Morgan Stanley Finance LLC	61775MDM5	10/31/2023	10/31/2028	100.000	0.000	6.2111	10.52	0.172531	0.177889	0.183413	0.189109	0.194982	63.74	67.76
Morgan Stanley Finance LLC	61774XJB0	05/03/2023	05/03/2028	100.000	0.000	4.7380	31.50	0.134729	0.137921	0.141188	0.144533	0.147957	49.45	51.82
Morgan Stanley Finance LLC	61775MTX4	11/15/2023	02/13/2025	100.000	0.000	5.4711	6.99	0.151975	0.154007	0.158220			55.94	6.65
Morgan Stanley Finance LLC	61774DPP3	06/23/2022	06/23/2027	100.000	0.000	4.6901	73.13	0.139663	0.142938	0.146290	0.149720	0.153231	50.92	53.34
Morgan Stanley Finance LLC	61775MU53	12/14/2023	12/14/2028	100.000	0.000	5.2740	2.49	0.146500	0.150363	0.154328	0.158398	0.162575	53.57	56.43
Morgan Stanley Finance LLC	61775MQ08	12/12/2023	12/12/2028	100.000	0.000	5.1679	2.73	0.143553	0.147622	0.151067	0.154971	0.158975	52.49	55.24
Morgan Stanley Finance LLC	61775HVG9	08/28/2023	08/28/2028	100.000	0.000	5.6551	19.32	0.157086	0.161528	0.166095	0.170792	0.175621	58.46	61.81
Morgan Stanley Finance LLC	61775MUE4	12/04/2023	06/04/2027	100.000	0.000	5.2938	3.97	0.147050	0.150942	0.154938	0.159039	0.163248	53.85	56.74
Morgan Stanley Finance LLC	61775MUD6	12/04/2023	09/03/2026	100.000	0.000	5.3531	4.01	0.148697	0.150665	0.154698	0.158838	0.163090	54.59	57.43
Morgan Stanley Finance LLC	61774HKX5	11/03/2022	11/04/2027	100.000	0.000	5.8023	68.76	0.170689	0.175641	0.180737	0.185980	0.191376	62.91	66.62
Morgan Stanley Finance LLC	61774DPN1	06/21/2022	06/21/2027	100.000	0.000	4.6797	73.24	0.139332	0.142592	0.145928	0.149343	0.152837	50.81	53.22
Morgan Stanley Finance LLC	61774HKW7	11/03/2022	11/04/2027	100.000	0.000	5.8023	68.76	0.170689	0.175641	0.180737	0.185980	0.191376	62.91	66.62
Morgan Stanley Finance LLC	61774HKC1	10/31/2022	10/29/2027	100.000	0.000	5.7935	69.17	0.170362	0.175297	0.180375	0.185600	0.190977	62.84	66.53
Morgan Stanley Finance LLC	61774HKA5	10/31/2022	10/30/2025	100.000	0.000	5.5515	66.22	0.162888	0.167409	0.172056	0.176832		60.01	52.30
Morgan Stanley Finance LLC	61774HKB3	10/31/2022	10/29/2027	100.000	0.000	5.7935	69.17	0.170362	0.175297	0.180375	0.185600	0.190977	62.84	66.53
Morgan Stanley Finance LLC	61775MCD6	10/31/2023	10/31/2028	100.000	0.000	6.2111	10.52	0.172531	0.177889	0.183413	0.189109	0.194982	63.74	67.76
Morgan Stanley Finance LLC	61774HKL1	11/03/2022	11/05/2025	100.000	0.000	5.5897	66.20	0.164121	0.168708	0.173423	0.178270		60.43	53.59
Morgan Stanley Finance LLC	61775MTQ9	11/22/2023	05/22/2029	100.000	0.000	5.5145	5.97	0.153181	0.157404	0.161744	0.166204	0.170786	56.24	59.38
Morgan Stanley Finance LLC	61775MCP9	10/31/2023	10/30/2025	100.000	0.000	5.9649	10.11	0.165692	0.170633	0.175722	0.180963		61.15	53.48
Morgan Stanley Finance LLC	61775MTP1	11/22/2023	05/22/2028	100.000	0.000	5.4591	5.91	0.151642	0.155781	0.160033	0.164401	0.168889	55.66	58.74
Morgan Stanley Finance LLC	61775MCN4	11/03/2023	11/05/2025	100.000	0.000	5.8960	9.50	0.163831	0.168661	0.173633	0.178752		60.40	53.71
Morgan Stanley Finance LLC	61775MCM6	11/03/2023	11/05/2025	100.000	0.000	5.8960	9.50	0.163831	0.168661	0.173633	0.178752		60.40	53.71
Morgan Stanley Finance LLC	61774HKH0	11/03/2022	11/04/2027	100.000	0.000	5.8023	68.76	0.170689	0.175641	0.180737	0.185980	0.191376	62.91	66.62
Morgan Stanley Finance LLC	61775MCK8	10/31/2023	10/29/2026	100.000	0.000	6.0614	10.27	0.168372	0.173447	0.178703	0.184119	0.189699	62.17	65.99
Morgan Stanley Finance LLC	61775MCK0	10/31/2023	10/30/2025	100.000	0.000	5.9649	10.11	0.165692	0.170633	0.175722	0.180963		61.15	53.48
Morgan Stanley Finance LLC	61775HHR1	08/03/2023	08/05/2025	100.000	0.000	5.5058	22.64	0.152986	0.157197	0.161525	0.165971		57.08	35.37
Morgan Stanley Finance LLC	61775HHQ3	08/03/2023	08/03/2028	100.000	0.000	5.1806	21.30	0.143906	0.147633	0.151457	0.155380	0.159405	53.59	56.41
Morgan Stanley Finance LLC	61775HHP5	08/03/2023	08/03/2028	100.000	0.000	5.1806	21.30	0.143906	0.147633	0.151457	0.155380	0.159405	53.59	56.41
Morgan Stanley Finance LLC	617741LA4	10/31/2022	10/31/2029	100.000	0.000	5.9019	70.49	0.173760	0.178888	0.184167	0.189601	0.195196	64.11	67.95
Morgan Stanley Finance LLC	61774TAC6	12/29/2022	12/28/2027	100.000	0.000	5.1425	52.39	0.150267	0.154130	0.158093	0.162158	0.166328	54.81	57.67
Morgan Stanley Finance LLC	61774TRD6	01/30/2023	01/28/2028	100.000	0.000	4.7213	43.88	0.134209	0.137377	0.140620	0.143939	0.147337	49.87	52.25
Morgan Stanley Finance LLC	61774Q876	02/03/2023	07/03/2026	100.000	0.000	4.6651	42.95	0.132105	0.135186	0.138340	0.141567	0.144869	49.22	51.55
Morgan Stanley Finance LLC	61774XMM2	04/19/2023	04/20/2028	100.000	0.000	4.8000	33.83	0.136551	0.139828	0.143184	0.146621	0.150140	50.22	52.66
Morgan Stanley Finance LLC	61774XML4	04/19/2023	04/20/2028	100.000	0.000	4.8000	33.83	0.136551	0.139828	0.143184	0.146621	0.150140	50.22	52.66
Morgan Stanley Finance LLC	617741KZ0	10/31/2022	10/31/2029	100.000	0.000	5.9019	70.49	0.173760	0.178888	0.184167	0.189601	0.195196	64.11	67.95
Morgan Stanley Finance LLC	61175MQX7	11/30/2023	12/03/2025	100.000	0.000	5.5144	4.75	0.153248	0.157474	0.161815	0.166277		56.17	54.53
Morgan Stanley Finance LLC	61775HHA8	07/31/2023	07/30/2026	100.000	0.000	5.3689	22.52	0.149136	0.153140	0.157253	0.161472	0.165806	55.63	58.66
Morgan Stanley Finance LLC	61774HNNH7	10/31/2022	10/31/2029	100.000	0.000	5.9019	70.49	0.173760	0.178888	0.184167	0.189601	0.195196	64.11	67.95
Morgan Stanley Finance LLC	61775MMWK8	12/05/2023	12/03/2026	100.000	0.000	5.1900	3.75	0.144167	0.147866	0.151703	0.155640	0.159679	52.78	55.55

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley Finance LLC	61775HGZ4	07/31/2023	07/30/2026	100.000	0.000	5.3689	22.52	0.149136	0.153140	0.157251	0.161472	0.165806	55.63	58.66
Morgan Stanley Finance LLC	61775MFT8	10/12/2023	11/12/2024	100.000	0.000	5.4382	11.97	0.151746	0.155872				47.94	
Morgan Stanley Finance LLC	61774DB48	08/03/2022	08/03/2027	100.000	0.000	4.0342	58.01	0.116627	0.118980	0.121380	0.123828	0.126326	43.11	44.87
Morgan Stanley Finance LLC	61775H526	09/27/2023	09/27/2028	100.000	0.000	5.7476	15.01	0.159656	0.164244	0.168964	0.173819	0.178815	59.18	62.63
Morgan Stanley Finance LLC	61774DA64	08/03/2022	08/03/2027	100.000	0.000	4.0342	58.01	0.116627	0.118980	0.121380	0.123828	0.126326	43.11	44.87
Morgan Stanley Finance LLC	61774TPR7	01/23/2023	01/21/2028	100.000	0.000	4.9008	46.54	0.139432	0.142849	0.146349	0.149935	0.153609	51.92	54.49
Morgan Stanley Finance LLC	61775HC6C	09/27/2023	09/25/2026	100.000	0.000	5.7296	14.96	0.159156	0.163664	0.168353	0.173176	0.178137	58.99	62.41
Morgan Stanley Finance LLC	61775HB68	09/27/2023	09/27/2028	100.000	0.000	5.7476	15.01	0.159656	0.164244	0.168964	0.173819	0.178815	59.18	62.63
Morgan Stanley Finance LLC	61774DUS4	07/29/2022	07/31/2029	100.000	0.000	4.4850	65.15	0.130250	0.133171	0.136157	0.139210	0.142332	48.31	50.50
Morgan Stanley Finance LLC	61774TCA8	12/09/2022	12/09/2027	100.000	0.000	4.9607	53.41	0.144718	0.148307	0.151986	0.155756	0.159619	52.90	55.56
Morgan Stanley Finance LLC	61775MZE9	11/24/2023	05/23/2025	100.000	0.000	5.4815	5.63	0.152264	0.156414	0.160701			55.88	22.82
Morgan Stanley Finance LLC	61775HJ37	08/03/2023	08/05/2026	100.000	0.000	5.3069	21.82	0.147457	0.151370	0.155387	0.159510	0.163742	54.95	57.90
Morgan Stanley Finance LLC	61774DUP0	08/03/2022	08/03/2027	100.000	0.000	4.0342	58.01	0.116627	0.118980	0.121380	0.123828	0.126326	43.11	44.87
Morgan Stanley Finance LLC	61774HQG6	10/31/2022	10/29/2027	100.000	0.000	5.7935	69.17	0.170362	0.175297	0.180375	0.185600	0.190977	62.84	66.53
Morgan Stanley Finance LLC	61774HQF8	10/31/2022	10/29/2027	100.000	0.000	5.7935	69.17	0.170362	0.175297	0.180375	0.185600	0.190977	62.84	66.53
Morgan Stanley Finance LLC	61774T2E1	03/10/2023	03/10/2028	100.000	0.000	5.2553	42.91	0.149816	0.153753	0.157793	0.161939	0.166195	55.53	58.48
Morgan Stanley Finance LLC	61774TTD4	02/28/2023	02/26/2026	100.000	0.000	5.1119	43.47	0.145586	0.149307	0.153124	0.157037	0.161051	54.02	56.82
Morgan Stanley Finance LLC	61775HJC2	07/31/2023	07/31/2028	100.000	0.000	5.5514	23.29	0.154206	0.158486	0.162885	0.167406	0.172053	57.60	60.84
Morgan Stanley Finance LLC	61775MY6	11/22/2023	11/20/2025	100.000	0.000	5.5163	5.98	0.153231	0.157410	0.161752	0.166213		56.26	52.40
Morgan Stanley Finance LLC	61774HQ27	11/10/2022	05/07/2026	100.000	0.000	5.6730	66.04	0.166573	0.171298	0.176157	0.181154	0.186292	61.33	64.86
Morgan Stanley Finance LLC	61775HJ40	08/31/2023	03/05/2025	100.000	0.000	5.6708	19.07	0.157646	0.162116	0.166713			58.61	10.67
Morgan Stanley Finance LLC	61774TB84	02/28/2023	02/28/2028	100.000	0.000	5.2014	44.24	0.148241	0.152096	0.156052	0.160110	0.164274	55.02	57.92
Morgan Stanley Finance LLC	61775MYJ9	11/30/2023	11/30/2028	100.000	0.000	5.5480	4.78	0.154111	0.158386	0.162780	0.167295	0.171936	56.52	59.70
Morgan Stanley Finance LLC	61175MP83	12/05/2023	12/04/2025	100.000	0.000	5.2471	3.79	0.145753	0.149555	0.153479	0.157506		53.36	51.83
Morgan Stanley Finance LLC	61774ADD38	07/25/2022	04/24/2025	100.000	0.000	4.1367	60.55	0.120935	0.123437	0.125990			44.33	14.24
Morgan Stanley Finance LLC	61775MKR2	11/24/2023	11/24/2028	100.000	0.000	5.5313	5.68	0.153647	0.157897	0.162263	0.166751	0.171363	56.40	59.56
Morgan Stanley Finance LLC	61775MXN1	11/24/2023	11/24/2028	100.000	0.000	5.5313	5.68	0.153647	0.157897	0.162263	0.166751	0.171363	56.40	59.56
Morgan Stanley Finance LLC	61774TEB4	12/23/2022	12/23/2027	100.000	0.000	4.9576	51.35	0.144623	0.148208	0.151882	0.155646	0.159505	52.77	55.42
Morgan Stanley Finance LLC	61774TVC3	03/03/2023	03/02/2028	100.000	0.000	5.2313	43.75	0.149094	0.152993	0.156995	0.161102	0.165316	55.32	58.25
Morgan Stanley Finance LLC	61774DWU7	07/29/2022	07/29/2027	100.000	0.000	4.3358	62.94	0.125717	0.128443	0.131227	0.134072	0.136979	46.59	48.63
Morgan Stanley Finance LLC	61775HM95	09/29/2023	10/01/2030	100.000	0.000	5.8417	14.93	0.162322	0.167063	0.171943	0.176965	0.182134	60.16	63.72
Morgan Stanley Finance LLC	61775HM79	09/29/2023	09/29/2028	100.000	0.000	5.7418	14.67	0.159494	0.164073	0.168784	0.173629	0.178614	59.10	62.54
Morgan Stanley Finance LLC	61774TV47	03/03/2023	03/05/2025	100.000	0.000	5.2748	44.12	0.150431	0.154398	0.158470			55.80	10.14
Morgan Stanley Finance LLC	61774TVB5	03/03/2023	05/31/2024	100.000	0.000	5.3874	45.13	0.155682					23.20	
Morgan Stanley Finance LLC	61774DWT0	07/29/2022	07/31/2025	100.000	0.000	4.0373	58.52	0.116734	0.119090	0.121494	0.123947		43.17	25.83
Morgan Stanley Finance LLC	61774XA78	06/05/2023	06/05/2028	100.000	0.000	4.9888	28.64	0.142034	0.145577	0.149209	0.152931	0.156745	51.96	54.58
Morgan Stanley Finance LLC	61774TVK5	02/23/2023	08/22/2028	100.000	0.000	5.0992	44.09	0.145236	0.148939	0.152736	0.156630	0.160624	53.92	56.70
Morgan Stanley Finance LLC	61774TVM1	02/28/2023	02/27/2025	100.000	0.000	5.2048	44.27	0.148319	0.152179	0.156140			55.06	8.74
Morgan Stanley Finance LLC	61774HB23	11/23/2022	05/21/2027	100.000	0.000	5.3341	59.99	0.156133	0.160297	0.164573	0.168962	0.173468	57.30	60.39
Morgan Stanley Finance LLC	61774DWE6	08/03/2022	08/03/2027	100.000	0.000	4.0342	58.01	0.116627	0.118980	0.121380	0.123828	0.126326	43.11	44.87
Morgan Stanley Finance LLC	61774DWE3	07/29/2022	07/31/2029	100.000	0.000	4.4850	65.15	0.130250	0.133171	0.136157	0.139210	0.142332	48.31	50.50
Morgan Stanley Finance LLC	61774DWF0	07/29/2022	07/31/2029	100.000	0.000	4.4850	65.15	0.130250	0.133171	0.136157	0.139210	0.142332	48.31	50.50
Morgan Stanley Finance LLC	61774TZ36	04/05/2023	04/03/2025	100.000	0.000	4.8570	36.17	0.138157	0.141512	0.144948			50.94	13.34
Morgan Stanley Finance LLC	61774TUZ3	02/28/2023	02/27/2025	100.000	0.000	5.2048	44.27	0.148319	0.152179	0.156140			55.06	8.74
Morgan Stanley Finance LLC	61775HM20	10/04/2023	10/02/2025	100.000	0.000	5.6986	13.77	0.158294	0.162755	0.167392	0.172161		58.60	46.22
Morgan Stanley Finance LLC	61774TZ38	04/05/2023	04/03/2025	100.000	0.000	4.8570	36.17	0.138157	0.141512	0.144948			50.94	13.34
Morgan Stanley Finance LLC	61774TZ04	04/05/2023	04/09/2024	100.000	0.000	4.8000	35.75	0.136606					13.39	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley Finance LLC	61774HBB31	11/23/2022	05/23/2028	100.000	0.000	5.4757	61.61	0.160545	0.164941	0.169457	0.174096	0.178863	58.93	62.20
Morgan Stanley Finance LLC	61774DWW2	07/06/2022	07/06/2026	100.000	0.000	4.3555	66.13	0.126313	0.129064	0.131875	0.134746	0.137681	46.94	49.01
Morgan Stanley Finance LLC	61774T3A8	03/31/2023	03/31/2028	100.000	0.000	4.8853	37.08	0.139018	0.142413	0.145892	0.149456	0.153106	51.28	53.82
Morgan Stanley Finance LLC	61775HL96	10/04/2023	10/02/2026	100.000	0.000	5.6780	13.72	0.157722	0.162150	0.166754	0.171488	0.176356	58.38	61.74
Morgan Stanley Finance LLC	61775HL88	09/29/2023	10/01/2025	100.000	0.000	5.7304	14.65	0.159228	0.163791	0.168484	0.173311		58.98	46.36
Morgan Stanley Finance LLC	61775HL70	09/29/2023	10/01/2026	100.000	0.000	5.7042	14.58	0.158500	0.163021	0.167670	0.172452	0.177371	58.70	62.10
Morgan Stanley Finance LLC	61774TUK6	03/03/2023	03/02/2028	100.000	0.000	5.2313	43.75	0.149094	0.152993	0.156995	0.161102	0.165316	55.32	58.25
Morgan Stanley Finance LLC	61774TUL4	02/28/2023	02/28/2028	100.000	0.000	5.2014	44.24	0.148241	0.152096	0.156052	0.160110	0.164274	55.02	57.92
Morgan Stanley Finance LLC	61774XQ48	06/05/2023	06/05/2028	100.000	0.000	4.8888	28.64	0.142034	0.145577	0.149209	0.152931	0.156745	51.96	54.58
Morgan Stanley Finance LLC	61774T3B6	03/31/2023	04/02/2030	100.000	0.000	4.9651	37.69	0.141382	0.144892	0.148489	0.152176	0.155953	52.16	54.78
Morgan Stanley Finance LLC	61774DF85	07/29/2022	07/30/2027	100.000	0.000	4.3358	62.94	0.125732	0.128458	0.131243	0.134088	0.136995	46.59	48.63
Morgan Stanley Finance LLC	61774TTR3	03/03/2023	03/05/2026	100.000	0.000	5.2084	43.56	0.148488	0.152355	0.156323	0.160394	0.164571	55.06	57.97
Morgan Stanley Finance LLC	61774T2P6	03/31/2023	04/02/2026	100.000	0.000	4.8250	36.62	0.137298	0.140610	0.144003	0.147477	0.151034	50.62	53.09
Morgan Stanley Finance LLC	61774T2W1	04/05/2023	04/05/2028	100.000	0.000	4.8824	36.36	0.138933	0.142325	0.145799	0.149358	0.153004	51.22	53.75
Morgan Stanley Finance LLC	61774TA73	12/05/2022	12/03/2027	100.000	0.000	5.0920	55.44	0.148697	0.152483	0.156366	0.160347	0.164429	54.43	57.23
Morgan Stanley Finance LLC	61774T2X9	04/05/2023	04/05/2027	100.000	0.000	4.8493	36.11	0.137969	0.141314	0.144740	0.148250	0.151844	50.85	53.35
Morgan Stanley Finance LLC	61774T2U5	03/31/2023	04/02/2025	100.000	0.000	4.7828	36.30	0.136069	0.139323	0.142655			50.16	12.98
Morgan Stanley Finance LLC	61774TD74	02/23/2023	02/23/2028	100.000	0.000	5.0532	43.69	0.143913	0.147549	0.151277	0.155099	0.159018	53.41	56.14
Morgan Stanley Finance LLC	61774T2S0	04/05/2023	04/05/2028	100.000	0.000	4.8824	36.36	0.138933	0.142325	0.145799	0.149358	0.153004	51.22	53.75
Morgan Stanley Finance LLC	61774T2F8	03/31/2023	04/02/2025	100.000	0.000	4.7828	36.30	0.136069	0.139323	0.142655			50.16	12.98
Morgan Stanley Finance LLC	61774TCU4	12/13/2022	12/11/2025	100.000	0.000	4.8790	51.95	0.142183	0.145652	0.149205	0.152845		51.95	51.38
Morgan Stanley Finance LLC	61774T2Q4	03/31/2023	03/31/2028	100.000	0.000	4.8853	37.08	0.139018	0.142413	0.145892	0.149456	0.153106	51.28	53.82
Morgan Stanley Finance LLC	61774T2R2	04/05/2023	04/06/2026	100.000	0.000	4.8649	36.23	0.138441	0.141809	0.145258	0.148792	0.152411	51.02	53.54
Morgan Stanley Finance LLC	61774DYU5	07/20/2022	07/20/2027	100.000	0.000	4.4916	66.42	0.130434	0.133363	0.136358	0.139420	0.142551	48.44	50.64
Morgan Stanley Finance LLC	61774H3J5	12/28/2022	12/27/2024	100.000	0.000	4.9366	50.41	0.143962	0.147515				51.89	
Morgan Stanley Finance LLC	61775MMT0	10/31/2023	10/30/2025	100.000	0.000	5.8446	9.90	0.162350	0.167094	0.171977	0.177003		59.89	52.33
Morgan Stanley Finance LLC	61774B275	07/06/2022	01/06/2026	100.000	0.000	4.2080	63.85	0.121859	0.124423	0.127041	0.129714	0.132443	45.24	47.16
Morgan Stanley Finance LLC	61774TGM8	02/03/2023	02/05/2026	100.000	0.000	4.6549	42.86	0.132346	0.135427	0.138579	0.141804	0.145105	49.11	51.42
Morgan Stanley Finance LLC	61774XT78	06/06/2023	06/06/2028	100.000	0.000	4.8739	27.84	0.138685	0.142065	0.145527	0.149074	0.152706	50.71	53.21
Morgan Stanley Finance LLC	61774HBD4	11/04/2022	11/04/2027	100.000	0.000	5.8518	69.19	0.172201	0.177240	0.182426	0.187763	0.193257	63.48	67.25
Morgan Stanley Finance LLC	61774TXA5	02/15/2023	02/15/2028	100.000	0.000	4.8043	42.61	0.136659	0.139941	0.143303	0.146745	0.150270	50.69	53.16
Morgan Stanley Finance LLC	61774T521	03/13/2023	03/13/2028	100.000	0.000	5.3048	42.86	0.151264	0.155276	0.159395	0.163622	0.167962	56.06	59.07
Morgan Stanley Finance LLC	61774H2U1	12/01/2022	12/03/2025	100.000	0.000	5.0815	55.91	0.148458	0.152230	0.156098	0.160064		54.34	52.54
Morgan Stanley Finance LLC	61774TWG3	02/28/2023	02/28/2030	100.000	0.000	5.3239	45.29	0.151823	0.155864	0.160013	0.164273	0.168646	56.39	59.43
Morgan Stanley Finance LLC	61774T5E8	03/29/2023	09/29/2027	100.000	0.000	4.6237	35.21	0.131405	0.134443	0.137551	0.140731	0.143985	48.42	50.68
Morgan Stanley Finance LLC	61774TWP5	02/28/2023	02/28/2028	100.000	0.000	5.2014	44.24	0.148241	0.152096	0.156052	0.160110	0.164274	55.02	57.92
Morgan Stanley Finance LLC	61774TWD0	03/03/2023	03/05/2025	100.000	0.000	5.2748	44.12	0.150431	0.154398	0.158470			55.80	10.14
Morgan Stanley Finance LLC	61774TWB4	03/03/2023	03/02/2028	100.000	0.000	5.2313	43.75	0.149094	0.152993	0.156995	0.161102	0.165316	55.32	58.25
Morgan Stanley Finance LLC	61774H2K3	11/30/2022	11/30/2027	100.000	0.000	5.1973	57.36	0.151970	0.155919	0.159971	0.164128	0.168393	55.67	58.60
Morgan Stanley Finance LLC	61774T5G3	03/29/2023	09/28/2028	100.000	0.000	4.7157	35.92	0.134063	0.137224	0.140460	0.143771	0.147161	49.43	51.78
Morgan Stanley Finance LLC	61774TVQ2	02/23/2023	08/20/2027	100.000	0.000	4.9833	43.08	0.141817	0.145350	0.148972	0.152684	0.156488	52.63	55.28
Morgan Stanley Finance LLC	61175M2R6	12/12/2023	12/10/2026	100.000	0.000	5.1900	2.74	0.144167	0.147866	0.151703	0.155640	0.159679	52.72	55.49
Morgan Stanley Finance LLC	61775HMN4	07/31/2023	07/31/2025	100.000	0.000	5.5765	23.39	0.154903	0.159222	0.163661	0.168225		57.86	35.03
Morgan Stanley Finance LLC	61773QWL9	07/13/2022	01/11/2024	100.000	0.000	3.7773	56.43	0.108903					1.09	
Morgan Stanley Finance LLC	61773QWM7	07/20/2022	07/18/2025	100.000	0.000	4.0774	60.18	0.117900	0.120304	0.122756	0.125259		43.67	24.63
Morgan Stanley Finance LLC	61774TZK1	02/15/2023	02/15/2028	100.000	0.000	4.8043	42.61	0.136659	0.139941	0.143303	0.146745	0.150270	50.69	53.16
Morgan Stanley Finance LLC	61773QWK1	07/20/2022	07/18/2025	100.000	0.000	4.1950	61.95	0.121440	0.123987	0.126587	0.129243		45.02	25.42

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley Finance LLC	61774H5D6	01/04/2023	01/02/2026	100.000	0.000	4.9743	49.94	0.141573	0.145095	0.148703	0.152402	0.156192	52.88	55.54
Morgan Stanley Finance LLC	61773QWH8	07/05/2022	07/03/2025	100.000	0.000	4.1999	63.84	0.121587	0.124141	0.126747	0.129409		45.15	23.55
Morgan Stanley Finance LLC	61774H5E4	01/04/2023	01/03/2028	100.000	0.000	5.2040	52.27	0.148296	0.152155	0.156114	0.160176	0.164344	55.47	58.40
Morgan Stanley Finance LLC	61773QWF2	07/06/2022	07/03/2025	100.000	0.000	4.0520	61.43	0.117124	0.119497	0.121918	0.124388		43.44	22.63
Morgan Stanley Finance LLC	61773QWG0	06/29/2022	06/27/2024	100.000	0.000	3.6988	56.74	0.108529					19.10	
Morgan Stanley Finance LLC	61774H5P9	01/04/2023	01/03/2028	100.000	0.000	5.2040	52.27	0.148296	0.152155	0.156114	0.160176	0.164344	55.47	58.40
Morgan Stanley Finance LLC	61774H5Q7	12/30/2022	01/02/2030	100.000	0.000	5.3707	54.59	0.153238	0.157353	0.161578	0.165917	0.170373	57.40	60.52
Morgan Stanley Finance LLC	61773QWQ8	07/29/2022	07/29/2025	100.000	0.000	3.8215	55.34	0.110248	0.112355	0.114502	0.116689		40.72	24.21
Morgan Stanley Finance LLC	61773QWN5	07/29/2022	03/14/2025	100.000	0.000	3.8193	55.36	0.110708	0.112822	0.114977			40.69	8.39
Morgan Stanley Finance LLC	61774THV7	01/31/2023	01/31/2025	100.000	0.000	4.8416	45.01	0.137745	0.141079	0.144494	0.147992	0.151575	51.21	53.72
Morgan Stanley Finance LLC	61774XUA9	04/27/2023	04/30/2025	100.000	0.000	4.8000	32.74	0.136588	0.139866	0.143223			50.17	17.04
Morgan Stanley Finance LLC	61773QWD7	06/25/2022	12/27/2024	100.000	0.000	4.2371	65.66	0.125367	0.128023				45.11	
Morgan Stanley Finance LLC	61773QWE5	06/30/2022	07/02/2025	100.000	0.000	4.0382	61.93	0.116774	0.119132	0.121537	0.123991		43.32	22.44
Morgan Stanley Finance LLC	61774H5A2	12/30/2022	12/30/2027	100.000	0.000	5.2002	52.83	0.152059	0.156013	0.160070	0.164232	0.168502	55.46	58.38
Morgan Stanley Finance LLC	61774TZA9	03/08/2023	01/20/2028	100.000	0.000	5.3389	43.92	0.151206	0.155242	0.159386	0.163641	0.168009	56.48	59.53
Morgan Stanley Finance LLC	61775HQ83	09/29/2023	10/01/2025	100.000	0.000	5.7304	14.65	0.159228	0.163791	0.168484	0.173311		58.98	46.36
Morgan Stanley Finance LLC	61774H4Z8	12/30/2022	01/02/2026	100.000	0.000	4.9727	50.49	0.141604	0.145125	0.148733	0.152431	0.156221	52.89	55.55
Morgan Stanley Finance LLC	61774XUM3	06/02/2023	12/02/2026	100.000	0.000	5.1187	29.82	0.145825	0.149557	0.153385	0.157311	0.161337	53.39	56.16
Morgan Stanley Finance LLC	61774XUL5	06/02/2023	06/02/2027	100.000	0.000	5.1130	29.79	0.145659	0.149382	0.153201	0.157118	0.161135	53.33	56.09
Morgan Stanley Finance LLC	61774THK1	01/31/2023	01/31/2028	100.000	0.000	4.7642	44.28	0.135491	0.138719	0.142023	0.145406	0.148870	50.34	52.77
Morgan Stanley Finance LLC	61774XCR2	04/04/2023	07/03/2025	100.000	0.000	4.8815	36.50	0.137234	0.140583	0.144014	0.147529		51.21	26.84
Morgan Stanley Finance LLC	61774TYG1	03/03/2023	03/02/2028	100.000	0.000	5.2313	43.75	0.149094	0.152993	0.156995	0.161102	0.165316	55.32	58.25
Morgan Stanley Finance LLC	61774TYH9	02/28/2023	02/28/2028	100.000	0.000	5.2014	44.24	0.148241	0.152096	0.156052	0.160110	0.164274	55.02	57.92
Morgan Stanley Finance LLC	61774TYT3	02/21/2023	02/18/2028	100.000	0.000	4.9851	43.38	0.141869	0.145405	0.149029	0.152744	0.156551	52.66	55.32
Morgan Stanley Finance LLC	61774THN5	02/03/2023	02/03/2028	100.000	0.000	4.7914	44.13	0.136283	0.139548	0.142891	0.146314	0.149820	50.63	53.08
Morgan Stanley Finance LLC	61774HUM6	11/03/2022	11/04/2027	100.000	0.000	5.8023	68.76	0.170689	0.175641	0.180737	0.185980	0.191376	62.91	66.62
Morgan Stanley Finance LLC	61774TGY2	02/03/2023	02/03/2028	100.000	0.000	4.7914	44.13	0.136283	0.139548	0.142891	0.146314	0.149820	50.63	53.08
Morgan Stanley Finance LLC	61774HUS5	11/09/2022	11/09/2027	100.000	0.000	5.8138	67.88	0.171020	0.175991	0.181107	0.186372	0.191789	62.99	66.70
Morgan Stanley Finance LLC	61774TGT3	01/31/2023	01/29/2026	100.000	0.000	4.6214	42.94	0.131322	0.134356	0.137461	0.140637	0.143887	48.76	51.03
Morgan Stanley Finance LLC	61774TGU0	01/31/2023	01/31/2028	100.000	0.000	4.7642	44.28	0.135491	0.138719	0.142023	0.145406	0.148870	50.34	52.77
Morgan Stanley Finance LLC	61775HP84	09/29/2023	09/29/2028	100.000	0.000	5.7418	14.67	0.159494	0.164073	0.168784	0.173629	0.178614	59.10	62.54
Morgan Stanley Finance LLC	61774THA3	12/27/2022	12/26/2025	100.000	0.000	4.8571	49.73	0.141534	0.144971	0.148491	0.152098		51.61	53.36
Morgan Stanley Finance LLC	61774TGZ9	02/03/2023	02/03/2028	100.000	0.000	4.7914	44.13	0.136283	0.139548	0.142891	0.146314	0.149820	50.63	53.08
Morgan Stanley Finance LLC	61774X2E2	05/22/2023	05/22/2025	100.000	0.000	4.7330	28.91	0.134584	0.137768	0.141029			49.27	19.89
Morgan Stanley Finance LLC	61775HSH1	08/31/2023	08/31/2028	100.000	0.000	5.5578	18.68	0.154383	0.158650	0.163083	0.167564	0.172273	57.40	60.64
Morgan Stanley Finance LLC	61775MQV1	11/30/2023	12/02/2026	100.000	0.000	5.5782	4.80	0.154998	0.159321	0.163765	0.168332	0.173027	56.83	60.05
Morgan Stanley Finance LLC	61775MQT6	11/30/2023	11/30/2028	100.000	0.000	5.5480	4.78	0.154111	0.158386	0.162780	0.167295	0.171936	56.52	59.70
Morgan Stanley Finance LLC	61775MQU3	11/30/2023	12/03/2025	100.000	0.000	5.5144	4.75	0.153248	0.157474	0.161815	0.166277		56.17	54.53
Morgan Stanley Finance LLC	61775MQS8	11/30/2023	11/30/2028	100.000	0.000	5.5480	4.78	0.154111	0.158386	0.162780	0.167295	0.171936	56.52	59.70
Morgan Stanley Finance LLC	61175MWU6	12/01/2023	12/01/2028	100.000	0.000	5.4652	4.55	0.151811	0.155960	0.160221	0.164599	0.169097	55.65	58.73
Morgan Stanley Finance LLC	61775MQR0	11/30/2023	11/30/2028	100.000	0.000	5.5480	4.78	0.154111	0.158386	0.162780	0.167295	0.171936	56.52	59.70
Morgan Stanley Finance LLC	61775MQQ2	11/30/2023	12/03/2030	100.000	0.000	5.6508	4.87	0.157041	0.161478	0.166040	0.170731	0.175555	57.59	60.89
Morgan Stanley Finance LLC	61774XWN9	06/05/2023	06/05/2028	100.000	0.000	4.9888	28.64	0.142034	0.145577	0.149209	0.152931	0.156745	51.96	54.58
Morgan Stanley Finance LLC	61774XWV1	06/05/2023	06/05/2025	100.000	0.000	4.9410	28.36	0.140641	0.144115	0.147676			51.44	22.74
Morgan Stanley Finance LLC	61774DMK0	07/06/2022	07/06/2027	100.000	0.000	4.5507	69.16	0.132226	0.135235	0.138312	0.141459	0.144678	49.21	51.47
Morgan Stanley Finance LLC	61774HYW2	11/28/2022	11/28/2029	100.000	0.000	5.3723	59.64	0.157355	0.161582	0.165922	0.170379	0.174956	57.69	60.83
Morgan Stanley Finance LLC	61774XGB3	04/12/2023	04/11/2028	100.000	0.000	4.5163	32.72	0.128270	0.131166	0.134128	0.137157	0.140254	47.17	49.32

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley Finance LLC	61774DME4	06/30/2022	07/02/2029	100.000	0.000	4.7878	73.70	0.139475	0.142814	0.146233	0.149734	0.153318	52.02	54.54
Morgan Stanley Finance LLC	61775MQW9	11/30/2023	12/02/2026	100.000	0.000	5.5782	4.80	0.154998	0.159321	0.163765	0.168332	0.173027	56.83	60.05
Morgan Stanley Finance LLC	61774HZ27	12/30/2022	12/30/2027	100.000	0.000	5.2002	52.83	0.152059	0.156013	0.160070	0.164232	0.168502	55.46	58.38
Morgan Stanley Finance LLC	61774XWK5	06/05/2023	06/05/2025	100.000	0.000	4.9410	28.36	0.140641	0.144115	0.147676			51.44	22.74
Morgan Stanley Finance LLC	61774HH84	11/29/2022	11/29/2027	100.000	0.000	5.2152	57.71	0.152520	0.156497	0.160578	0.164765	0.169062	55.88	58.83
Morgan Stanley Finance LLC	61774TJY9	01/31/2023	01/31/2028	100.000	0.000	4.7642	44.28	0.135491	0.138719	0.142023	0.145406	0.148870	50.34	52.77
Morgan Stanley Finance LLC	61774H6U7	01/04/2023	01/03/2028	100.000	0.000	5.2040	52.27	0.148296	0.152155	0.156114	0.160176	0.164344	55.47	58.40
Morgan Stanley Finance LLC	61774TKE1	01/31/2023	01/31/2030	100.000	0.000	4.8416	45.01	0.137745	0.141079	0.144494	0.147992	0.151575	51.21	53.72
Morgan Stanley Finance LLC	61774TKA9	01/04/2023	07/03/2025	100.000	0.000	5.0198	50.40	0.142919	0.146506	0.150184	0.153953		53.39	28.01
Morgan Stanley Finance LLC	61774H6K9	12/28/2022	12/26/2025	100.000	0.000	4.8560	49.58	0.141481	0.144917	0.148435	0.152039		51.59	53.34
Morgan Stanley Finance LLC	61774XVY6	05/31/2023	05/29/2026	100.000	0.000	4.9361	29.04	0.140479	0.143946	0.147499	0.151139	0.154869	51.42	53.99
Morgan Stanley Finance LLC	61774XVX8	05/31/2023	05/29/2026	100.000	0.000	4.9361	29.04	0.140479	0.143946	0.147499	0.151139	0.154869	51.42	53.99
Morgan Stanley Finance LLC	61774XW82	06/06/2023	06/06/2028	100.000	0.000	4.8739	27.84	0.138685	0.142065	0.145527	0.149074	0.152706	50.71	53.21
Morgan Stanley Finance LLC	61774XVV2	05/31/2023	05/31/2028	100.000	0.000	5.0254	29.56	0.143102	0.146698	0.150384	0.154163	0.158036	52.39	55.06
Morgan Stanley Finance LLC	61774XVU4	05/31/2023	05/31/2028	100.000	0.000	5.0254	29.56	0.143102	0.146698	0.150384	0.154163	0.158036	52.39	55.06
Morgan Stanley Finance LLC	61175MXS0	11/28/2023	11/27/2026	100.000	0.000	5.4373	4.98	0.151036	0.155119	0.159337	0.163668	0.168118	55.39	58.44
Morgan Stanley Finance LLC	61774HXH6	12/05/2022	12/03/2027	100.000	0.000	5.0920	55.44	0.148697	0.152483	0.156366	0.160347	0.164429	54.43	57.23
Morgan Stanley Finance LLC	61774TJW3	02/03/2023	02/03/2028	100.000	0.000	4.7914	44.13	0.136283	0.139548	0.142891	0.146314	0.149820	50.63	53.08
Morgan Stanley Finance LLC	61774H6S2	12/30/2022	01/02/2030	100.000	0.000	5.3707	54.59	0.153238	0.157353	0.161578	0.165917	0.170373	57.40	60.52
Morgan Stanley Finance LLC	61774FAL6	11/03/2022	11/05/2025	100.000	0.000	5.6239	66.61	0.165180	0.169825	0.174600	0.179510		60.83	53.96
Morgan Stanley Finance LLC	61774DLE5	06/23/2022	12/22/2026	100.000	0.000	4.6126	71.90	0.137182	0.140345	0.143582	0.146894	0.150282	50.01	52.35
Morgan Stanley Finance LLC	61774H6L7	01/04/2023	07/05/2024	100.000	0.000	4.9377	49.56	0.140563	0.144034				26.49	
Morgan Stanley Finance LLC	61774HXP8	12/28/2022	11/26/2027	100.000	0.000	5.2889	54.16	0.154078	0.158152	0.162335	0.166627	0.171034	56.49	59.52
Morgan Stanley Finance LLC	61774FAH5	10/31/2022	10/29/2025	100.000	0.000	5.5763	66.53	0.163631	0.168193	0.172882	0.177702		60.30	52.39
Morgan Stanley Finance LLC	61774H5V6	12/30/2023	01/02/2030	100.000	0.000	5.3707	0.15	0.149186	0.149231	0.153238	0.157353	0.161578	54.44	57.40
Morgan Stanley Finance LLC	61774H5M4	01/04/2023	01/03/2028	100.000	0.000	5.2040	52.27	0.148296	0.152155	0.156114	0.160176	0.164344	55.47	58.40
Morgan Stanley Finance LLC	61774HX94	01/04/2023	01/03/2028	100.000	0.000	5.2040	52.27	0.148296	0.152155	0.156114	0.160176	0.164344	55.47	58.40
Morgan Stanley Finance LLC	61774HGS1	11/16/2022	11/16/2027	100.000	0.000	5.4032	61.89	0.158308	0.162585	0.166977	0.171488	0.176121	58.15	61.34
Morgan Stanley Finance LLC	61774H5R5	12/30/2022	12/30/2027	100.000	0.000	5.2002	52.83	0.152059	0.156013	0.160070	0.164232	0.168502	55.46	58.38
Morgan Stanley Finance LLC	61774H5S3	12/30/2022	01/02/2025	100.000	0.000	5.0346	51.13	0.143411	0.147021	0.150722			53.59	0.15
Morgan Stanley Finance LLC	61774TJF0	02/03/2023	02/05/2025	100.000	0.000	4.8150	44.35	0.137007	0.140305	0.143683			50.89	4.89
Morgan Stanley Finance LLC	61774HXB9	12/05/2022	12/03/2027	100.000	0.000	5.0920	55.44	0.148697	0.152483	0.156366	0.160347	0.164429	54.43	57.23
Morgan Stanley Finance LLC	61774TJEB	02/03/2023	08/05/2024	100.000	0.000	4.8086	44.29	0.136820	0.140110				29.87	
Morgan Stanley Finance LLC	61774HXD5	11/28/2022	11/26/2027	100.000	0.000	5.2889	58.70	0.154742	0.158835	0.163035	0.167346	0.171772	56.73	59.77
Morgan Stanley Finance LLC	61775SHR74	09/29/2023	10/01/2026	100.000	0.000	5.7042	14.58	0.158500	0.163021	0.167670	0.172452	0.177371	58.70	62.10
Morgan Stanley Finance LLC	61774XVK6	05/31/2023	05/31/2030	100.000	0.000	5.1658	30.39	0.147201	0.151003	0.154903	0.158904	0.163008	53.92	56.74
Morgan Stanley Finance, LLC	61774XZ63	06/22/2023	07/06/2028	100.000	0.000	5.0758	26.70	0.141273	0.144858	0.148534	0.152304	0.156169	52.77	55.49
Morgan Stanley Finance, LLC	61774B788	08/17/2022	09/06/2029	100.000	0.000	4.2693	59.76	0.123987	0.126634	0.129337	0.132098	0.134918	45.73	47.70
Morgan Stanley Finance, LLC	61774FFW7	09/06/2022	09/03/2027	100.000	0.000	4.5585	61.34	0.132414	0.135432	0.138519	0.141676	0.144905	48.93	51.19
Morgan Stanley Finance, LLC	61774DR33	09/06/2022	09/03/2027	100.000	0.000	4.5585	61.34	0.132414	0.135432	0.138519	0.141676	0.144905	48.93	51.19
Morgan Stanley Finance, LLC	61774DQ91	08/31/2022	08/30/2029	100.000	0.000	3.8529	52.35	0.111188	0.113318	0.115514	0.117714	0.120007	40.94	42.53
Morgan Stanley Finance, LLC	61774DQ83	08/31/2022	08/30/2029	100.000	0.000	3.8529	52.35	0.111188	0.113318	0.115514	0.117714	0.120007	40.94	42.53
Morgan Stanley Finance, LLC	61774HL71	11/28/2022	11/28/2025	100.000	0.000	5.1721	57.38	0.151196	0.155106	0.159117	0.163232		55.40	52.77
Morgan Stanley Finance, LLC	61775HDZ7	07/14/2023	07/14/2028	100.000	0.000	5.3592	24.86	0.148867	0.152856	0.156952	0.161157	0.165476	55.66	58.68
Morgan Stanley Finance, LLC	61774DP76	09/06/2022	09/05/2025	100.000	0.000	4.2264	56.79	0.122400	0.124987	0.127628	0.130325		45.14	31.63
Morgan Stanley Finance, LLC	61774DP27	09/06/2022	09/03/2027	100.000	0.000	4.5585	61.34	0.132414	0.135432	0.138519	0.141676	0.144905	48.93	51.19
Morgan Stanley Finance, LLC	61774DP35	08/31/2022	08/31/2027	100.000	0.000	3.6468	49.51	0.105028	0.106932	0.108893	0.110856	0.112900	38.62	40.04

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Morgan Stanley Finance, LLC	61774DT23	09/06/2022	09/03/2027	100.000	0.000	4.5585	61.34	0.132414	0.135432	0.138519	0.141676	0.144905	48.93	51.19
Morgan Stanley Finance, LLC	61774DS57	08/31/2022	08/30/2029	100.000	0.000	3.8529	52.35	0.111188	0.113318	0.115514	0.117714	0.120007	40.94	42.53
Morgan Stanley Finance, LLC	61774FGV8	09/16/2022	09/18/2024	100.000	0.000	4.3614	57.37	0.126522	0.129281				33.01	
Morgan Stanley Finance, LLC	61774DA98	08/03/2022	08/01/2025	100.000	0.000	3.6630	52.58	0.105490	0.107422	0.109390	0.111393		38.91	23.33
Morgan Stanley Finance, LLC	61774DR90	09/06/2022	09/03/2027	100.000	0.000	4.5585	61.34	0.132414	0.135432	0.138519	0.141676	0.144905	48.93	51.19
Morgan Stanley Finance, LLC	61774DR82	09/06/2022	09/03/2027	100.000	0.000	4.5585	61.34	0.132414	0.135432	0.138519	0.141676	0.144905	48.93	51.19
Morgan Stanley Finance, LLC	61774DG35	08/03/2022	08/03/2027	100.000	0.000	4.0342	58.01	0.116627	0.118980	0.121380	0.123828	0.126326	43.11	44.87
Morgan Stanley Finance, LLC	61774HSE9	10/27/2022	10/29/2025	100.000	0.000	5.7140	68.71	0.167974	0.172774	0.177710	0.182787		61.94	53.87
Morgan Stanley Finance, LLC	61774TV90	03/01/2023	02/27/2026	100.000	0.000	5.0761	42.73	0.144502	0.148170	0.151930	0.155786	0.159740	53.60	56.36
Morgan Stanley Finance, LLC	61774HBS6	09/23/2022	09/25/2029	100.000	0.000	5.1656	67.12	0.151040	0.154941	0.158943	0.163048	0.167259	55.84	58.76
Morgan Stanley Finance, LLC	61774HRA8	10/26/2022	01/26/2026	100.000	0.000	5.7002	68.76	0.165172	0.169880	0.174722	0.179701	0.184823	61.79	65.36
Morgan Stanley Finance, LLC	61774HAG3	09/13/2022	09/13/2027	100.000	0.000	4.6526	61.68	0.135322	0.138470	0.141691	0.144987	0.148360	49.97	52.32
Morgan Stanley Finance, LLC	61774HOK7	10/13/2022	10/13/2027	100.000	0.000	5.4140	67.25	0.158641	0.162936	0.167346	0.171876	0.176529	58.56	61.78
Morgan Stanley Finance, LLC	61774HA32	11/28/2022	11/28/2029	100.000	0.000	5.3723	59.64	0.157355	0.161582	0.165922	0.170379	0.174956	57.69	60.83
Morgan Stanley Finance, LLC	61774D4E4	09/02/2022	09/03/2026	100.000	0.000	4.3303	58.71	0.125566	0.128285	0.131062	0.133900	0.136799	46.34	48.37
Morgan Stanley Finance, LLC	61774HUB2	11/02/2022	11/02/2027	100.000	0.000	5.7872	68.75	0.170193	0.175118	0.180185	0.185399	0.190764	62.75	66.43
Morgan Stanley Finance, LLC	61774HHD8	09/23/2022	09/25/2024	100.000	0.000	4.6094	59.76	0.134043	0.137132				35.94	
Morgan Stanley Finance, LLC	61774D7D3	09/02/2022	07/06/2028	100.000	0.000	4.5332	61.52	0.130787	0.133752	0.136783	0.139883	0.143054	48.67	50.90
Morgan Stanley Finance, LLC	61774HSY5	10/28/2022	10/28/2027	100.000	0.000	5.8614	70.34	0.172500	0.177555	0.182759	0.188115	0.193628	63.66	67.44
Morgan Stanley Finance, LLC	61774H256	12/01/2022	12/04/2024	100.000	0.000	5.1428	56.60	0.150361	0.154228				50.77	
Morgan Stanley Finance, LLC	61774HWJ3	10/14/2022	10/16/2024	100.000	0.000	5.1050	63.19	0.149179	0.152987				43.20	
Morgan Stanley Finance, LLC	61773QWU9	08/24/2022	02/23/2024	100.000	0.000	3.6443	50.10	0.104943					5.46	
Morgan Stanley Finance, LLC	61774X3X9	06/30/2023	07/02/2026	100.000	0.000	5.1523	25.91	0.143160	0.146848	0.150631	0.154512	0.158492	53.54	56.33
Morgan Stanley Finance, LLC	61771WBW7	06/30/2023	06/30/2028	100.000	0.000	5.1175	25.73	0.145790	0.149521	0.153346	0.157270	0.161294	53.16	55.92
Morgan Stanley Finance, LLC	61774HVS4	10/26/2022	10/26/2027	100.000	0.000	5.9864	72.23	0.176393	0.181672	0.187110	0.192711	0.198479	65.15	69.11
Morgan Stanley Finance, LLC	61774X3M3	07/06/2023	07/06/2028	100.000	0.000	5.2087	25.32	0.144686	0.148454	0.152321	0.156287	0.160358	54.10	56.96
Morgan Stanley Finance, LLC	61774HGY8	09/28/2022	09/26/2025	100.000	0.000	5.0419	64.75	0.147163	0.150873	0.154676	0.158576		54.36	41.69
Morgan Stanley Finance, LLC	61774X5P4	06/22/2023	06/22/2028	100.000	0.000	5.0736	26.67	0.144509	0.148174	0.151933	0.155788	0.159740	52.75	55.46
Morgan Stanley Finance, LLC	61774DM61	08/31/2022	08/29/2025	100.000	0.000	3.0960	41.93	0.088676	0.090048	0.091442	0.092850		32.51	22.02
Morgan Stanley Finance, LLC	61774H6P8	12/02/2022	12/02/2027	100.000	0.000	5.0920	55.88	0.148738	0.152525	0.156409	0.160391	0.164474	54.45	57.26
Morgan Stanley Finance, LLC	61774X4F7	07/06/2023	07/03/2025	100.000	0.000	5.3617	26.06	0.148936	0.152862	0.156960	0.161168		55.75	29.32
Morgan Stanley Finance, LLC	61774X4G5	07/06/2023	07/06/2028	100.000	0.000	5.2087	25.32	0.144686	0.148454	0.152321	0.156287	0.160358	54.10	56.96
Morgan Stanley Finance, LLC	61774X4D2	06/30/2023	06/30/2028	100.000	0.000	5.1175	25.73	0.145790	0.149521	0.153346	0.157270	0.161294	53.16	55.92
Morgan Stanley Finance, LLC	61774X4E0	06/30/2023	07/02/2030	100.000	0.000	5.1776	26.04	0.143864	0.147588	0.151409	0.155328	0.159349	53.81	56.63
Morgan Stanley Finance, LLC	61774HWU8	10/26/2022	10/24/2024	100.000	0.000	5.4629	65.79	0.160103	0.164476				47.70	
Morgan Stanley Finance, LLC	61773QWX3	08/31/2022	02/28/2025	100.000	0.000	4.1979	57.13	0.121527	0.124078	0.126682			44.84	7.22
Morgan Stanley Finance, LLC	61774HXA1	12/05/2022	12/03/2027	100.000	0.000	5.0920	55.44	0.148697	0.152483	0.156366	0.160347	0.164429	54.43	57.23
Morgan Stanley Finance, LLC	61774X4T9	06/30/2023	07/02/2026	100.000	0.000	5.1523	25.91	0.143160	0.146848	0.150631	0.154512	0.158492	53.54	56.33
Morgan Stanley Finance, LLC	61774DM79	08/31/2022	08/31/2027	100.000	0.000	3.6468	49.51	0.105028	0.106932	0.108893	0.110856	0.112900	38.62	40.04
Multnomah County, OR	625506HS2	12/08/1999	06/01/2024	15.582	0.000	7.7399	813.13	0.206987					31.05	
Multnomah County, OR	625506HV5	12/08/1999	06/01/2027	12.407	0.000	7.7400	647.47	0.164820	0.171198	0.177824	0.184706	0.191854	60.87	65.68
Multnomah County, OR	625506HW3	12/08/1999	06/01/2028	11.500	0.000	7.7400	600.12	0.152766	0.158678	0.164818	0.171197	0.177822	56.42	60.87
Multnomah County, OR	625506HX1	12/08/1999	06/01/2029	10.659	0.000	7.7400	556.24	0.141594	0.147074	0.152766	0.158678	0.164819	52.30	56.42
Multnomah County, OR	625506HT0	12/08/1999	06/01/2025	14.442	0.000	7.7401	753.67	0.191854	0.199279	0.206991			70.86	31.05
Multnomah County, OR	625506HU7	12/08/1999	06/01/2026	13.386	0.000	7.7400	698.56	0.177823	0.184705	0.191853	0.199278	0.206990	65.68	70.86
Multnomah County, OR	625506HY9	12/08/1999	06/01/2030	9.879	0.000	7.7401	515.56	0.131241	0.136321	0.141596	0.147076	0.152768	48.47	52.30
NATIONAL BANK	63305LVX8	01/11/2024	01/11/2026	100.000	VARIES	6.4100			0.011364	0.011609	0.011491	0.011369	4.02	4.12

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
NATIONAL BANK OF CANADA	63305LLR2	05/20/2022	05/31/2024	100.000	0.000	3.4031	56.00	0.099532					14.83	
NATIONAL BANK OF CANADA	63305LK28	07/26/2024	07/26/2027	100.000	VARIES	6.0600				0.011170	0.011508	0.011445	1.73	4.12
NATIONAL BANK OF CANADA	63305LE33	06/11/2024	06/11/2026	100.000	VARIES	5.8730			0.008417	1.559500	0.008584	0.008502	1.69	3.10
NCR Atleos Escrow Corporation	638962AA8	09/27/2023	04/01/2029	98.750	9.500	9.8000	0.47	0.005029	0.005137	0.005368	0.005662	0.005929	1.87	2.04
NEW CANEY TEX INDPT SCH	643154GS0	09/24/2020	02/15/2026	93.251	0.000	1.3001	40.37	0.034963	0.035191	0.035419	0.035650	0.035881	12.69	12.86
NEW CANEY TEX INDPT SCH	643154GR2	09/24/2020	02/15/2025	95.484	0.000	1.0550	33.42	0.028846	0.028998	0.029151			10.45	1.28
NEW CANEY TEX INDPT SCH	643154GT8	09/24/2020	02/15/2027	91.352	0.000	1.4201	43.26	0.037540	0.037807	0.038075	0.038346	0.038618	13.64	13.83
NEW CANEY TEX INDPT SCH	643154GQ4	09/24/2020	02/15/2024	96.820	0.000	0.9550	30.64	0.026403					1.16	
NEW SUMMERFIELD TEX INDP	648839DF2	12/10/2021	08/15/2024	97.361	0.000	1.0001	20.20	0.027505	0.027642				6.13	
NEW SUMMERFIELD TEX INDP	648839DG0	12/10/2021	08/15/2025	95.168	0.000	1.3500	26.73	0.036505	0.036751	0.036999	0.037249		13.25	8.33
NEW SUMMERFIELD TEX INDP	648839DH8	12/10/2021	08/15/2026	93.331	0.000	1.4799	28.77	0.039329	0.039620	0.039913	0.040209	0.040506	14.29	14.50
NEW SUMMERFIELD TEX INDP	648839DJ4	12/10/2021	08/15/2027	90.678	0.000	1.7299	32.74	0.044854	0.045242	0.045633	0.046028	0.046426	16.32	16.61
NINE ENERGY SERVICE, INC.	65441VAE1	01/30/2023	02/01/2028	88.490	13.000	16.4672	14.99	0.047252	0.051142	0.055353	0.059910	0.064843	18.93	22.17
NORTHMONT OHIO CITY SCH	666586LX8	07/22/2020	11/01/2027	86.846	0.000	1.9479	59.94	0.050071	0.050558	0.051051	0.051548	0.052050	18.17	18.53
NORTHMONT OHIO CITY SCH	666586LY6	07/22/2020	11/01/2028	83.705	0.000	2.1609	64.29	0.053909	0.054492	0.055081	0.055676	0.056277	19.58	20.01
NORTHMONT OHIO CITY SCH	666586LZ3	07/22/2020	11/01/2029	81.177	0.000	2.2609	65.33	0.054878	0.055498	0.056126	0.056760	0.057402	19.94	20.40
NORTHMONT OHIO CITY SCH	666586MA7	07/22/2020	11/01/2030	78.570	0.000	2.3609	66.13	0.055645	0.056302	0.056966	0.057639	0.058319	20.23	20.71
NORTHMONT OHIO CITY SCH	666586MB5	07/22/2020	11/01/2031	75.897	0.000	2.4609	66.69	0.056210	0.056902	0.057602	0.058311	0.059028	20.44	20.95
NORTHRIDGE OHIO LOC SCH	666705GM4	02/10/2021	12/01/2035	64.917	0.000	2.9389	57.17	0.057522	0.058367	0.059225	0.060095	0.060978	20.91	21.53
NORTHRIDGE OHIO LOC SCH	666705GN2	02/10/2021	12/01/2036	62.076	0.000	3.0389	56.60	0.057034	0.057900	0.058780	0.059673	0.060580	20.74	21.38
NORTHRIDGE OHIO LOC SCH	666705GP7	02/10/2021	12/01/2037	59.656	0.000	3.0969	55.47	0.055946	0.056813	0.057692	0.058586	0.059493	20.35	20.98
NORTHRIDGE OHIO LOC SCH	666705GQ5	02/10/2021	12/01/2038	57.346	0.000	3.1468	54.21	0.054723	0.055584	0.056459	0.057347	0.058249	19.91	20.54
NORTHWEST OHIO LOC SCH D	667712CP6	11/15/2019	12/01/2039	47.272	0.000	3.7730	78.89	0.057631	0.058718	0.059826	0.060954	0.062104	21.01	21.81
NORTHWEST OHIO LOC SCH D	667712CQ4	11/15/2019	12/01/2040	45.070	0.000	3.8230	76.28	0.055785	0.056851	0.057938	0.059045	0.060174	20.34	21.12
NORTHWEST OHIO LOC SCH D	667712CN1	11/15/2019	12/01/2038	49.534	0.000	3.7230	81.49	0.059468	0.060575	0.061703	0.062852	0.064021	21.67	22.49
NORTHWEST TEX INDP SCH	667826BS9	04/07/2022	02/15/2024	96.351	0.000	2.0128	34.05	0.055354					2.44	
NORWOOD OHIO CITY SCH DI	669674DL4	11/16/2021	11/01/2025	94.686	0.000	1.3842	28.17	0.037404	0.037662	0.037923	0.038186		13.54	11.42
NORWOOD OHIO CITY SCH DI	669674DK6	11/16/2021	11/01/2024	96.929	0.000	1.0571	21.97	0.029056	0.029210				8.74	
NORWOOD OHIO CITY SCH DI	669674DP5	11/16/2021	11/01/2028	86.798	0.000	2.0451	38.37	0.051313	0.051838	0.052368	0.052904	0.053445	18.63	19.01
NORWOOD OHIO CITY SCH DI	669674DN0	11/16/2021	11/01/2027	89.476	0.000	1.8750	36.21	0.048336	0.048789	0.049247	0.049708	0.050174	17.54	17.87
NORWOOD OHIO CITY SCH DI	669674DM2	11/16/2021	11/01/2026	92.475	0.000	1.5840	31.54	0.041965	0.042298	0.042633	0.042970	0.043311	15.21	15.45
NORWOOD OHIO CITY SCH DI	669674DT7	11/16/2021	11/01/2032	74.157	0.000	2.7470	44.29	0.059692	0.060512	0.061343	0.062186	0.063040	21.74	22.34
NORWOOD OHIO CITY SCH DI	669674DS9	11/16/2021	11/01/2031	77.340	0.000	2.5970	43.61	0.058684	0.059446	0.060218	0.061000	0.061792	21.36	21.91
NORWOOD OHIO CITY SCH DI	669674DR1	11/16/2021	11/01/2030	80.778	0.000	2.3971	41.97	0.056356	0.057031	0.057715	0.058406	0.059106	20.49	20.99
NORWOOD OHIO CITY SCH DI	669674DQ3	11/16/2021	11/01/2029	83.708	0.000	2.2471	40.72	0.054586	0.055200	0.055820	0.056447	0.057081	19.84	20.28
NUTRIEN LTD	67077MAD0	04/10/2018	04/01/2025	94.730	3.000	3.8693	42.20	0.022799	0.023240	0.023689			8.37	2.13
NUTRIEN LTD	67077MAE8	04/10/2018	12/15/2026	97.410	4.000	4.3616	15.98	0.008824	0.009017	0.009213	0.009414	0.009619	3.22	3.36
NY State Dorm Auth	649902ZR7	10/20/2009	09/15/2025	86.380	5.800	7.2575	113.24	0.035107	0.036381	0.037701	0.039069		13.14	9.82
National Bank of Canada	63305LRE5	03/06/2023	03/04/2027	100.000	0.000	4.9260	40.76	0.140166	0.143618	0.147156	0.150780	0.154494	51.90	54.49
National Bank of Canada	63305LRD7	03/06/2023	03/06/2028	100.000	0.000	4.3735	36.14	0.124143	0.126857	0.129631	0.132466	0.135363	45.81	47.84
National Bank of Canada	63305LQP1	02/02/2023	02/28/2024	100.000	0.000	5.3425	49.49	0.152955					8.72	
Natixis US MTN LLC	63873HME1	10/31/2013	10/31/2033	100.000	VARIES	4.5708	405.27	0.110034	0.110823	0.111630	0.112419	0.113225	39.85	40.43
Natixis US MTN LLC	63873HKZ7	04/30/2014	04/30/2034	100.000	VARIES	4.2409	366.28	0.104409	0.104754	0.105107	0.105467	0.105944	37.69	37.95
Natixis US MTN LLC	63873HKA1	07/31/2013	07/31/2028	100.000	VARIES	4.2606	402.40	0.110854	0.111599	0.112360	0.113138	0.113932	40.27	40.83
Natixis US MTN LLC	63873HJU9	04/30/2014	04/30/2034	100.000	VARIES	4.2419	364.62	0.103988	0.104449	0.104920	0.105400	0.105938	37.58	37.92
Natixis US MTN LLC	63873HJT2	12/27/2013	12/27/2033	100.000	VARIES	4.8026	430.03	0.122180	0.122937	0.123711	0.124340	0.124984	44.13	44.65
Natixis US MTN LLC	63873HMM1	11/27/2013	11/27/2033	100.000	VARIES	4.5649	416.01	0.116168	0.116878	0.117604	0.118212	0.118834	42.00	42.49

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Natixis US Medium	63873HLU6	07/31/2014	07/31/2034	100.000	VARIES	3.9932	355.07	0.105743	0.105900	0.106060	0.106224	0.106391	38.14	38.26
Natixis US Medium Term	63873HLN2	08/29/2013	08/29/2033	100.000	VARIES	4.5781	436.36	0.118531	0.120552	0.120625	0.121814	0.121683	44.01	44.38
New Jersey Economic	645913BE3	06/30/1997	02/15/2026	11.676	0.000	7.6447	736.16	0.176036	0.182765	0.189751	0.197004	0.204534	66.45	71.63
New Jersey Economic	645913BD5	06/30/1997	02/15/2025	12.602	0.000	7.6398	793.40	0.189643	0.196887	0.204408			71.58	8.99
New Jersey Economic	645913BC7	06/30/1997	02/15/2024	13.601	0.000	7.6347	855.00	0.204276					8.99	
Newark, NJ	6503668C4	04/10/2003	04/01/2032	15.279	0.000	6.5900	433.01	0.105496	0.108972	0.112562	0.116271	0.120102	39.24	41.87
Newark, NJ	6503668D2	04/10/2003	04/01/2033	14.320	0.000	6.5899	405.83	0.098872	0.102130	0.105495	0.108971	0.112562	36.78	39.24
Newark, NJ	6503667Z4	04/10/2003	04/01/2029	18.653	0.000	6.5700	525.77	0.127895	0.132097	0.136436	0.140918	0.145547	47.57	50.74
Newark, NJ	6503668A8	04/10/2003	04/01/2030	17.440	0.000	6.5800	492.91	0.119967	0.123943	0.128021	0.132233	0.136584	44.63	47.62
Newark, NJ	6503668B6	04/10/2003	04/01/2031	16.302	0.000	6.5901	462.01	0.112563	0.116272	0.120104	0.124061	0.128149	41.87	44.67
Newark, NJ	6503667U5	04/10/2003	04/01/2024	26.193	0.000	6.4900	722.35	0.174611					15.72	
Newark, NJ	6503667X9	04/10/2003	04/01/2027	21.327	0.000	6.5499	597.86	0.145200	0.149955	0.154866	0.159938	0.165176	54.00	57.59
Newark, NJ	6503667Y7	04/10/2003	04/01/2028	19.947	0.000	6.5600	560.71	0.136287	0.140758	0.145375	0.150143	0.155068	50.69	54.07
Newark, NJ	6503667V3	04/10/2003	04/01/2025	24.468	0.000	6.5100	678.48	0.164265	0.169612	0.175132			61.08	15.76
Newark, NJ	6503667W1	04/10/2003	04/01/2026	22.848	0.000	6.5299	637.02	0.154469	0.159512	0.164720	0.170099	0.175652	57.44	61.25
Nikola Corporation	654110105	12/12/2023	12/15/2026	100.000	8.250	14.3300	7.86	0.398556	0.410389	0.423389	0.437278	0.452222	146.06	155.41
Nomura America Finance	65539AAG5	11/24/2010	11/24/2025	100.000	VARIES	5.5492	616.41	0.141144	0.143841	0.146614	0.150327		51.50	48.02
Nomura America Finance	655365AA2	12/31/2013	12/31/2033	100.000	VARIES	4.5379	378.31	0.105211	0.106521	0.107860	0.109230	0.110631	38.11	39.08
Nomura America Finance	65539ABB5	02/28/2014	02/28/2034	100.000	VARIES	4.5092	369.61	0.101383	0.101542	0.104535	0.104148	0.107244	37.52	38.42
Nomura America Finance	65539ABC3	05/30/2014	05/30/2034	100.000	VARIES	3.7543	320.97	0.091720	0.092001	0.092392	0.092790	0.093196	33.09	33.36
Nomura America Finance	65539ABE9	07/29/2014	07/29/2034	100.000	VARIES	4.2954	308.55	0.085437	0.086592	0.087771	0.089145	0.090548	31.32	32.27
Nomura America Finance	65539ABL3	12/24/2014	12/24/2034	100.000	VARIES	2.8015	236.74	0.075078	0.075434	0.075795	0.076050	0.076308	27.10	27.34
OCCIDENTAL PETROLEUM COR	674599DG7	09/18/2019	10/10/2036	99.134	0.000	4.2087	96.07	0.068029	0.069461	0.070922	0.072415	0.073938	24.98	26.04
PALMER TEX INDPT SCH DIS	696888HK5	11/19/2020	08/01/2025	95.500	0.000	0.9820	29.61	0.026749	0.026880	0.027012	0.027144		9.69	5.70
PALMER TEX INDPT SCH DIS	696888HJ8	11/19/2020	08/01/2024	96.974	0.000	0.8321	25.43	0.022924	0.023019				4.83	
PALMER TEX INDPT SCH DIS	696888HM1	11/19/2020	08/01/2027	91.653	0.000	1.3051	37.93	0.034414	0.034638	0.034864	0.035092	0.035321	12.50	12.66
PALMER TEX INDPT SCH DIS	696888HL3	11/19/2020	08/01/2026	93.646	0.000	1.1550	34.23	0.030993	0.031172	0.031352	0.031533	0.031715	11.24	11.37
PAMPA TEX INDPT SCH DIST	697685FC4	02/16/2021	08/15/2029	87.041	0.000	1.6401	41.85	0.041304	0.041643	0.041984	0.042329	0.042676	15.02	15.27
PAMPA TEX INDPT SCH DIST	697685FD2	02/16/2021	08/15/2030	84.430	0.000	1.7900	44.39	0.043892	0.044285	0.044681	0.045081	0.045484	15.98	16.27
PAMPA TEX INDPT SCH DIST	697685FE0	02/16/2021	08/15/2031	81.485	0.000	1.9600	47.01	0.046579	0.047035	0.047496	0.047962	0.048432	16.98	17.31
PARAMOUNT CALIF UNI SCH	699211PV4	12/10/2020	08/01/2047	36.281	0.000	3.8417	44.80	0.042812	0.043635	0.044473	0.045327	0.046198	15.81	16.42
PARAMOUNT CALIF UNI SCH	699211PV6	12/10/2020	08/01/2041	46.709	0.000	3.7216	55.79	0.053229	0.054220	0.055229	0.056256	0.057303	19.64	20.38
PARKER CNTY TEX	701060KM6	12/01/2020	02/15/2024	96.649	0.000	1.0660	32.21	0.029454					1.30	
PDL BIOPHARMA INC	69329YAJ3	09/17/2019	12/01/2024	97.130	2.750	5.5780	121.10	0.088514	0.090905				29.68	
PETROLEOS MEXICANOS	71654QDL3	06/02/2022	06/02/2029	97.602	8.750	9.2500	4.37	0.008833	0.009278	0.009667	0.010111	0.010611	3.26	3.56
PHARR SAN JUAN ALAMO TEX	717146WY6	10/26/2021	02/01/2026	94.769	0.000	1.2639	26.41	0.034020	0.034235	0.034452	0.034670	0.034889	12.35	12.51
PHOENIX INDUSTRIAL DEVEL	71885JAE9	01/31/2022	12/15/2057	1.025	0.000	13.1843	2.85	0.004769	0.005084	0.005419	0.005776	0.006157	1.78	2.03
PIC AU HOLDINGS LLC	69291BAA6	01/29/2021	12/31/2044	91.510	10.000	12.8220	59.25	0.069228	0.073666				25.65	
PIC AU HOLDINGS LLC	U7190BAA5	01/29/2021	12/31/2024	91.510	10.000	12.8220	59.25	0.069228	0.073666				25.65	
PIQUA OHIO CITY SCH DIST	724190EX7	02/13/2020	12/01/2025	87.728	0.000	2.2699	80.39	0.060270	0.060954	0.061646	0.062346		21.86	20.47
PORT ARTHUR TEX INDPT SC	733505UA7	10/29/2020	02/15/2030	83.881	0.000	1.9000	51.88	0.046673	0.047117	0.047564	0.048016	0.048472	17.00	17.33
PORT ARTHUR TEX INDPT SC	733505TX9	10/29/2020	02/15/2027	91.730	0.000	1.3760	40.79	0.036431	0.036682	0.036934	0.037188	0.037444	13.23	13.41
PORT ARTHUR TEX INDPT SC	733505TY7	10/29/2020	02/15/2028	88.383	0.000	1.7000	48.77	0.043759	0.044131	0.044506	0.044884	0.045266	15.92	16.19
PORT ARTHUR TEX INDPT SC	733505TZ4	10/29/2020	02/15/2029	86.188	0.000	1.8000	50.43	0.045306	0.045714	0.046126	0.046541	0.046960	16.50	16.79
PORT ARTHUR TEX INDPT SC	733505TV3	10/29/2020	02/15/2025	95.741	0.000	1.0160	31.28	0.027796	0.027937	0.028075			10.07	1.24
PORT ARTHUR TEX INDPT SC	733505TW1	10/29/2020	02/15/2026	93.487	0.000	1.2760	38.50	0.034335	0.034554	0.034775	0.034997	0.035220	12.46	12.62
PORT ARTHUR TEX INDPT SC	733505UM1	10/29/2020	02/15/2031	81.475	0.000	2.0000	53.11	0.047852	0.048330	0.048814	0.049302	0.049795	17.44	17.79

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
PRINCETON OHIO CITY SCH	742327FW4	11/16/2021	12/01/2031	76.907	0.000	2.6319	43.96	0.059310	0.060090	0.060881	0.061682	0.062494	21.54	22.11
PRINCETON OHIO CITY SCH	742327FJ3	12/18/2019	12/01/2035	57.808	0.000	3.4650	86.00	0.063733	0.064838	0.065961	0.067104	0.068266	23.21	24.02
PRINCETON OHIO CITY SCH	742327FK0	12/18/2019	12/01/2036	55.393	0.000	3.5149	83.67	0.062071	0.063162	0.064272	0.065402	0.066551	22.61	23.41
PRINCETON TEX INDPT SCH	742395VV5	05/06/2021	02/15/2030	82.373	0.000	2.2219	49.75	0.053462	0.054056	0.054657	0.055264	0.055878	19.52	19.95
PRINCETON TEX INDPT SCH	742395VU7	05/06/2021	02/15/2029	84.864	0.000	2.1219	48.89	0.052481	0.053038	0.053600	0.054169	0.054744	19.15	19.55
PRINCETON TEX INDPT SCH	742395VM3	05/06/2021	02/15/2031	79.798	0.000	2.3219	50.42	0.054243	0.054873	0.055510	0.056154	0.056806	19.81	20.28
PRINCETON TEX INDPT SCH	742395VQ6	05/06/2021	02/15/2025	95.336	0.000	1.2691	32.55	0.034591	0.034810	0.035031			12.55	1.54
PRINCETON TEX INDPT SCH	742395VR4	05/06/2021	02/15/2026	93.692	0.000	1.3691	34.54	0.036755	0.037007	0.037260	0.037515	0.037772	13.35	13.53
PRINCETON TEX INDPT SCH	742395VP8	05/06/2021	02/15/2024	97.733	0.000	0.8280	21.66	0.022904					1.01	
PRINCETON TEX INDPT SCH	742395VT0	05/06/2021	02/15/2028	87.768	0.000	1.9349	46.02	0.049287	0.049764	0.050245	0.050731	0.051222	17.96	18.31
PRINCETON TEX INDPT SCH	742395VS2	05/06/2021	02/15/2027	90.505	0.000	1.7349	42.45	0.045363	0.045757	0.046154	0.046554	0.046958	16.51	16.80
PUBLIC FIN AUTH WIS ED R	74442EHY9	02/24/2022	06/15/2029	98.000	8.375	8.7511	3.96	0.006522	0.006808	0.007106	0.007417	0.007741	2.41	2.62
PUBLIC FIN AUTH WIS EDL	74443DGR6	09/24/2021	09/01/2031	94.000	10.000	11.0080	8.71	0.011985	0.012644	0.013340	0.014075	0.014849	4.56	5.07
PUBLIC FIN AUTH WIS HEAL	74444KAM6	12/23/2019	11/01/2024	98.973	6.750	7.0031	8.26	0.006562	0.006792				2.01	
Party City Holdings Inc.	03254TAC7	07/30/2020	08/15/2026	76.000	10.000	15.1200	491.37	0.486392	0.528914	0.562717	0.610221	0.610217	196.37	220.82
Party City Holdings, Inc.	03254TAA1	08/18/2022	08/15/2025	102.400	15.000	14.9400	74.27	0.152058	0.158002	0.160648	0.167892		57.92	37.78
Philadelphia Authority	71781LBD0	02/03/1999	04/15/2026	16.697	0.000	6.6896	693.32	0.157636	0.162909	0.168358	0.173989	0.179809	58.51	62.49
Philadelphia Authority	71781LBC2	02/03/1999	04/15/2025	17.878	0.000	6.6796	740.14	0.168130	0.173746	0.179548			62.41	18.67
Philadelphia Authority	71781LAP4	02/03/1999	04/15/2024	19.046	0.000	6.6895	790.84	0.179806					18.70	
Playboy Enterprises, Inc	728117AB8	03/15/2005	03/15/2025	100.000	VARIES	7.7501	2482.31	0.604725	0.624180	0.644363			225.40	47.68
Playboy Enterprises, Inc	728117AA0	03/15/2005	03/15/2025	100.000	VARIES	7.7501	2482.31	0.604725	0.624180	0.644363			225.40	47.68
Puerto Rico Sales Tax FI	74529JPD2	02/12/2019	07/01/2053	81.968	4.750	5.9941	9.11	0.006052	0.006052	0.006420	0.006420	0.006811	2.21	2.35
Puerto Rico Sales Tax FI	74529JPY5	02/12/2019	07/01/2040	82.961	4.550	5.9712	22.53	0.014953	0.014953	0.015859	0.015859	0.016820	5.46	5.79
Puerto Rico Sales Tax FI	74529JQA6	02/12/2019	07/01/2058	83.618	5.000	6.1032	5.78	0.003851	0.003851	0.004090	0.004090	0.004343	1.41	1.49
Puerto Rico Sales Tax FI	74529JQY4	02/12/2019	07/01/2040	82.961	4.550	5.9712	22.53	0.014953	0.014953	0.015859	0.015859	0.016820	5.46	5.79
Quicksilver Resources In	74837RAA2	11/01/2004	11/01/2024	98.500	VARIES	6.7503	2156.89	0.507196	0.521931				154.81	
Quicksilver Resources In	74837RAB0	11/01/2004	11/01/2024	98.500	VARIES	6.7503	2156.89	0.507196	0.521931				154.81	
RENO NEV 1999 SPL ASSMT	759830AT9	09/22/2016	06/01/2025	97.746	3.000	3.3004	18.42	0.007944	0.008075	0.008209			2.89	1.23
RICE TEX CONS INDPT SCH	762825MH7	10/14/2021	02/15/2026	94.740	0.000	1.2499	26.51	0.033655	0.033866	0.034077	0.034290	0.034505	12.21	12.36
RICE TEX CONS INDPT SCH	762825MJ3	10/14/2021	02/15/2027	92.580	0.000	1.4499	30.10	0.038290	0.038568	0.038847	0.039129	0.039413	13.91	14.11
RICE TEX CONS INDPT SCH	762825MK0	10/14/2021	02/15/2028	90.395	0.000	1.6000	32.47	0.041369	0.041700	0.042033	0.042370	0.042708	15.04	15.28
RICE TEX CONS INDPT SCH	762825MG9	10/14/2021	02/15/2025	96.406	0.000	1.1001	23.71	0.030058	0.030224	0.030390			10.90	1.34
RIVERSIDE OHIO LOC SCH D	769229CY9	12/30/2019	10/01/2039	46.260	0.000	3.9408	78.26	0.058629	0.059784	0.060962	0.062163	0.063388	21.52	22.38
RIVERSIDE OHIO LOC SCH D	769229CZ6	12/30/2019	10/01/2040	44.039	0.000	3.9908	75.52	0.056626	0.057756	0.058909	0.060084	0.061283	20.79	21.63
RIVERSIDE OHIO LOC SCH D	769229DB8	12/30/2019	10/01/2042	39.795	0.000	4.0908	70.08	0.052645	0.053722	0.054820	0.055942	0.057086	19.34	20.14
RIVERSIDE OHIO LOC SCH D	769229DA0	12/30/2019	10/01/2041	41.883	0.000	4.0409	72.79	0.054630	0.055734	0.056860	0.058009	0.059181	20.07	20.89
ROBINSON TEX INDPT SCH D	770842QF2	10/01/2020	08/15/2025	95.473	0.000	0.9531	29.97	0.025975	0.026099	0.026223	0.026348		9.41	5.90
ROBINSON TEX INDPT SCH D	770842QG0	10/01/2020	08/15/2026	93.215	0.000	1.2000	36.97	0.032159	0.032352	0.032546	0.032741	0.032938	11.66	11.81
ROBSTOWN TEX INDPT SCH D	771146YW1	05/12/2021	02/15/2027	90.041	0.000	1.8299	44.31	0.047692	0.048128	0.048569	0.049013	0.049461	17.37	17.69
ROBSTOWN TEX INDPT SCH D	771146YV3	05/12/2021	02/15/2026	93.224	0.000	1.4799	36.96	0.039620	0.039913	0.040208	0.040506	0.040806	14.40	14.61
ROBSTOWN TEX INDPT SCH D	771146ZX8	12/22/2021	02/15/2037	64.173	0.000	2.9499	39.23	0.055184	0.055998	0.056824	0.057662	0.058513	20.24	20.84
ROBSTOWN TEX INDPT SCH D	771146ZW0	12/22/2021	02/15/2036	67.008	0.000	2.8499	39.55	0.055579	0.056371	0.057174	0.057989	0.058815	20.37	20.95
ROCKWALL TEX INDPT SCH D	774286AR9	09/17/2020	02/15/2024	97.085	0.000	0.8691	28.09	0.024037					1.06	
ROCKWALL TEX INDPT SCH D	774286AS7	09/17/2020	02/15/2025	95.825	0.000	0.9691	30.96	0.026532	0.026660	0.026790			9.61	1.18
ROCKWALL TEX INDPT SCH D	774286AW8	09/17/2020	02/15/2032	78.736	0.000	2.1059	56.18	0.048956	0.049471	0.049992	0.050518	0.051050	17.86	18.24
ROCKWALL TEX INDPT SCH D	774286AT5	09/17/2020	02/15/2026	93.705	0.000	1.2051	37.78	0.032486	0.032681	0.032878	0.033076	0.033276	11.78	11.93
ROCKWALL TEX INDPT SCH D	774286AV0	09/17/2020	02/15/2031	81.236	0.000	2.0059	55.13	0.047972	0.048453	0.048939	0.049430	0.049926	17.49	17.84

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
ROCKWALL TEX INDPT SCH D	774286AU2	09/17/2020	02/15/2027	91.998	0.000	1.3051	40.22	0.034639	0.034866	0.035093	0.035322	0.035553	12.57	12.74
ROYAL BANK OF CANADA	78017FQS5	04/24/2024	05/22/2025	100.000	0.000	5.5700		0.154722	0.155393	0.159720			38.53	22.52
ROYAL BANK OF CANADA	78017FQT3	04/24/2024	05/22/2025	100.000	0.000	5.5700		0.154722	0.155393	0.159720			38.53	22.52
ROYAL BANK OF CANADA	78017FR21	05/03/2024	02/03/2028	100.000	0.000	5.4900			0.152500	0.154593	0.158837	0.163197	36.60	57.69
ROYAL BANK OF CANADA	78017GCQ2	07/23/2024	10/23/2025	100.000	0.000	5.1200			0.142222	0.144043	0.147730		22.59	42.72
ROYAL BANK OF CANADA	78017FAD5	01/31/2024	10/29/2027	100.000	0.000	4.9100		0.136389	0.138044	0.141433	0.144906	0.148463	45.76	51.98
ROYAL BANK OF CANADA	78017FAE3	02/05/2024	11/03/2027	100.000	0.000	4.6800		0.130000	0.131487	0.134564	0.137713	0.140935	42.91	49.38
ROYAL BANK OF CANADA	78017FAC7	02/05/2024	02/05/2029	100.000	0.000	4.7500			0.131944	0.135078	0.138286	0.141571	43.47	50.15
ROYAL BANK OF CANADA	78017FAB9	02/05/2024	08/05/2025	100.000	0.000	4.9300			0.136944	0.140320	0.143779		45.14	30.65
ROYAL BANK OF CANADA	78017FAA1	01/31/2024	01/31/2029	100.000	0.000	5.0000			0.138889	0.142361	0.145920	0.149568	46.50	52.98
ROYAL BANK OF CANADA	78017GDB4	07/11/2024	08/13/2025	100.000	0.000	5.3000			0.147222	0.147916	0.151836		25.12	33.54
ROYAL BANK OF CANADA	78017FRA3	05/03/2024	11/04/2025	100.000	0.000	5.6000			0.155556	0.159935	0.164413		37.27	49.27
ROYAL BANK OF CANADA	78017FA94	01/31/2024	01/29/2026	100.000	0.000	5.0000			0.138889	0.142342	0.145900	0.149548	46.50	52.98
ROYAL BANK OF CANADA	78017FQZ9	04/30/2024	01/28/2028	100.000	0.000	5.4800			0.152222	0.154261	0.158488	0.162831	37.00	57.61
ROYAL BANK OF CANADA	78017FR96	04/30/2024	10/30/2025	100.000	0.000	5.5600			0.154444	0.158738	0.163151		37.48	48.26
ROYAL BANK OF CANADA	78017GC66	07/31/2024	01/29/2026	100.000	0.000	5.0000				0.138889	0.142342	0.145900	20.97	51.69
ROYAL BANK OF CANADA	78017GC58	08/05/2024	02/04/2026	100.000	0.000	4.8941				0.135947	0.139255	0.142663	19.85	50.52
ROYAL BANK OF CANADA	78017GC25	07/31/2024	07/31/2029	100.000	0.000	4.7500				0.131944	0.135078	0.138286	19.92	49.02
ROYAL BANK OF CANADA	78017GBF7	08/05/2024	05/03/2028	100.000	0.000	4.5895			0.127486	0.128916	0.131875	0.134901	18.70	47.29
ROYAL BANK OF CANADA	78017GBG5	07/12/2024	07/12/2029	100.000	0.000	4.9300				0.136944	0.140320	0.143779	23.14	51.06
ROYAL BANK OF CANADA	78015QLM1	07/17/2024	07/15/2027	100.000	0.000	4.8400				0.134444	0.137662	0.140993	22.05	50.07
ROYAL BANK OF CANADA	78017FPY3	04/04/2024	10/02/2025	100.000	0.000	5.3100			0.147500	0.151373	0.155392		39.73	41.75
ROYAL BANK OF CANADA	78017FPX5	04/01/2024	03/31/2026	100.000	0.000	5.1100			0.141944	0.145551	0.149270	0.153084	38.65	53.75
ROYAL BANK OF CANADA	78017GBW0	08/05/2024	02/04/2027	100.000	0.000	4.6865				0.130181	0.133214	0.136336	19.01	48.32
ROYAL BANK OF CANADA	78017GC74	07/31/2024	07/31/2029	100.000	0.000	4.7500				0.131944	0.135078	0.138286	19.92	49.02
ROYAL BANK OF CANADA	78017G4Z1	06/28/2024	06/28/2029	100.000	0.000	5.0468			0.140189	0.143726	0.147353	0.151072	25.67	52.42
ROYAL BANK OF CANADA	78017FT29	04/10/2024	04/09/2026	100.000	0.000	5.2400			0.145556	0.149348	0.153261	0.157276	38.30	55.12
ROYAL BANK OF CANADA	78017FBP7	02/02/2024	03/05/2025	100.000	0.000	5.1500		0.143056	0.143731	0.147432			47.69	9.44
ROYAL BANK OF CANADA	78017FBN2	02/02/2024	02/04/2026	100.000	0.000	4.9900		0.138611	0.138650	0.142109	0.145654	0.149289	46.12	52.85
ROYAL BANK OF CANADA	78017G4N8	06/07/2024	06/10/2025	100.000	0.000	5.4400		0.151111	0.151180	0.155292			30.93	24.69
ROYAL BANK OF CANADA	78017G5H0	07/03/2024	07/02/2026	100.000	0.000	5.2989				0.147192	0.151070	0.155072	26.20	55.10
ROYAL BANK OF CANADA	78017G5B3	07/03/2024	03/31/2028	100.000	0.000	5.1603			0.143342	0.145129	0.148874	0.152715	25.68	53.61
ROYAL BANK OF CANADA	78017G5A5	06/28/2024	03/30/2028	100.000	0.000	5.0750			0.140972	0.142801	0.146424	0.150140	25.96	52.73
ROYAL BANK OF CANADA	78014RXK3	04/15/2024	04/15/2039	100.000	VARIES	5.5300			0.153070	0.150757	0.148381	0.145938	39.05	53.48
ROYAL BANK OF CANADA	78017FS46	04/10/2024	04/10/2029	100.000	0.000	5.1700			0.143611	0.147323	0.151132	0.155039	37.78	54.35
ROYAL BANK OF CANADA	78017FB36	01/31/2024	01/31/2029	100.000	0.000	5.0000			0.138889	0.142361	0.145920	0.149568	46.50	52.98
ROYAL BANK OF CANADA	78017FRT2	05/03/2024	05/03/2029	100.000	0.000	5.5000			0.152778	0.156979	0.161296	0.165732	36.60	57.80
ROYAL BANK OF CANADA	78017G3N9	06/26/2024	12/27/2028	100.000	0.000	5.0552			0.140422	0.143991	0.147631	0.151362	25.99	52.52
ROYAL BANK OF CANADA	78017G3M1	06/26/2024	12/27/2029	100.000	0.000	5.0621			0.140614	0.144193	0.147842	0.151584	26.03	52.60
ROYAL BANK OF CANADA	78017FAG8	01/31/2024	07/31/2025	100.000	0.000	5.0800			0.141111	0.144695	0.148371		47.25	30.90
ROYAL BANK OF CANADA	78016U283	08/01/2024	07/26/2028	100.000	0.000	4.7500				0.131944	0.134991	0.138197	19.79	49.02
ROYAL BANK OF CANADA	78017FAH6	02/05/2024	08/05/2025	100.000	0.000	4.9300			0.136944	0.140320	0.143779		45.14	30.65
ROYAL BANK OF CANADA	78017GDK4	08/05/2024	08/03/2029	100.000	0.000	4.6000				0.127778	0.130684	0.133690	18.66	47.40
ROYAL BANK OF CANADA	78017FRH8	05/03/2024	05/03/2029	100.000	0.000	5.5000			0.152778	0.156979	0.161296	0.165732	36.60	57.80
ROYAL BANK OF CANADA	78017G4G3	07/03/2024	01/02/2026	100.000	0.000	5.3546				0.148739	0.152699	0.156787	26.48	55.70
ROYAL BANK OF CANADA	78017G4F5	06/28/2024	12/31/2025	100.000	0.000	5.3561		0.148781	0.148825	0.152810	0.156903		27.24	55.60
ROYAL BANK OF CANADA	78017GEB3	08/05/2024	08/05/2026	100.000	0.000	4.7621				0.132281	0.135430	0.138655	19.31	49.12

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
ROYAL BANK OF CANADA	78017FME0	03/12/2024	03/11/2027	100.000	0.000	4.8600			0.135000	0.138262	0.141622	0.145063	39.37	51.13
ROYAL BANK OF CANADA	78017FLM3	04/02/2024	05/01/2025	100.000	0.000	5.3000		0.147222	0.147851	0.151769			39.99	18.21
ROYAL BANK OF CANADA	78017FLN1	04/02/2024	04/01/2026	100.000	0.000	5.0900			0.141389	0.144967	0.148657	0.152440	38.36	53.52
ROYAL BANK OF CANADA	78017FP23	03/25/2024	09/25/2025	100.000	0.000	5.2200			0.145000	0.148784	0.152668		40.38	39.98
ROYAL BANK OF CANADA	78014RTB6	02/28/2024	02/28/2039	100.000	VARIES	5.3400			0.147776	0.145401	0.142962	0.140458	44.52	51.30
ROYAL BANK OF CANADA	78017GBE0	07/31/2024	05/01/2028	100.000	0.000	4.7300			0.131389	0.132960	0.136104	0.139323	19.93	48.81
ROYAL BANK OF CANADA	78014RTP5	03/11/2024	03/11/2031	100.000	VARIES	6.2800			0.021056	0.021000	0.020972	0.020944	6.10	7.55
ROYAL BANK OF CANADA	78014RSF8	02/16/2024	02/16/2039	100.000	VARIES	5.2900			0.146327	0.143937	0.141483	0.138964	45.80	50.71
ROYAL BANK OF CANADA	78014RSB7	02/14/2024	02/15/2027	100.000	5.750	5.3400			0.010191	0.010138	0.009794	0.010057	3.22	3.57
ROYAL BANK OF CANADA	78017FZD8	06/05/2024	06/03/2026	100.000	0.000	5.2900			0.146944	0.150788	0.154776	0.158870	30.38	55.23
ROYAL BANK OF CANADA	78017FZ97	05/20/2024	05/20/2027	100.000	0.000	5.0100			0.139167	0.142653	0.146226	0.149889	30.90	52.29
ROYAL BANK OF CANADA	78017FJ79	03/06/2024	09/05/2025	100.000	0.000	5.2000			0.144444	0.148179	0.152032		43.04	36.85
ROYAL BANK OF CANADA	78016N5M5	12/18/2023	06/18/2025	100.000	0.000	5.2300	1.89	0.145278	0.149077	0.152975			53.08	25.55
ROYAL BANK OF CANADA	78016N5H6	12/05/2023	12/03/2025	100.000	0.000	5.4500	3.94	0.151389	0.155468	0.159705	0.164057		55.47	53.81
ROYAL BANK OF CANADA	78017FYA5	06/10/2024	06/12/2025	100.000	0.000	5.4100		0.150278	0.150323	0.154389			30.29	24.86
ROYAL BANK OF CANADA	78016NEL7	06/20/2023	07/18/2024	100.000	0.000	5.8700	31.26	0.163800	0.168608				33.13	
ROYAL BANK OF CANADA	78017F7C1	12/27/2023	01/23/2025	100.000	0.000	5.2800	0.59	0.146667	0.147226	0.151113			53.60	3.32
ROYAL BANK OF CANADA	78017FKH5	04/02/2024	04/01/2027	100.000	0.000	4.9400			0.137222	0.140593	0.144065	0.147624	37.22	51.87
ROYAL BANK OF CANADA	78017FJZ7	04/02/2024	10/02/2025	100.000	0.000	5.2000			0.144444	0.148200	0.152053		39.19	40.86
ROYAL BANK OF CANADA	78017FJY0	03/28/2024	09/30/2025	100.000	0.000	5.2400		0.145556	0.145598	0.149413	0.153327		40.10	40.90
ROYAL BANK OF CANADA	78017FKM4	03/27/2024	04/25/2025	100.000	0.000	5.2800		0.146667	0.147269	0.151157			40.59	17.23
ROYAL BANK OF CANADA	78017FKL6	03/27/2024	04/25/2025	100.000	0.000	5.2800		0.146667	0.147269	0.151157			40.59	17.23
ROYAL BANK OF CANADA	78017FK69	03/28/2024	03/29/2029	100.000	0.000	5.0700			0.140833	0.144423	0.148084	0.151838	38.78	53.33
ROYAL BANK OF CANADA	78017FK28	04/02/2024	04/02/2029	100.000	0.000	4.9700			0.138056	0.141486	0.145002	0.148605	37.44	52.20
ROYAL BANK OF CANADA	78017FJR5	03/28/2024	03/29/2029	100.000	0.000	5.0700			0.140833	0.144423	0.148084	0.151838	38.78	53.33
ROYAL BANK OF CANADA	78017FJP9	03/28/2024	12/30/2027	100.000	0.000	5.0300		0.139722	0.141518	0.145077	0.148726	0.152467	38.47	52.89
ROYAL BANK OF CANADA	78017FJQ7	04/02/2024	12/30/2027	100.000	0.000	4.9400		0.137222	0.138879	0.142310	0.145825	0.149426	37.22	51.87
ROYAL BANK OF CANADA	78017FJL8	03/05/2024	03/03/2027	100.000	0.000	5.0200			0.139444	0.142906	0.146493	0.150170	41.68	52.95
ROYAL BANK OF CANADA	78017F3W1	01/03/2024	07/03/2025	100.000	0.000	5.0500			0.140278	0.143820	0.147451		50.85	26.83
ROYAL BANK OF CANADA	78017GH95	08/29/2024	08/30/2029	100.000	0.000	4.3853				0.121814	0.124470	0.127230	14.86	44.99
ROYAL BANK OF CANADA	78017F3R2	12/27/2023	09/24/2027	100.000	0.000	4.8300	0.54	0.134167	0.135733	0.139011	0.142368	0.145806	49.05	51.31
ROYAL BANK OF CANADA	78017F3S0	12/27/2023	06/26/2025	100.000	0.000	5.2100	0.58	0.144722	0.148471	0.152339			52.81	26.66
ROYAL BANK OF CANADA	78017F3Q4	12/27/2023	12/27/2028	100.000	0.000	4.8400	0.54	0.134444	0.137698	0.141030	0.144443	0.147939	49.01	51.41
ROYAL BANK OF CANADA	78017FUT8	05/08/2024	06/06/2025	100.000	0.000	5.4900		0.152500	0.153151	0.157355			35.77	24.39
ROYAL BANK OF CANADA	78017FUS0	05/08/2024	06/06/2025	100.000	0.000	5.4900		0.152500	0.153151	0.157355			35.77	24.39
ROYAL BANK OF CANADA	78017F3M3	01/03/2024	07/03/2025	100.000	0.000	5.0500			0.140278	0.143820	0.147451		50.85	26.83
ROYAL BANK OF CANADA	78017F3L5	12/27/2023	12/26/2025	100.000	0.000	5.0800	0.56	0.141111	0.14675	0.148350	0.152118		51.48	53.34
ROYAL BANK OF CANADA	78017F3K7	01/03/2024	01/03/2029	100.000	0.000	4.8000			0.133333	0.136533	0.139810	0.143166	48.30	50.92
ROYAL BANK OF CANADA	78017F4L4	01/03/2024	01/31/2025	100.000	0.000	5.1700		0.143611	0.144168	0.147895			52.16	4.29
ROYAL BANK OF CANADA	78017G5T4	06/28/2024	06/28/2029	100.000	0.000	5.0468			0.140189	0.143726	0.147353	0.151072	25.67	52.42
ROYAL BANK OF CANADA	78017GFQ9	08/07/2024	08/06/2026	100.000	0.000	4.3477				0.120769	0.123380	0.126062	17.39	44.71
ROYAL BANK OF CANADA	78017G5M9	06/28/2024	06/28/2029	100.000	0.000	5.0468			0.140189	0.143726	0.147353	0.151072	25.67	52.42
ROYAL BANK OF CANADA	78017F330	12/27/2023	12/27/2028	100.000	0.000	4.9900	0.55	0.138611	0.142069	0.145614	0.149247	0.152971	50.55	53.10
ROYAL BANK OF CANADA	78017FUK7	04/29/2024	10/29/2025	100.000	0.000	5.5000			0.152778	0.156979	0.161296		37.23	47.56
ROYAL BANK OF CANADA	78017G6D7	08/29/2024	03/03/2026	100.000	0.000	4.5104			0.125289	0.125352	0.128179	0.131069	15.29	46.31
ROYAL BANK OF CANADA	78016N2U0	12/05/2023	12/05/2028	100.000	0.000	5.4000	3.90	0.150000	0.154050	0.158209	0.162481	0.166868	54.94	57.95
ROYAL BANK OF CANADA	78017FG49	03/05/2024	03/03/2027	100.000	0.000	5.0200			0.139444	0.142906	0.146493	0.150170	41.68	52.95

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								2024 1st Period	2024 2nd Period	2024 3rd Period 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
ROYAL BANK OF CANADA	78017GJ77	08/29/2024	08/31/2029	100.000	0.000	4.3803			0.121675	0.121690	0.124325	0.127079	14.85	44.94
ROYAL BANK OF CANADA	78017FFS7	02/22/2024	03/20/2025	100.000	0.000	5.3200		0.147778	0.148389	0.152336			46.23	12.03
ROYAL BANK OF CANADA	78017FFFR	02/22/2024	03/20/2025	100.000	0.000	5.3200		0.147778	0.148389	0.152336			46.23	12.03
ROYAL BANK OF CANADA	78016N3M5	12/05/2023	06/04/2025	100.000	0.000	5.5400	4.00	0.153889	0.158128	0.162508			56.40	24.86
ROYAL BANK OF CANADA	78016N3C9	11/30/2023	09/01/2027	100.000	0.000	5.4700	4.71	0.151944	0.154045	0.158259	0.162587	0.167034	55.84	58.81
ROYAL BANK OF CANADA	78017GJH5	09/04/2024	09/04/2029	100.000	0.000	4.3911				0.121975	0.124653	0.127390	14.27	45.03
ROYAL BANK OF CANADA	78016N3A3	12/05/2023	03/05/2025	100.000	0.000	5.5800	4.03	0.155000	0.157162	0.161547			56.95	10.34
ROYAL BANK OF CANADA	78017FEZ2	03/05/2024	03/05/2029	100.000	0.000	5.0600			0.140556	0.144112	0.147758	0.151496	42.02	53.39
ROYAL BANK OF CANADA	78017FEK7	02/29/2024	03/01/2029	100.000	0.000	5.2000			0.144444	0.148242	0.152096	0.156051	44.08	55.00
ROYAL BANK OF CANADA	78017FEW9	03/05/2024	12/02/2027	100.000	0.000	5.0200		0.139444	0.141136	0.144679	0.148310	0.152033	41.73	52.95
ROYAL BANK OF CANADA	78017FEV1	02/29/2024	12/01/2027	100.000	0.000	5.1700		0.143611	0.145509	0.149270	0.153129	0.157087	43.88	54.67
ROYAL BANK OF CANADA	78017FEU3	02/29/2024	03/01/2029	100.000	0.000	5.2000			0.144444	0.148242	0.152096	0.156051	44.08	55.00
ROYAL BANK OF CANADA	78017GHV6	09/03/2024	09/02/2027	100.000	0.000	4.3028				0.119522	0.122079	0.124706	14.10	44.11
ROYAL BANK OF CANADA	78017FFJ3	03/05/2024	09/04/2025	100.000	0.000	5.2600			0.146111	0.149932	0.153876		43.70	37.14
ROYAL BANK OF CANADA	78017FF24	02/29/2024	08/29/2025	100.000	0.000	5.3800			0.149444	0.153465	0.157570		45.62	37.27
ROYAL BANK OF CANADA	78017F4M2	01/03/2024	01/02/2026	100.000	0.000	4.8900			0.135833	0.139136	0.142538	0.146023	49.22	51.93
ROYAL BANK OF CANADA	78017GJ44	08/29/2024	08/30/2029	100.000	0.000	4.3803				0.121675	0.124325	0.127078	14.84	44.94
ROYAL BANK OF CANADA	78017FFJ7	03/04/2024	04/02/2025	100.000	0.000	5.3500		0.148611	0.149229	0.153221			44.66	13.94
ROYAL BANK OF CANADA	78017FFK4	03/04/2024	03/04/2026	100.000	0.000	5.1800			0.143889	0.147616	0.151439	0.155361	43.17	54.74
ROYAL BANK OF CANADA	78016FPM3	06/30/2022	07/01/2027	100.000	0.000	4.6500	71.52	0.138405	0.138405	0.144915	0.144915	0.151732	50.40	52.78
Regal Beloit Corporation	758750AB9	04/05/2004	03/15/2024	100.000	VARIES	8.7500	3518.71	0.925465					68.48	
Regal Beloit Corporation	758750AA1	04/05/2004	03/15/2024	100.000	VARIES	8.7500	3518.71	0.925465					68.48	
Reliant Energy, Inc.	75952J207	09/21/1999	09/15/2029	100.000	2.000	9.8184	7851.76	2.219184	2.325401	2.436832	2.553733	2.676373	841.10	923.69
Republic of Argentina	040114BD1	03/01/1999	03/01/2029	75.576	8.875	N/A	212.70	0.025076	0.025068	0.023496	0.021826	0.020054	8.84	7.74
Republic of Argentina	040114GH7	06/19/2001	06/19/2031	75.250	0.000	N/A	4616.84	0.628003	0.630936	0.637563	0.637448	0.644582	230.51	232.78
Royal Bank Of Canada	78016NFE2	06/30/2023	06/30/2028	100.000	0.000	5.3700	27.00	0.153172	0.157284	0.161508	0.165844	0.170297	55.89	58.93
Royal Bank Of Canada	78014RNV8	06/29/2023	06/29/2033	100.000	VARIES	5.3200	26.81	0.145333	0.143273	0.141159	0.139642	0.140067	51.94	50.54
Royal Bank Of Canada	78014RNO9	06/28/2023	06/28/2028	100.000	VARIES	6.2400	1.96	0.010692	0.010658	0.010624	0.010611	0.010556	3.84	3.82
Royal Bank of Canada	78016FG40	03/31/2022	04/01/2027	100.000	0.000	3.4090	61.08	0.099630	0.101328	0.103055	0.104812	0.106598	36.48	37.73
Royal Bank of Canada	78016HN48	01/12/2023	02/08/2024	100.000	0.000	5.4570	53.69	0.156333					5.78	
Royal Bank of Canada	78010UUVX2	06/30/2014	06/30/2029	100.000	VARIES	3.5597	330.02	0.097327	0.097456	0.097587	0.097721	0.097857	35.06	35.16
Royal Bank of Canada	78014RDL1	04/30/2021	04/30/2041	100.000	VARIES	2.5777	66.96	0.067152	0.066228	0.066355	0.066483	0.066613	23.96	23.93
Royal Bank of Canada	78016NMR5	07/31/2023	07/31/2028	100.000	0.000	5.3900	22.61	0.149722	0.153757	0.157901	0.162156	0.166527	55.86	58.91
Royal Bank of Canada	78016NMM6	08/03/2023	08/05/2025	100.000	0.000	5.5900	22.93	0.155326	0.159667	0.164130	0.168717		57.98	35.95
Royal Bank of Canada	78014RDG2	03/15/2021	03/15/2041	100.000	VARIES	2.5737	69.12	0.067833	0.067916	0.068001	0.068086	0.068173	24.45	24.51
Royal Bank of Canada	78016NML8	08/03/2023	09/05/2024	100.000	0.000	5.9400	24.52	0.165871	0.170798				41.36	
Royal Bank of Canada	78016HL24	01/31/2023	07/30/2026	100.000	0.000	4.9454	45.98	0.140769	0.144250	0.147817	0.151472	0.155217	52.37	54.99
Royal Bank of Canada	78010UDU8	02/28/2014	02/28/2034	100.000	VARIES	4.0700	363.75	0.102670	0.101903	0.103955	0.102624	0.104702	37.59	37.79
Royal Bank of Canada	78016NMS3	08/03/2023	08/03/2028	100.000	0.000	5.3400	21.95	0.148333	0.152294	0.156360	0.160535	0.164821	55.30	58.29
Royal Bank of Canada	78015B260	12/30/2022	12/29/2028	100.000	0.000	5.1587	52.41	0.150764	0.154652	0.158642	0.162733	0.166931	54.99	57.86
Royal Bank of Canada	78016FHT4	04/29/2022	04/29/2027	100.000	0.000	3.8373	65.67	0.112847	0.115012	0.117219	0.119468	0.121760	41.29	42.88
Royal Bank of Canada	78008TLZ5	08/18/2011	08/18/2031	100.000	VARIES	4.0300	483.81	0.109636	0.109760	0.109886	0.110014	0.110146	39.52	39.62
Royal Bank of Canada	78010UWR4	11/28/2014	11/28/2034	100.000	VARIES	3.3500	291.07	0.089587	0.089719	0.089853	0.089989	0.090127	32.28	32.38
Royal Bank of Canada	78010UWU7	12/23/2014	12/23/2024	100.000	VARIES	2.8500	255.45	0.079053	0.079110				27.84	
Royal Bank of Canada	78010UWN3	09/29/2014	09/29/2034	100.000	VARIES	3.6300	321.81	0.097228	0.097363	0.097500	0.097640	0.097783	35.05	35.15
Royal Bank of Canada	78016FXU3	11/03/2022	11/05/2024	100.000	0.000	5.5183	65.34	0.161911	0.166379				50.03	
Royal Bank of Canada	78016NPC5	08/23/2023	02/21/2025	100.000	0.000	6.3200	22.47	0.175556	0.181041	0.186762			65.64	9.34

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Royal Bank of Canada	78014RRB8	10/18/2023	10/18/2028	100.000	VARIES	5.9960	12.10	0.165094	0.162543	0.160725	0.161307	0.161907	58.60	58.05
Royal Bank of Canada	78016HYV6	04/28/2023	04/30/2026	100.000	0.000	4.8027	32.62	0.136648	0.139930	0.143290	0.146731	0.150254	50.19	52.63
Royal Bank of Canada	78016HYW4	04/28/2023	04/30/2026	100.000	0.000	4.8027	32.62	0.136648	0.139930	0.143290	0.146731	0.150254	50.19	52.63
Royal Bank of Canada	78014RQZ6	10/20/2023	10/20/2026	100.000	VARIES	6.4400	0.85	0.012619	0.012522	0.012006	0.012396	0.012798	4.51	4.45
Royal Bank of Canada	78016FC69	01/31/2022	01/29/2027	100.000	0.000	2.1539	41.99	0.061780	0.062446	0.063118	0.063798	0.064485	22.56	23.05
Royal Bank of Canada	78016NZK6	09/29/2023	03/31/2025	100.000	0.000	5.9526	15.21	0.165350	0.170299	0.175367			61.33	15.61
Royal Bank of Canada	78016H6T2	12/05/2022	12/04/2024	100.000	0.000	5.1726	56.33	0.151190	0.155101				51.05	
Royal Bank of Canada	78016H6R6	12/05/2022	01/04/2024	100.000	0.000	5.6419	61.53	0.161873					0.49	
Royal Bank of Canada	78016FAH7	12/28/2021	12/28/2026	100.000	0.000	1.7360	35.32	0.049918	0.050352	0.050789	0.051230	0.051674	18.05	18.37
Royal Bank of Canada	78014RPZ7	09/15/2023	09/15/2030	100.000	VARIES	6.5800	1.10	0.010391	0.010369	0.013479	0.010325	0.010278	3.73	3.72
Royal Bank of Canada	78016NHY6	07/25/2023	01/24/2025	100.000	0.000	5.8000	25.13	0.161111	0.165757	0.170564			60.32	3.92
Royal Bank of Canada	78014RQU7	10/17/2023	10/17/2026	100.000	VARIES	6.5000	0.48	0.007172	0.007413	0.007108	0.007341	0.007581	2.66	2.64
Royal Bank of Canada	78014RQR4	09/29/2023	09/29/2028	100.000	VARIES	6.3300	0.68	0.007404	0.007382	0.007358	0.007334	0.007310	2.66	2.64
Royal Bank of Canada	78016NZU4	10/04/2023	10/02/2025	100.000	0.000	5.9062	14.27	0.164061	0.168852	0.173839	0.178972		60.79	48.03
Royal Bank of Canada	78016NZT7	10/04/2023	11/01/2024	100.000	0.000	5.9755	14.49	0.166730	0.171711				50.92	
Royal Bank of Canada	78013XYA0	02/28/2019	02/28/2025	100.000	0.000	3.2010	166.23	0.102575	0.104217	0.105885			37.63	6.04
Royal Bank of Canada	78016H6X3	11/29/2022	11/28/2025	100.000	0.000	5.4830	60.73	0.160747	0.165154	0.169682	0.174334		58.96	56.32
Royal Bank of Canada	78016NZL4	10/04/2023	04/03/2025	100.000	0.000	5.9415	14.36	0.165042	0.169917	0.174965			61.17	16.10
Royal Bank of Canada	78016FDV3	02/25/2022	02/25/2027	100.000	0.000	2.4504	46.10	0.070599	0.071464	0.072340	0.073226	0.074123	25.79	26.43
Royal Bank of Canada	78014RTE0	11/27/2023	11/27/2028	100.000	VARIES	6.5100	0.50	0.014611	0.014611	0.014556	0.014500	0.014444	5.26	5.22
Royal Bank of Canada	78016F3P7	11/26/2021	11/27/2026	100.000	0.000	1.7899	38.08	0.051525	0.051987	0.052452	0.052921	0.053395	18.66	19.00
Royal Bank of Canada	78016FUQ5	09/21/2022	09/18/2024	100.000	0.000	4.6149	60.10	0.134125	0.137220				35.03	
Royal Bank of Canada	78016HKM9	02/03/2023	02/05/2025	100.000	0.000	4.9079	45.22	0.139714	0.143143	0.146655			51.93	4.99
Royal Bank of Canada	78016HKL3	02/03/2023	03/05/2024	100.000	0.000	5.2728	48.69	0.151033					9.67	
Royal Bank of Canada	78016NMM1	11/03/2023	02/05/2025	100.000	0.000	5.9722	9.62	0.165894	0.168426	0.173456			61.28	5.90
Royal Bank of Canada	78016NLS4	08/03/2023	02/05/2025	100.000	0.000	5.7800	23.77	0.160607	0.165249	0.170024			60.03	5.78
Royal Bank of Canada	78016NLT2	07/31/2023	01/30/2025	100.000	0.000	5.8400	24.50	0.162222	0.166959	0.171834			60.70	4.98
Royal Bank of Canada	78016FTS3	10/05/2022	10/03/2024	100.000	0.000	5.1064	64.55	0.149139	0.152947				41.25	
Royal Bank of Canada	78014RBV1	12/27/2019	12/27/2034	100.000	VARIES	2.5623	100.78	0.069365	0.069437	0.069510	0.069583	0.069658	24.99	25.04
Royal Bank of Canada	78014RBT6	11/27/2019	11/27/2034	100.000	VARIES	2.3582	94.74	0.063900	0.063964	0.064029	0.064095	0.064162	23.02	23.07
Royal Bank of Canada	78016NKU0	07/26/2023	01/25/2029	100.000	0.000	5.3500	23.03	0.148611	0.152564	0.156645	0.160836	0.165138	55.46	58.47
Royal Bank of Canada	78016NKV8	07/26/2023	01/26/2028	100.000	0.000	5.3400	22.99	0.148333	0.152294	0.156360	0.160535	0.164821	55.36	58.35
Royal Bank of Canada	78016NFC6	06/30/2023	01/02/2025	100.000	0.000	5.7900	29.12	0.160885	0.165543	0.170335			60.45	0.17
Royal Bank of Canada	78016NFD4	07/06/2023	01/03/2025	100.000	0.000	5.8900	28.63	0.163611	0.168349	0.173307			61.48	0.35
Royal Bank of Canada	78016HUP3	03/29/2023	03/29/2028	100.000	0.000	4.8600	37.02	0.138281	0.141641	0.145083	0.148608	0.152219	51.01	53.52
Royal Bank of Canada	78016HUQ1	03/29/2023	03/30/2027	100.000	0.000	4.8300	36.79	0.137425	0.140744	0.144143	0.147624	0.151189	50.68	53.16
Royal Bank of Canada	78016HVZ3	04/06/2023	04/08/2024	100.000	0.000	5.4100	40.17	0.154389					14.98	
Royal Bank of Canada	78016NEU7	06/30/2023	06/30/2028	100.000	0.000	5.3200	26.75	0.151709	0.155744	0.159887	0.164140	0.168506	55.35	58.33
Royal Bank of Canada	78014RNM8	06/09/2023	06/09/2026	100.000	6.500	5.9000	2.72	0.013341	0.012837	0.013219	0.013612	0.014016	4.70	4.85
Royal Bank of Canada	78016HVC1	03/17/2023	09/19/2024	100.000	0.000	5.1400	40.93	0.146489	0.150254				38.47	
Royal Bank of Canada	78016HEA4	12/07/2022	12/04/2026	100.000	0.000	4.9771	53.88	0.145161	0.148773	0.152475	0.156270	0.160159	53.11	55.78
Royal Bank of Canada	78016N5G8	12/05/2023	01/03/2025	100.000	0.000	5.6100	4.05	0.155833	0.156513	0.160903			57.12	0.32
Royal Bank of Canada	78016HUZ1	03/15/2023	09/13/2024	100.000	0.000	5.3308	42.77	0.151981	0.156032				39.03	
Royal Bank of Canada	78016NFG7	07/07/2023	07/06/2028	100.000	0.000	5.5000	26.58	0.152778	0.156956	0.161272	0.165707	0.170264	57.24	60.43
Royal Bank of Canada	78016HE48	12/29/2022	06/26/2026	100.000	0.000	5.1520	52.50	0.150516	0.154393	0.158373	0.162450	0.166635	54.92	57.79
Royal Bank of Canada	78016NFF9	07/06/2023	07/06/2028	100.000	0.000	5.5000	26.74	0.152778	0.156979	0.161296	0.165732	0.170289	57.25	60.44
Royal Bank of Canada	78016HTP5	03/20/2023	03/19/2026	100.000	0.000	5.1180	40.32	0.145785	0.149515	0.153341	0.157265	0.161290	53.92	56.72

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
Royal Bank of Canada	78016HTR1	03/31/2023	04/01/2027	100.000	0.000	5.0459	38.30	0.143720	0.147346	0.151063	0.154874	0.158782	53.05	55.76
Royal Bank of Canada	78016HTQ3	03/20/2023	03/19/2026	100.000	0.000	5.1180	40.32	0.145785	0.149515	0.153341	0.157265	0.161290	53.92	56.72
Royal Bank of Canada	78016HTN0	04/05/2023	04/03/2025	100.000	0.000	5.1600	38.45	0.146990	0.150783	0.154673			54.28	14.23
Royal Bank of Canada	78016NVA2	08/22/2023	09/20/2024	100.000	0.000	6.0100	21.61	0.167725	0.172765				44.35	
Royal Bank of Canada	78014RLW8	03/28/2023	03/28/2025	100.000	VARIES	5.2200	2.03	0.007506	0.007703	0.007905			2.77	0.70
Royal Bank of Canada	78014RLS7	03/17/2023	03/17/2025	100.000	VARIES	5.0000	2.80	0.009862	0.010111	0.010365			3.65	0.80
Royal Bank of Canada	78016NUZ8	08/22/2023	09/02/2028	100.000	0.000	5.6094	20.13	0.156059	0.160436	0.164936	0.169562	0.174318	58.03	61.33
Royal Bank of Canada	78014RLR9	03/17/2023	03/17/2033	100.000	VARIES	5.8620	45.97	0.160632	0.158814	0.156941	0.155594	0.155961	57.12	56.11
Royal Bank of Canada	78016NDR5	07/06/2023	01/05/2027	100.000	0.000	5.0000	26.74	0.152778	0.156956	0.161272	0.165707	0.170264	57.25	60.44
Royal Bank of Canada	78014RMK3	05/05/2023	05/05/2028	100.000	VARIES	5.9200	5.60	0.023823	0.023790	0.023755	0.023722	0.023667	8.57	8.54
Royal Bank of Canada	78012KDH7	06/29/2015	06/29/2035	100.000	VARIES	3.4100	271.73	0.089104	0.089306	0.089511	0.089719	0.089931	32.11	32.26
Royal Bank of Canada	78016NVE4	09/20/2023	03/20/2025	100.000	0.000	5.9146	16.59	0.164294	0.169153	0.174155			61.02	13.76
Royal Bank of Canada	78016HXL8	04/28/2023	04/29/2027	100.000	0.000	4.7000	31.92	0.133641	0.136781	0.139996	0.143285	0.146653	49.07	51.40
Royal Bank of Canada	78016HWR7	05/03/2023	05/01/2025	100.000	0.000	4.9107	32.66	0.139720	0.143151	0.146666			51.33	17.60
Royal Bank of Canada	78016NHB6	06/21/2023	06/21/2028	100.000	0.000	5.2600	27.80	0.149954	0.153898	0.157945	0.162099	0.166362	54.77	57.69
Royal Bank of Canada	78015QFM8	08/10/2023	08/21/2024	100.000	6.100	5.8300	22.86	0.152800	0.080957				38.14	
Royal Bank of Canada	78016HWW5	05/02/2023	11/02/2026	100.000	0.000	4.8574	32.44	0.138205	0.141561	0.144999	0.148521	0.152128	50.76	53.25
Royal Bank of Canada	78016HFG0	01/04/2023	01/03/2025	100.000	0.000	5.2018	52.25	0.148232	0.152087	0.156043			55.45	0.31
Royal Bank of Canada	78016NXY8	09/29/2023	09/29/2028	100.000	0.000	5.7430	14.68	0.159528	0.164109	0.168821	0.173669	0.178656	59.11	62.55
Royal Bank of Canada	78016NXZ5	10/04/2023	10/04/2028	100.000	0.000	5.7909	13.93	0.160858	0.165516	0.170308	0.175240	0.180314	59.57	63.07
Royal Bank of Canada	78016HXB7	04/28/2023	04/28/2028	100.000	0.000	4.4400	30.14	0.126071	0.128870	0.131731	0.134655	0.137645	46.25	48.32
Royal Bank of Canada	78016HXB1	05/03/2023	05/01/2025	100.000	0.000	4.9107	32.66	0.139720	0.143151	0.146666			51.33	17.60
Royal Bank of Canada	78016HWZ9	04/05/2023	04/08/2024	100.000	0.000	5.3968	40.23	0.154026					14.94	
Royal Bank of Canada	78016NXF9	09/05/2023	12/04/2024	100.000	0.000	5.8694	18.98	0.165405	0.170259				55.95	
Royal Bank of Canada	78016NGB7	07/06/2023	07/03/2025	100.000	0.000	5.7500	27.95	0.159722	0.164238	0.168960	0.173817		59.96	31.63
Royal Bank of Canada	78015KDC5	11/29/2019	12/01/2025	100.000	0.000	2.1621	91.92	0.065461	0.066168	0.066884	0.067607		23.74	22.20
Royal Bank of Canada	78016NXC6	09/07/2023	09/05/2025	100.000	0.000	5.6630	17.93	0.157306	0.161710	0.166289	0.170997		58.46	41.42
Royal Bank of Canada	78016NGA9	07/06/2023	08/02/2024	100.000	0.000	6.0000	29.27	0.167389	0.172411				36.22	
Royal Bank of Canada	78016HVH0	03/31/2023	03/31/2026	100.000	0.000	4.9955	37.92	0.142230	0.145782	0.149424	0.153156	0.156981	52.50	55.15
Royal Bank of Canada	78016NFW2	06/28/2023	12/29/2028	100.000	0.000	5.3600	27.25	0.152901	0.156999	0.161207	0.165527	0.169963	55.80	58.83
Royal Bank of Canada	78016NFX0	06/28/2023	12/29/2027	100.000	0.000	5.3400	27.15	0.152316	0.156383	0.160558	0.164845	0.169246	55.58	58.59
Royal Bank of Canada	78016NWW3	08/31/2023	09/03/2024	100.000	0.000	6.0551	20.36	0.168282	0.173377				41.64	
Royal Bank of Canada	78016HVG2	03/31/2023	04/30/2026	100.000	0.000	4.9956	37.96	0.142825	0.146392	0.150049	0.153797	0.157638	52.50	55.16
Royal Bank of Canada	78016HFE5	01/04/2023	02/01/2024	100.000	0.000	5.5035	55.42	0.157730					4.73	
Royal Bank of Canada	78016NXU6	10/04/2023	01/03/2025	100.000	0.000	5.6136	13.57	0.155933	0.158097	0.162535			57.70	0.33
Royal Bank of Canada	78016NXT9	09/29/2023	10/01/2025	100.000	0.000	5.8918	15.06	0.163715	0.168538	0.173502	0.178614		60.69	47.77
Royal Bank of Canada	78016NXS1	10/04/2023	07/02/2027	100.000	0.000	5.7538	13.91	0.159828	0.162076	0.166738	0.171535	0.176470	59.18	62.63
Royal Bank of Canada	78013XWE4	01/31/2019	02/01/2024	100.000	0.000	3.6269	193.45	0.118445					3.55	
Royal Bank of Canada	78016NXR3	09/29/2023	07/01/2027	100.000	0.000	5.7212	14.62	0.161246	0.165858	0.170603	0.175483	0.180503	58.88	62.30
Royal Bank of Canada	78015QEX5	06/06/2023	06/18/2024	100.000	5.900	5.6200	32.13	0.146703	0.077846				26.87	
Royal Bank of Canada	78016NH5	11/28/2023	05/28/2025	100.000	0.000	5.7400	5.26	0.159444	0.164021	0.168728			58.53	24.80
Royal Bank of Canada	78016NAY3	05/31/2023	05/31/2028	100.000	0.000	5.2000	30.59	0.148200	0.152053	0.156007	0.160063	0.164224	54.29	57.15
Royal Bank of Canada	78016FKA1	05/27/2022	05/27/2027	100.000	0.000	4.0397	65.88	0.119152	0.121559	0.124014	0.126519	0.129074	43.49	45.27
Royal Bank of Canada	78016NRU3	08/31/2023	06/03/2027	100.000	0.000	5.6151	18.94	0.158238	0.162680	0.167247	0.171943	0.176770	58.02	61.32
Royal Bank of Canada	78016NRV1	09/06/2023	06/03/2027	100.000	0.000	5.7524	18.44	0.162010	0.166670	0.171464	0.176395	0.181469	59.43	62.89
Royal Bank of Canada	78016NB55	05/10/2023	05/08/2025	100.000	0.000	4.7300	30.51	0.134462	0.137642	0.140897			49.32	17.89
Royal Bank of Canada	78016NAR8	06/05/2023	07/03/2024	100.000	0.000	5.6800	32.63	0.158475	0.162975				29.65	

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Royal Bank of Canada	78016NAM9	05/24/2023	11/24/2028	100.000	0.000	5.1000	30.88	0.145279	0.148984	0.152783	0.156679	0.160674	53.24	56.00
Royal Bank of Canada	78015B435	10/06/2022	09/28/2028	100.000	0.000	5.5234	69.79	0.161826	0.166295	0.170887	0.175607	0.180457	59.90	63.26
Royal Bank of Canada	78016NAN7	05/24/2023	11/24/2027	100.000	0.000	4.9300	29.84	0.140320	0.143779	0.147323	0.150955	0.154676	51.40	53.96
Royal Bank of Canada	78016NSJ7	09/06/2023	09/06/2028	100.000	0.000	5.4487	17.41	0.151353	0.155476	0.159712	0.164063	0.168533	56.19	59.29
Royal Bank of Canada	78016NSH1	08/31/2023	08/31/2028	100.000	0.000	5.5570	18.68	0.154361	0.158626	0.163058	0.167538	0.172245	57.39	60.63
Royal Bank of Canada	78016HR36	03/02/2023	03/04/2025	100.000	0.000	5.5725	46.80	0.159154	0.163588	0.168146			59.15	10.59
Royal Bank of Canada	78016NBD8	05/11/2023	06/13/2024	100.000	0.000	5.2700	33.87	0.150950					24.45	
Royal Bank of Canada	78016NSB4	08/31/2023	09/03/2024	100.000	0.000	6.0551	20.36	0.168282	0.173377				41.64	
Royal Bank of Canada	78016HQP8	02/23/2023	02/22/2027	100.000	0.000	5.3734	46.49	0.153249	0.157366	0.161594	0.165936	0.170394	56.99	60.09
Royal Bank of Canada	78016HR28	03/02/2023	04/02/2024	100.000	0.000	5.7359	48.25	0.164684					14.99	
Royal Bank of Canada	78016HQN3	02/23/2023	02/23/2028	100.000	0.000	5.2888	45.75	0.150796	0.154784	0.158877	0.163078	0.167391	56.04	59.04
Royal Bank of Canada	78016NA23	09/29/2023	09/29/2028	100.000	0.000	5.7430	14.68	0.159528	0.164109	0.168821	0.173669	0.178656	59.11	62.55
Royal Bank of Canada	78016NA31	09/29/2023	10/01/2024	100.000	0.000	6.0118	15.37	0.167050	0.172072				46.01	
Royal Bank of Canada	78016NAA5	05/31/2023	11/29/2024	100.000	0.000	5.6500	33.26	0.161353	0.165912				53.74	
Royal Bank of Canada	78016N2Z9	11/30/2023	12/03/2025	100.000	0.000	5.6900	4.90	0.158131	0.162629	0.167256	0.172015		57.99	56.39
Royal Bank of Canada	78016ND79	09/26/2023	12/27/2024	100.000	0.000	6.2198	16.42	0.175489	0.180946				63.46	
Royal Bank of Canada	78016N3M7	11/30/2023	05/30/2025	100.000	0.000	5.6300	4.85	0.156389	0.160791	0.165318			57.37	24.63
Royal Bank of Canada	78014RLC2	02/24/2023	02/24/2033	100.000	VARIES	5.2450	44.31	0.142929	0.140653	0.138316	0.136641	0.137112	50.46	49.30
Royal Bank of Canada	78016NDH7	06/23/2023	12/26/2024	100.000	0.000	5.7400	30.01	0.164099	0.168809				59.10	
Royal Bank of Canada	78016N3D7	12/05/2023	09/02/2027	100.000	0.000	5.3100	3.83	0.147500	0.149393	0.153359	0.157431	0.161611	54.14	56.92
Royal Bank of Canada	78016N3B1	11/30/2023	11/30/2028	100.000	0.000	5.5800	4.81	0.155000	0.159325	0.163770	0.168339	0.173035	56.85	60.07
Royal Bank of Canada	78016NDA2	05/31/2023	05/28/2025	100.000	0.000	5.3000	31.19	0.151080	0.155084	0.159194			55.38	23.40
Royal Bank of Canada	78016HSP6	02/23/2023	03/21/2024	100.000	0.000	5.5994	48.53	0.160590					12.85	
Royal Bank of Canada	78016HSQ4	02/23/2023	03/21/2024	100.000	0.000	5.5994	48.53	0.160590					12.85	
Royal Bank of Canada	78016NSU2	08/31/2023	09/03/2025	100.000	0.000	5.8616	19.71	0.162902	0.167676	0.172590	0.177649		60.65	42.68
Royal Bank of Canada	78016HRD4	02/28/2023	02/26/2027	100.000	0.000	5.2962	45.06	0.150969	0.154967	0.159071	0.163283	0.167607	56.08	59.09
Royal Bank of Canada	78016NSV0	09/06/2023	09/04/2025	100.000	0.000	5.6561	18.07	0.157114	0.161508	0.166075	0.170772		58.40	41.20
Royal Bank of Canada	78016NSR9	09/06/2023	09/04/2025	100.000	0.000	5.6559	18.07	0.157108	0.161502	0.166069	0.170765		58.40	41.20
Royal Bank of Canada	78016NSQ1	09/06/2023	10/03/2024	100.000	0.000	5.9617	19.11	0.166343	0.171302				46.14	
Royal Bank of Canada	78016NBMB	05/31/2023	05/28/2027	100.000	0.000	5.2300	30.78	0.149035	0.152932	0.156931	0.161035	0.165246	54.61	57.51
Royal Bank of Canada	78016NCK1	05/24/2023	11/22/2024	100.000	0.000	5.3200	32.22	0.151665	0.155699				49.41	
Royal Bank of Canada	78016HRZ5	03/14/2023	03/15/2024	100.000	0.000	5.7068	45.98	0.163071					12.07	
Royal Bank of Canada	78016NCJ4	05/26/2023	05/29/2026	100.000	0.000	5.1100	30.65	0.145633	0.149354	0.153170	0.157084	0.161097	53.34	56.10
Royal Bank of Canada	78016NQ42	11/03/2023	11/05/2025	100.000	0.000	6.0060	9.68	0.166889	0.171901	0.177063	0.182380		61.55	54.78
Royal Bank of Canada	78016NQ34	11/03/2023	12/04/2024	100.000	0.000	5.9654	9.63	0.166557	0.171525				56.36	
Royal Bank of Canada	78016NP68	11/03/2023	08/04/2027	100.000	0.000	6.0023	9.67	0.166731	0.169260	0.174340	0.179572	0.184961	61.60	65.27
Royal Bank of Canada	78016NP76	11/03/2023	05/05/2025	100.000	0.000	5.9835	9.64	0.166264	0.171238	0.176361			61.32	21.87
Royal Bank of Canada	78016NP35	10/31/2023	07/29/2027	100.000	0.000	6.0163	10.19	0.167119	0.169605	0.174707	0.179963	0.185376	61.76	65.46
Royal Bank of Canada	78016NP84	10/31/2023	05/01/2025	100.000	0.000	5.9890	10.15	0.166361	0.171370	0.176502			61.40	21.18
Royal Bank of Canada	78016NM87	10/31/2023	10/31/2028	100.000	0.000	6.1424	10.41	0.170622	0.175862	0.181263	0.186830	0.192568	63.02	66.95
Royal Bank of Canada	78016NM95	11/03/2023	11/03/2028	100.000	0.000	6.1320	9.88	0.170333	0.175556	0.180938	0.186486	0.192204	62.88	66.79
Royal Bank of Canada	78016NM53	10/31/2023	10/30/2025	100.000	0.000	6.0675	10.28	0.168542	0.173655	0.178923	0.184351		62.23	54.48
Royal Bank of Canada	78016NW60	10/25/2023	01/24/2025	100.000	0.000	5.9323	10.88	0.164786	0.167203	0.172162			60.92	3.96
Royal Bank of Canada	78016NX28	11/01/2023	05/01/2025	100.000	0.000	5.9616	9.94	0.165600	0.170536	0.175620			61.11	21.07
Royal Bank of Canada	78016NZ42	11/03/2023	02/05/2025	100.000	0.000	5.9722	9.62	0.165894	0.168426	0.173456			61.28	5.90
Royal Bank of Canada	78016NS81	10/16/2023	10/16/2028	100.000	0.000	5.9064	12.30	0.164067	0.168912	0.173900	0.179036	0.184323	60.67	64.31
Royal Bank of Canada	78016N2X4	11/03/2023	02/05/2025	100.000	0.000	5.9734	9.62	0.165928	0.168461	0.173492			61.29	5.90

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								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Royal Bank of Canada	78016N2R7	11/03/2023	02/05/2025	100.000	0.000	5.9734	9.62	0.165928	0.168461	0.173492			61.29	5.90
Royal Bank of Scotland	78009KQW5	02/25/2011	02/25/2031	100.000	VARIES	5.4494	665.65	0.146160	0.146446	0.146740	0.147042	0.147352	52.74	52.96
Royal Bank of Scotland	78009PKR6	08/26/2011	08/26/2031	100.000	VARIES	4.7435	563.63	0.140379	0.141448	0.142543	0.142855	0.143175	51.00	51.45
Royal Bank of Scotland	78009KQN1	11/16/2010	11/16/2030	100.000	VARIES	5.5209	700.26	0.149934	0.150137	0.150347	0.150562	0.150783	54.03	54.18
Royal Bank of Scotland	78009KPH9	12/13/2010	12/13/2028	100.000	VARIES	5.3208	657.91	0.143203	0.143610	0.144028	0.144458	0.144898	51.64	51.94
Royal Bank of Scotland	78009KPR7	12/30/2010	12/30/2030	100.000	VARIES	5.7104	712.83	0.154402	0.154651	0.154908	0.155172	0.155443	55.63	55.81
SABINE TEX INDPT SCH DIS	785700EG6	10/27/2020	02/15/2029	87.035	0.000	1.6799	47.53	0.042563	0.042920	0.043281	0.043644	0.044011	15.48	15.75
SABINE TEX INDPT SCH DIS	785700EF8	10/27/2020	02/15/2028	89.146	0.000	1.5800	45.73	0.040888	0.041211	0.041537	0.041865	0.042196	14.87	15.10
SABINE TEX INDPT SCH DIS	785700EH4	10/27/2020	02/15/2030	84.805	0.000	1.7800	49.14	0.044064	0.044457	0.044852	0.045251	0.045654	16.04	16.33
SAM RAYBURN TEX INDPT SC	795868EK0	05/06/2021	02/15/2024	97.404	0.000	0.9500	24.80	0.026264						1.16
SAM RAYBURN TEX INDPT SC	795868EM6	05/06/2021	02/15/2026	93.333	0.000	1.4500	36.48	0.038850	0.039132	0.039416	0.039701	0.039989	14.11	14.32
SAM RAYBURN TEX INDPT SC	795868EL8	05/06/2021	02/15/2025	95.047	0.000	1.3500	34.55	0.036752	0.037000	0.037250			13.34	1.64
SAM RAYBURN TEX INDPT SC	795868EN4	05/06/2021	02/15/2027	89.911	0.000	1.8499	45.03	0.048178	0.048624	0.049074	0.049528	0.049986	17.55	17.87
SAM RAYBURN TEX INDPT SC	795868EP9	05/06/2021	02/15/2028	87.094	0.000	2.0498	48.44	0.051947	0.052479	0.053017	0.053561	0.054109	18.94	19.33
SAN ANGELO TEX INDPT SCH	796116SZ5	09/08/2020	02/15/2026	93.647	0.000	1.2111	38.24	0.032640	0.032838	0.033037	0.033237	0.033438	11.84	11.98
SAN ELIZARIO TEX INDPT S	797547FD3	12/21/2021	05/01/2028	89.114	0.000	1.8200	33.36	0.046596	0.047020	0.047448	0.047880	0.048316	16.90	17.21
SAN MARCOS TEX CONS INDP	798781B25	12/18/2019	08/01/2024	89.978	0.000	2.2990	86.98	0.062417	0.063134				13.24	
SAN MARCOS TEX CONS INDP	798781B41	12/18/2019	08/01/2026	84.619	0.000	2.5388	90.73	0.065382	0.066212	0.067052	0.067903	0.068765	23.94	24.55
SAN MARCOS TEX CONS INDP	798781B33	12/18/2019	08/01/2025	87.215	0.000	2.4489	90.05	0.064793	0.065587	0.066390	0.067203		23.71	14.09
SCHERTZ-CIBOLO UNVL CITY	806640G28	08/27/2020	02/01/2037	63.888	0.000	2.7458	61.03	0.052780	0.053504	0.054235	0.054984	0.055739	19.35	19.88
SCHERTZ-CIBOLO UNVL CITY	806640G36	08/27/2020	02/01/2038	61.743	0.000	2.7858	59.87	0.051811	0.052533	0.053265	0.054007	0.054759	19.00	19.53
SEGUIN TEX INDPT SCH DIS	815853TB2	10/28/2020	08/15/2026	93.995	0.000	1.0710	32.43	0.028813	0.028967	0.029122	0.029278	0.029435	10.44	10.55
SEGUIN TEX INDPT SCH DIS	815853TC0	10/28/2020	08/15/2027	91.934	0.000	1.2410	36.84	0.032808	0.033012	0.033217	0.033423	0.033630	11.90	12.05
SEGUIN TEX INDPT SCH DIS	815853TD8	10/28/2020	08/15/2028	88.829	0.000	1.5249	43.91	0.039260	0.039560	0.039861	0.040165	0.040472	14.27	14.49
SEGUIN TEX INDPT SCH DIS	815853TE6	10/28/2020	08/15/2029	86.729	0.000	1.6250	45.74	0.040961	0.041294	0.041629	0.041967	0.042308	14.90	15.14
SG Structured Prods, Inc	83368WKA8	02/21/2014	02/21/2024	100.000	0.000	3.6893	434.08	0.145032					7.25	
SG Structured Prods, Inc	83368WKB6	02/28/2014	02/28/2034	91.000	VARIES	4.0373	352.15	0.107856	0.107953	0.110446	0.109351	0.111895	39.81	40.29
SG Structured Prods, Inc	83368WLG4	03/31/2014	03/31/2034	91.000	VARIES	4.4572	363.84	0.112005	0.113227	0.114151	0.115096	0.116062	40.74	41.44
SG Structured Prods, Inc	83368WLH2	03/31/2014	03/31/2034	100.000	VARIES	4.4742	393.17	0.110936	0.111348	0.111824	0.112312	0.112810	40.09	40.43
SG Structured Prods, Inc	78423AP48	04/29/2011	04/29/2031	100.000	VARIES	4.1591	429.08	0.086278	0.086608	0.088409	0.090248	0.092124	31.25	32.39
SG Structured Prods, Inc	83368WL58	04/17/2015	04/17/2025	100.000	VARIES	2.7151	236.35	0.075324	0.075343	0.075380			27.12	7.99
SG Structured Prods, Inc	83368WKZ3	03/31/2014	03/31/2034	100.000	VARIES	4.4731	404.14	0.116924	0.117518	0.118020	0.118532	0.119057	42.30	42.67
SG Structured Prods, Inc	83368WZ33	12/31/2014	12/31/2034	100.000	VARIES	3.0162	268.37	0.086079	0.086346	0.086617	0.086709	0.086802	31.04	31.20
SG Structured Prods, Inc	83368WHS3	01/31/2014	01/31/2034	100.000	VARIES	4.0888	383.59	0.112248	0.112970	0.113448	0.113937	0.114435	40.72	41.08
SG Structured Prods, Inc	78423AL75	03/31/2011	03/31/2031	100.000	VARIES	4.2878	452.29	0.089022	0.088503	0.090401	0.092339	0.094318	32.08	33.25
SG Structured Prods, Inc	83368WJB8	01/31/2014	01/31/2033	91.000	VARIES	4.0761	354.19	0.106514	0.107513	0.108243	0.108988	0.109748	38.79	39.33
SG Structured Prods, Inc	78423WPM7	06/26/2014	06/26/2034	100.000	VARIES	3.6333	327.25	0.098376	0.098846	0.099164	0.099489	0.099819	35.50	35.76
SG Structured Prods, Inc	78423AT93	05/31/2011	05/30/2031	100.000	VARIES	4.0970	427.44	0.084577	0.083816	0.086951	0.087285	0.090550	30.89	31.91
SG Structured Prods, Inc	83368WNR8	05/22/2014	05/22/2034	91.000	VARIES	3.6947	304.16	0.091622	0.092187	0.092647	0.093115	0.093593	33.13	33.47
SG Structured Prods, Inc	78423AR20	04/29/2011	04/30/2026	100.000	VARIES	4.1342	470.59	0.108271	0.109457	0.110761	0.112093	0.113453	39.34	40.28
SG Structured Prods, Inc	78423AF80	02/28/2011	02/28/2031	100.000	VARIES	4.1578	438.92	0.085665	0.084706	0.087900	0.088265	0.091593	31.45	32.60
SG Structured Prods, Inc	78423AW99	06/30/2011	06/30/2026	100.000	VARIES	3.9854	447.63	0.102820	0.102880	0.105922	0.105535	0.108675	37.65	38.59
SG Structured Prods, Inc	78423AW73	06/30/2011	06/30/2031	100.000	VARIES	4.0073	402.20	0.082405	0.083093	0.086112	0.086355	0.089494	30.29	31.48
SG Structured Prods, Inc	78423AW65	06/30/2011	06/30/2031	100.000	VARIES	4.0040	396.73	0.082988	0.084620	0.086285	0.087984	0.089716	30.17	31.37
SG Structured Prods, Inc	83368WBT7	02/28/2013	02/28/2033	100.000	VARIES	3.4646	347.94	0.092874	0.092498	0.094686	0.093798	0.095881	34.15	34.54
SG Structured Prods, Inc	83368WSX0	08/29/2014	08/29/2034	100.000	VARIES	3.4025	301.90	0.088827	0.090078	0.089863	0.090610	0.090371	32.87	33.00
SG Structured Prods, Inc	83368WBX8	03/28/2013	03/31/2033	100.000	VARIES	2.9028	289.25	0.077639	0.078111	0.078475	0.078844	0.079219	28.11	28.39

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
SG Structured Prods, Inc	83368WBD2	01/31/2013	01/31/2033	100.000	VARIES	3.8966	415.29	0.112645	0.113458	0.113903	0.114357	0.114819	40.89	41.23
SG Structured Prods, Inc	83368WBG5	01/31/2013	01/31/2033	100.000	VARIES	3.8943	394.59	0.102161	0.102743	0.103277	0.103821	0.104376	37.05	37.44
SG Structured Prods, Inc	83368WU58	06/30/2015	06/30/2035	100.000	VARIES	3.7086	295.85	0.099812	0.100480	0.100994	0.101518	0.102051	36.05	36.45
SG Structured Prods, Inc	83368WCB5	04/12/2013	04/12/2033	100.000	VARIES	3.9684	393.36	0.105662	0.106293	0.106794	0.107304	0.107824	38.24	38.62
SG Structured Prods, Inc	83368WTC5	09/30/2014	09/30/2029	100.000	VARIES	3.5292	323.44	0.097903	0.097966	0.098030	0.098096	0.098162	35.27	35.31
SG Structured Prods, Inc	83368WCG4	04/30/2013	04/29/2033	100.000	VARIES	3.9499	392.95	0.106964	0.107614	0.108079	0.108554	0.109038	38.69	39.05
SG Structured Prods, Inc	78423A2P6	07/29/2011	07/29/2031	100.000	VARIES	3.8133	369.14	0.078300	0.079793	0.081314	0.082864	0.084444	28.91	30.03
SG Structured Prods, Inc	78423AD90	01/31/2011	01/31/2031	100.000	VARIES	4.1899	429.17	0.086262	0.088069	0.089914	0.091798	0.093721	31.93	33.28
SG Structured Prods, Inc	78423AU83	05/31/2011	05/29/2026	100.000	VARIES	4.1202	464.89	0.106721	0.106746	0.109746	0.109265	0.112433	39.16	40.06
SG Structured Prods, Inc	78423A2E1	07/29/2011	07/29/2031	100.000	VARIES	3.8227	367.39	0.078435	0.079934	0.081462	0.083019	0.084606	28.97	30.08
SG Structured Prods, Inc	78423A2D3	07/29/2011	07/29/2031	100.000	VARIES	3.8136	362.33	0.078303	0.079796	0.081318	0.082868	0.084449	28.92	30.03
SG Structured Prods, Inc	83369EGU8	03/23/2016	03/23/2026	100.000	VARIES	1.6326	72.96	0.026737	0.026956	0.027176	0.027397	0.027621	9.71	9.87
SG Structured Prods, Inc	83368WU7	08/29/2014	08/29/2034	100.000	VARIES	3.4030	305.88	0.091422	0.092783	0.092637	0.093387	0.093120	33.86	34.01
SG Structured Prods, Inc	78423AE99	02/25/2011	02/25/2026	100.000	VARIES	4.0468	459.00	0.104908	0.106268	0.107757	0.109277	0.110828	38.37	39.45
SG Structured Prods, Inc	78423A3B6	08/31/2011	08/29/2031	100.000	VARIES	3.8090	368.17	0.076537	0.078852	0.079914	0.081884	0.082987	28.86	29.91
SG Structured Prods, Inc	78423EEJ9	10/31/2012	10/29/2032	100.000	VARIES	2.3463	237.57	0.059997	0.060007	0.060016	0.060025	0.060035	21.60	21.61
SG Structured Prods, Inc	78423EES9	11/30/2012	11/30/2032	100.000	VARIES	2.3877	238.22	0.059074	0.058881	0.058686	0.058489	0.058289	21.22	21.08
SG Structured Prods, Inc	83368WGF2	11/29/2013	11/30/2033	100.000	VARIES	4.4027	417.77	0.118919	0.119387	0.119866	0.120356	0.120856	42.92	43.27
SG Structured Prods, Inc	83368WFL0	10/31/2013	10/31/2033	100.000	VARIES	4.2911	415.22	0.118548	0.119003	0.119469	0.119944	0.120430	42.82	43.15
SG Structured Prods, Inc	78423EEA8	12/31/2012	12/31/2032	100.000	VARIES	2.3864	231.72	0.057556	0.057576	0.057597	0.057618	0.057639	20.72	20.74
SG Structured Prods, Inc	78423AJ45	03/31/2011	03/31/2026	100.000	VARIES	3.9820	440.55	0.102624	0.104138	0.105681	0.107256	0.108917	37.50	38.62
SG Structured Prods, Inc	83368WHA2	12/30/2013	12/30/2032	93.000	VARIES	4.4186	393.77	0.118066	0.118821	0.119593	0.120381	0.121188	42.64	43.20
SG Structured Prods, Inc	83368WHD6	12/30/2013	12/30/2033	100.000	VARIES	4.4457	411.37	0.118041	0.118758	0.119491	0.120053	0.120626	42.63	43.12
SG Structured Prods, Inc	83368WGM7	11/29/2013	11/29/2032	90.000	VARIES	4.3778	371.24	0.110325	0.111268	0.112230	0.113214	0.114220	39.95	40.64
SG Structured Prods, Inc	83368WXM6	11/26/2014	11/26/2034	100.000	VARIES	3.3123	287.69	0.090413	0.090782	0.091157	0.091402	0.091651	32.64	32.88
SG Structured Prods, Inc	83368WGR6	11/29/2013	11/29/2032	90.000	VARIES	4.3778	371.23	0.110323	0.111265	0.112228	0.113212	0.114217	39.95	40.64
SG Structured Prods, Inc	83368WDR9	07/31/2013	07/31/2033	100.000	VARIES	4.5906	446.86	0.123924	0.124726	0.125548	0.126388	0.127247	45.00	45.60
SG Structured Prods, Inc	78423ECF9	08/31/2012	08/31/2027	Y 100.000	VARIES	2.2060	231.36	0.056132	0.055824	0.057059	0.056747	0.058324	20.60	20.92
SG Structured Prods, Inc	83368WDT5	07/31/2013	07/31/2033	100.000	VARIES	4.5832	451.75	0.128572	0.129372	0.130189	0.131026	0.131881	46.67	47.27
SG Structured Prods, Inc	78423ECE2	08/31/2012	08/31/2032	100.000	VARIES	2.2189	218.25	0.052518	0.051878	0.052667	0.051738	0.052523	19.12	19.03
SG Structured Prods, Inc	83368WDV0	07/31/2013	07/31/2033	100.000	VARIES	4.5941	430.08	0.117316	0.118370	0.119448	0.120551	0.121679	42.75	43.54
SG Structured Prods, Inc	83368WDW8	08/30/2013	08/31/2033	100.000	VARIES	4.6389	445.65	0.124508	0.124142	0.127226	0.125904	0.128774	45.84	46.38
SG Structured Prods, Inc	83368WDX6	08/30/2013	08/31/2033	100.000	VARIES	4.6414	460.39	0.129873	0.129328	0.132373	0.130719	0.133409	47.74	48.14
SG Structured Prods, Inc	83368WUJ8	09/30/2014	09/30/2034	100.000	VARIES	3.5842	315.33	0.096802	0.097120	0.097442	0.097771	0.098105	34.96	35.20
SG Structured Prods, Inc	83368WUL3	09/30/2014	09/30/2034	100.000	VARIES	3.5616	314.13	0.096635	0.097003	0.097377	0.097657	0.097942	34.92	35.16
SG Structured Prods, Inc	83368WDM0	06/28/2013	06/28/2033	100.000	VARIES	4.7593	468.62	0.131490	0.132411	0.133028	0.133659	0.134305	47.51	48.01
SG Structured Prods, Inc	83367TAN9	09/28/2012	09/28/2027	100.000	VARIES	4.2451	443.93	0.111512	0.112307	0.113120	0.113949	0.114797	40.44	41.03
SG Structured Prods, Inc	78423EDJ0	09/28/2012	09/30/2032	100.000	VARIES	2.1721	212.14	0.052248	0.052155	0.052060	0.051965	0.051869	18.78	18.71
SG Structured Prods, Inc	83368WFA4	10/31/2013	10/31/2033	100.000	VARIES	4.2945	403.95	0.113704	0.114351	0.115012	0.115687	0.116376	41.13	41.61
SG Structured Prods, Inc	78423EDN1	10/31/2012	10/29/2027	100.000	VARIES	2.3465	240.29	0.062294	0.062683	0.063077	0.063476	0.063879	22.54	22.83
SG Structured Prods, Inc	83368WVM0	10/31/2014	10/31/2034	100.000	VARIES	3.4502	302.97	0.095010	0.095315	0.095624	0.095940	0.096260	34.30	34.52
SG Structured Prods, Inc	83368WEL1	09/30/2013	09/30/2033	100.000	VARIES	4.5116	438.09	0.124879	0.125642	0.126422	0.127220	0.128035	45.23	45.80
SG Structured Products,	78423AYJ5	08/31/2010	08/29/2025	100.000	0.000	3.6972	420.32	0.093368	0.096139	0.097382	0.099727		35.18	23.80
SOCIETE GENERALE	83370BXX6	04/26/2024	04/28/2027	100.000	VARIES	5.3800			0.148033	0.145867	0.145183	0.146083	36.17	52.35
SOCIETE GENERALE	83370DFR8	01/16/2024	01/14/2027	100.000	0.000	4.8200			0.133889	0.137080	0.140383	0.143767	46.72	51.06
SOCIETE GENERALE	83369NP38	07/14/2022	07/14/2037	100.000	VARIES	4.8000	66.70	0.120750	0.114950	0.110600	0.111000	0.111400	40.72	40.01
SOCIETE GENERALE	83371H6N4	06/20/2024	06/20/2025	100.000	0.000	5.3400			0.148333	0.152294			28.38	25.74

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
SOCIETE GENERALE	83370FU36	02/13/2024	02/11/2027	100.000	0.000	5.1700			0.143611	0.147282	0.151089	0.154995	46.18	54.79
SOCIETE GENERALE	83369NNM8	06/23/2022	06/20/2025	100.000	0.000	4.3300	67.40	0.128215	0.130991	0.133827			46.72	22.62
SOCIETE GENERALE	83370BZ55	02/27/2024	02/28/2034	100.000	5.000	5.2300			0.145800	0.148200	0.150650	0.153100	44.58	54.39
SOCIETE GENERALE	83371HDN6	08/14/2024	08/12/2027	100.000	VARIES	4.3950			0.121283	0.120267	0.120283		16.64	43.31
SOCIETE GENERALE	83370BPR8	01/24/2024	01/27/2026	100.000	VARIES	4.8800			0.135600	0.138400	0.141800	0.155300	46.06	51.67
SOCIETE GENERALE	83370BLJO	12/20/2023	03/20/2025	100.000	0.000	5.1200	1.56	0.142222	0.144043	0.147730			52.08	11.67
SOCIETE GENERALE	83370BLK7	12/20/2023	03/20/2025	100.000	0.000	5.1200	1.56	0.142222	0.144043	0.147730			52.08	11.67
SOCIETE GENERALE	83370BN41	12/29/2023	12/29/2038	100.000	VARIES	4.9300	0.27	0.134900	0.127250	0.121550	0.122100	0.122500	47.16	43.87
SOCIETE GENERALE	83370BSU8	02/29/2024	03/03/2025	100.000	0.000	5.3400		0.148333	0.148421	0.152384			55.29	9.45
SOCIETE GENERALE	83369NUQ1	06/21/2022	12/18/2024	100.000	0.000	4.8300	75.66	0.144067	0.147546				50.62	
SOCIETE GENERALE	83370BRD7	02/12/2024	02/12/2027	100.000	0.000	5.0200			0.139444	0.142944	0.146532	0.150210	44.97	53.12
SOCIETE GENERALLE	83369NUJ7	04/26/2022	04/24/2037	97.000	VARIES	3.9100	61.21	0.095850	0.093800	0.094450	0.095050	0.095600	33.99	34.19
SOCORRO TEX INDPT SCH DI	833715HG3	06/11/2020	08/15/2027	86.381	0.000	2.0499	64.99	0.052482	0.053020	0.053563	0.054112	0.054667	19.14	19.53
SOCORRO TEX INDPT SCH DI	833715HD0	06/11/2020	08/15/2024	93.056	0.000	1.7299	58.79	0.047232	0.047640				10.65	
SOCORRO TEX INDPT SCH DI	833715HE8	06/11/2020	08/15/2025	90.905	0.000	1.8499	61.53	0.049529	0.049987	0.050450	0.050916		18.04	11.38
SOUTH TEXAS CMNTY COLLEG	84055QGN4	07/23/2020	08/15/2025	90.800	0.000	1.9159	61.55	0.051229	0.051720	0.052215	0.052715		18.66	11.79
STEPHENVILLE TEX INDPT S	859128HX1	06/25/2020	02/15/2024	94.854	0.000	1.4570	49.69	0.040179					1.77	
San Luis Obispo County	798703BB9	07/02/2003	09/01/2029	22.806	0.000	5.7298	498.06	0.113404	0.116653	0.119995	0.123433	0.126969	42.20	44.65
San Luis Obispo County	798703BC7	07/02/2003	09/01/2030	21.553	0.000	5.7298	470.71	0.107176	0.110247	0.113405	0.116654	0.119996	39.88	42.20
San Luis Obispo County	798703BA1	07/02/2003	09/01/2028	24.132	0.000	5.7297	527.01	0.119994	0.123431	0.126967	0.130605	0.134346	44.65	47.25
San Luis Obispo County	798703AY0	07/02/2003	09/01/2026	27.018	0.000	5.7298	590.05	0.134348	0.138197	0.142156	0.146229	0.150418	50.00	52.90
San Luis Obispo County	798703AZ7	07/02/2003	09/01/2027	25.534	0.000	5.7298	557.64	0.126969	0.130606	0.134348	0.138197	0.142156	47.25	50.00
San Luis Obispo County	798703AW4	07/02/2003	09/01/2024	30.563	0.000	5.6797	657.81	0.149176	0.153413				36.56	
San Luis Obispo County	798703AX2	07/02/2003	09/01/2025	28.774	0.000	5.6997	622.93	0.141493	0.145525	0.149673	0.153938		52.64	36.69
Santa Monica School, CA	802498PT6	10/11/2016	07/01/2032	95.746	3.000	3.3503	16.82	0.007335	0.007458	0.007583	0.007710	0.007839	2.66	2.75
Seacor Holdings, Inc.	811904AN1	05/15/2018	05/15/2030	100.000	3.250	7.6251	483.51	0.273695	0.280688	0.287947	0.295483	0.302731	100.44	105.70
Societe General	83369NMB3	05/17/2022	05/17/2029	100.000	0.000	4.0200	66.74	0.118536	0.120919	0.123349	0.125829	0.128358	43.31	45.07
Societe Generale	83370BFL2	08/31/2023	08/31/2038	100.000	0.000	5.5100	18.52	0.153056	0.157249	0.161605	0.166008	0.170632	56.89	60.07
Societe Generale	83370B7A5	06/09/2023	06/02/2026	100.000	0.000	5.3300	30.02	0.151848	0.155895	0.160049	0.164314	0.168693	55.63	58.64
Societe Generale	83370B6P3	05/25/2023	06/21/2024	100.000	0.000	5.5700	33.58	0.159671					27.14	
Societe Generale	83370BGW7	09/22/2023	09/22/2038	100.000	VARIES	5.5000	15.11	0.151950	0.148450	0.144900	0.141250	0.137450	53.39	50.74
Societe Generale	83370BGM9	09/22/2023	09/24/2026	100.000	0.000	5.6600	15.57	0.157272	0.161722	0.166299	0.171005	0.175845	58.29	61.64
Societe Generale	83370B6G3	05/09/2023	05/07/2024	100.000	0.000	5.0900	32.99	0.144947					18.26	
Societe Generale	83370B6E8	05/09/2023	05/09/2024	100.000	0.000	5.0900	32.99	0.144987					18.56	
Societe Generale	83370B3S0	03/31/2023	03/31/2029	100.000	VARIES	5.2570	39.19	0.142600	0.140950	0.142500	0.143650	0.144500	50.94	51.70
Societe Generale	83370B3D3	03/30/2023	03/30/2028	100.000	VARIES	4.5900	33.93	0.122983	0.121450	0.121950	0.122400	0.123133	43.82	44.07
Societe Generale	83370B3E1	03/16/2023	03/27/2024	100.000	0.000	4.7800	38.19	0.136150					11.71	
Societe Generale	83370BEP4	08/25/2023	02/20/2025	100.000	0.000	5.1750	18.11	0.143750	0.147366	0.151179			53.37	7.41
Societe Generale	83370BF65	08/31/2023	08/31/2028	100.000	0.000	5.4300	18.25	0.150833	0.154906	0.159135	0.163407	0.167893	56.04	59.13
Societe Generale	83370BER0	08/25/2023	02/20/2025	100.000	0.000	5.1750	18.11	0.143750	0.147366	0.151179			53.37	7.41
Societe Generale	83369NZL7	02/17/2023	02/17/2035	100.000	VARIES	4.8800	41.66	0.130483	0.126883	0.123167	0.121283	0.121933	45.34	43.76
Societe Generale	83369NZS2	02/23/2023	03/21/2024	100.000	0.000	5.5800	48.36	0.160016					12.80	
Societe Generale	83370BJW4	10/31/2023	10/31/2033	100.000	VARIES	6.3300	10.72	0.174900	0.171600	0.168250	0.164700	0.162250	61.97	59.50
Societe Generale	83370BL92	11/22/2023	05/20/2027	100.000	VARIES	5.5600	6.02	0.153083	0.151767	0.151733	0.152033	0.152583	54.76	54.70
Societe Generale	83370BF74	06/13/2023	06/08/2026	100.000	0.000	5.3800	29.68	0.153353	0.157478	0.161714	0.166064	0.170531	56.14	59.20
Societe Generale	83369NMA5	05/18/2022	05/20/2024	100.000	VARIES	3.4900	57.48	0.099500	0.098500				13.67	
Societe Generale	83370BJD6	11/01/2023	01/30/2025	100.000	0.000	5.7700	9.62	0.160278	0.162564	0.167254			59.16	4.85

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Societe Generale	83370BJ87	11/02/2023	11/02/2028	100.000	VARIES	5.8900	6.05	0.161933	0.158267	0.156377	0.156750	0.157533	57.07	56.54
Societe Generale	83370BJ61	10/23/2023	10/22/2026	100.000	VARIES	6.1000	11.47	0.167183	0.165517	0.165700	0.166483	0.167517	59.68	59.90
Societe Generale	83370BJ38	10/20/2023	02/13/2025	100.000	0.000	6.6300	13.08	0.184167	0.187999	0.194232			68.38	8.16
Societe Generale	83369NT59	11/25/2022	11/28/2025	100.000	0.000	5.3450	59.80	0.156584	0.160769	0.165065	0.169476		57.40	54.77
Societe Generale	83369NQA1	08/31/2022	08/29/2025	100.000	0.000	4.3230	58.86	0.125316	0.128025	0.130792	0.133603		46.27	31.64
Societe Generale	83370FZY3	10/18/2023	10/25/2024	100.000	0.000	8.1300	16.51	0.226190	0.235385				68.15	
Societe Generale	83370BAW3	06/30/2023	06/30/2033	100.000	0.000	5.2000	26.15	0.148200	0.152053	0.156007	0.160063	0.164224	54.05	56.90
Societe Generale	83370B2U6	03/10/2023	03/10/2035	100.000	VARIES	5.1080	40.83	0.138400	0.135550	0.132550	0.130650	0.131850	46.67	47.24
Societe Generale	83370BCM3	07/19/2023	07/18/2025	100.000	0.000	5.5000	24.75	0.152778	0.156956	0.161272	0.165707		57.14	32.57
Societe Generale	83370BCJ0	08/03/2023	08/05/2024	100.000	0.000	5.9500	24.47	0.165332	0.170251				36.27	
Societe Generale	83370BCN1	07/26/2023	10/24/2024	100.000	0.000	5.8500	25.34	0.164824	0.169645				49.16	
Societe Generale	83370BCE1	07/14/2023	07/16/2024	100.000	0.000	5.9200	27.47	0.164499	0.169368				32.95	
Societe Generale	83370BCF8	07/14/2023	07/16/2024	100.000	0.000	5.9200	27.47	0.164499	0.169368				32.95	
Societe Generale	83369NXU9	12/28/2022	12/27/2024	100.000	0.000	5.2000	53.14	0.152032	0.155985				54.83	
Societe Generale	83369NUW8	09/30/2022	09/30/2025	100.000	VARIES	3.0200	8.33	0.018750	0.018650	0.018500	0.018350		6.71	4.96
Societe Generale	83369NUY4	10/17/2022	10/15/2027	100.000	0.000	3.0001	36.58	0.085841	0.087129	0.088436	0.089762	0.091109	31.33	32.28
Societe Generale	83369NUZ1	02/23/2023	02/21/2025	100.000	0.000	5.2200	45.15	0.148742	0.152625	0.156608			55.27	7.83
Societe Generale	83369NV23	04/04/2023	04/02/2025	100.000	0.000	5.0000	37.39	0.142323	0.145881	0.149528			52.52	13.61
Societe Generale	83370BB44	07/07/2023	07/31/2024	100.000	0.000	5.5920	27.11	0.155888	0.160247				33.37	
Societe Generale	83370BAA1	06/15/2023	06/17/2024	100.000	0.000	5.8100	31.71	0.166131					27.58	
Societe Generale SA	83369NKA7	03/14/2022	03/14/2034	100.000	VARIES	3.6098	63.68	0.097682	0.098195	0.098467	0.098584	0.098612	35.34	35.48
Societe Generale SA	83369F3S4	02/28/2018	02/27/2025	100.000	0.000	3.2782	209.22	0.108884	0.110669	0.112483			39.97	6.30
Societe Generale SA	83369F3F2	01/31/2018	01/30/2025	100.000	0.000	3.2105	207.50	0.106255	0.107961	0.109694			39.08	3.18
Societe Generale SA	83369M5J7	04/06/2021	04/06/2036	100.000	VARIES	2.6792	70.07	0.068631	0.068345	0.068234	0.068225	0.068305	24.62	24.57
Societe Generale SA	83369M5M0	04/16/2021	04/19/2036	100.000	VARIES	2.6494	69.00	0.068568	0.068348	0.068250	0.068247	0.068310	24.62	24.57
Societe Generale SA	83369M5T5	04/30/2021	04/30/2031	100.000	VARIES	2.3695	61.43	0.062484	0.062406	0.062431	0.062530	0.062695	22.48	22.51
Societe Generale SA	83369FXR3	08/05/2019	08/05/2025	100.000	0.000	2.3103	106.51	0.070353	0.071165	0.071987	0.072819		25.71	15.56
Societe Generale SA	83369F4R5	03/02/2018	03/04/2025	100.000	0.000	3.3609	214.54	0.112162	0.114047	0.115963			41.16	7.31
Societe Generale SA	83369MJQ6	12/20/2019	12/21/2026	100.000	0.100	2.4730	103.96	0.075504	0.076403	0.077314	0.078235	0.079168	27.36	28.02
Societe Generale SA	83369N2F6	05/28/2021	05/28/2031	100.000	VARIES	2.3296	58.92	0.061895	0.061818	0.061825	0.061903	0.062034	22.27	22.28
Societe Generale SA	83369NAX8	08/25/2021	08/25/2026	100.000	VARIES	1.2819	30.15	0.035508	0.035735	0.035534	0.035761	0.035567	12.83	12.84
Societe Generale SA	83369M3N0	02/26/2021	02/26/2041	100.000	VARIES	2.4596	68.37	0.064569	0.064003	0.063593	0.063316	0.063151	23.02	22.79
Societe Generale SA	83369N3U2	06/22/2021	06/22/2026	100.000	0.000	1.3580	34.77	0.039020	0.039285	0.039552	0.039821	0.040091	14.10	14.29
Societe Generale SA	83369NUE8	03/28/2022	03/29/2032	100.000	VARIES	3.7300	65.16	0.102812	0.103162	0.103364	0.103528	0.103592	37.13	37.26
Societe Generale SA	83369NDP2	10/20/2021	10/20/2031	100.000	VARIES	2.1499	46.65	0.058547	0.058572	0.058634	0.058696	0.058771	21.09	21.13
Societe Generale SA	83369NEQ9	11/17/2021	11/17/2031	100.000	VARIES	2.2499	47.19	0.061325	0.061382	0.061453	0.061531	0.061622	22.09	22.14
Societe Generale	83369NNV8	07/06/2022	07/05/2024	100.000	0.000	4.1100	62.33	0.118894	0.121337				22.32	
Societe Generale	83369NNW6	07/06/2022	07/03/2025	100.000	0.000	4.1200	62.49	0.119168	0.121623	0.124128	0.126685		44.23	23.05
Societe Generale	83369NPJ3	07/29/2022	07/29/2037	100.000	VARIES	4.5700	62.48	0.117550	0.113200	0.109950	0.110100	0.110250	40.36	39.66
Societe Generale	83369NPB0	07/14/2022	07/14/2025	100.000	0.000	4.2500	63.51	0.123126	0.125743	0.128415	0.131144		45.68	25.28
Somerset Hills Road District No 4	83473PDB1	09/13/2022	08/15/2030	97.345	4.000	4.4000	21.50	0.046100	0.462000	0.463000	0.046400	0.046500	16.63	16.68
Somerset Hills Road District No 4	83473PDA3	09/13/2022	08/15/2029	98.217	4.000	4.3000	16.59	0.035600	0.035600	0.035700	0.035750	0.035800	12.82	12.86
Somerset Hills Road District No. 4	83473PEE4	09/12/2023	08/15/2034	96.946	5.125	5.5000	4.13	0.038235	0.038333	0.038389	0.038400	0.038500	13.79	13.83
Somerset Hills Road District No. 4	83473PEL8	09/12/2023	08/15/2040	95.150	5.700	5.7000	4.23	0.039150	0.038889	0.039000	0.039100	0.039152	14.02	14.05
South Carolina Jobs-Economic Dev Autho	83704MDQ6	09/29/2023	06/15/2030	93.000	9.750	11.2600	2.55	0.028056	0.028222	0.028389	0.028500	0.028722	10.14	10.25
Sprint Capital Corporati	852060AD4	05/18/2018	11/15/2028	96.500	6.875	7.3596	15.46	0.009379	0.009724	0.010082	0.010453	0.010837	3.47	3.73
St. Clair County, IL	788553GU3	04/13/2017	12/01/2027	101.642	4.000	3.8108	259.07	0.106591	0.106505	0.106417	0.106328	0.106237	38.35	38.29

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								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
St. Clair County, IL	788553GT6	04/13/2017	12/01/2026	102.645	4.000	3.6716	251.22	0.102931	0.102781	0.102628	0.102472	0.102314	37.02	36.91
Sunsourse, Inc.	867948AA9	09/30/1997	09/30/2027	110.000	11.600	10.4990	2978.70	0.301911	0.300845	0.299723	0.298542	0.297299	108.30	107.47
TAYLOR TEX INDPT SCH DIS	877299QX8	06/30/2021	02/15/2039	58.349	0.000	3.0800	46.41	0.053271	0.054092	0.054925	0.055771	0.056629	19.55	20.16
TAYLOR TEX INDPT SCH DIS	877299QW0	06/30/2021	02/15/2038	60.655	0.000	3.0299	47.44	0.054420	0.055244	0.056081	0.056931	0.057793	19.97	20.58
THE GOLDMAN SACHS GROUP INC	38150AX26	12/26/2023	12/26/2030	100.000	0.000	5.4300	0.75	0.150833	0.154928	0.159135	0.163455	0.167893	55.08	58.11
THE GOLDMAN SACHS GROUP INC	38150AXL4	02/09/2024	02/09/2039	100.000	0.000	5.9100		0.164167	0.169018	0.174012	0.179154		53.55	63.18
THE GOLDMAN SACHS GROUP INC	38150AZ40	03/22/2024	03/22/2031	100.000	0.000	5.2900		0.146944	0.150831	0.154821	0.158916		41.38	55.82
THE GOLDMAN SACHS GROUP INC	38150AZB4	03/22/2024	03/22/2034	100.000	0.000	5.4700		0.151944	0.156100	0.160369	0.164756		42.80	57.82
THE GOLDMAN SACHS GROUP INC	38150AZA6	03/22/2024	03/22/2034	100.000	0.000	5.5900		0.155278	0.159618	0.164079	0.168665		43.75	59.16
TITUS CNTY TEX	888514JY3	11/27/2019	03/01/2024	88.968	0.000	2.7616	105.78	0.075666					4.54	
TOLAR TEX INDPT SCH DIST	889154FR6	05/05/2021	02/15/2024	98.186	0.000	0.6601	17.34	0.018275					0.80	
TOLAR TEX INDPT SCH DIST	889154FS4	05/05/2021	02/15/2025	96.120	0.000	1.0502	27.12	0.028717	0.028868	0.029019			10.41	1.28
TOLAR TEX INDPT SCH DIST	889154FT2	05/05/2021	02/15/2026	93.773	0.000	1.3501	34.12	0.036262	0.036507	0.036753	0.037001	0.037251	13.17	13.34
TOLAR TEX INDPT SCH DIST	889154FU9	05/05/2021	02/15/2027	90.734	0.000	1.6899	41.48	0.044257	0.044631	0.045008	0.045388	0.045772	16.10	16.38
TOM BEAN TEX INDPT SCH D	889608DJ1	11/06/2020	02/15/2026	93.785	0.000	1.2200	36.67	0.032875	0.033075	0.033277	0.033480	0.033684	11.93	12.07
TOM BEAN TEX INDPT SCH D	889608DH5	11/06/2020	02/15/2025	96.111	0.000	0.9300	28.53	0.025475	0.025594	0.025713			9.22	1.13
TOM BEAN TEX INDPT SCH D	889608DG7	11/06/2020	02/15/2024	97.323	0.000	0.8302	25.76	0.022966					1.01	
TOM BEAN TEX INDPT SCH D	889608DK8	11/06/2020	02/15/2027	92.075	0.000	1.3201	39.01	0.035018	0.035249	0.035482	0.035716	0.035952	12.71	12.88
TORONTO-DOMINION BANK	89114XC84	11/17/2023	11/17/2026	100.000	VARIES	5.8900	0.35	0.007843	0.007854	0.007865	0.007876	0.007887	2.83	2.83
TORONTO-DOMINION BANK	89114XF24	05/28/2024	05/27/2027	100.000	VARIES	5.4400		0.010320	0.010397	0.010417	0.010436		2.21	3.75
TORONTO-DOMINION BANK	89114XFJ5	07/22/2024	07/22/2027	100.000	VARIES	5.7400		0.013117	0.013117	0.013144	0.013179		2.09	4.74
TORONTO-DOMINION BANK	89115GBB4	06/25/2024	06/25/2026	100.000	0.000	5.4300		0.150833	0.154928	0.159135	0.163455		28.08	56.58
TORONTO-DOMINION BANK	89115GB32	06/20/2024	06/18/2026	100.000	0.000	5.3700		0.149167	0.153127	0.157239	0.161461		28.54	55.97
TORONTO-DOMINION BANK	89115GCE7	07/10/2024	07/09/2026	100.000	0.000	5.3000			0.147222	0.151102	0.155106		25.18	55.05
The Bank of Nova Scotia	06417YSW0	08/25/2023	02/20/2025	100.000	0.000	6.1400	21.49	0.170556	0.175646	0.181039			63.69	8.87
The Bank of Nova Scotia	06418G818	05/04/2023	04/27/2029	100.000	0.000	4.9900	33.06	0.141935	0.145476	0.149106	0.152826	0.156639	52.19	54.83
The Bank of Nova Scotia	06418A415	03/03/2023	02/02/2026	100.000	0.000	5.4858	45.93	0.155842	0.160117	0.164508	0.169021	0.173657	58.16	61.40
The Bank of Nova Scotia	06417YXJ3	12/20/2023	01/06/2026	100.000	0.000	5.2000	1.59	0.144444	0.144778	0.148543	0.152405	0.156367	52.78	55.54
The Bank of Nova Scotia	06417YDC0	01/19/2023	02/14/2024	100.000	0.000	4.8650	46.81	0.138894					5.97	
The Bank of Nova Scotia	06417YFE4	03/17/2023	03/17/2025	100.000	VARIES	5.1700	2.50	0.008812	0.008827	0.008841			3.18	0.67
The Bank of Nova Scotia	06417YEF4	02/23/2023	02/27/2026	100.000	0.000	5.3800	46.55	0.153556	0.157687	0.161929	0.166285	0.170758	57.06	60.17
The Bank of Nova Scotia	06417YMJ5	08/03/2023	10/30/2024	100.000	0.000	5.7300	23.69	0.161371	0.165994				49.08	
The Bank of Nova Scotia	06418B397	04/08/2023	03/29/2029	100.000	0.000	5.2100	38.39	0.148304	0.152167	0.156131	0.160198	0.164371	54.80	57.70
The GBO Group Inc. and Subsidiaries	36162JAC0	08/19/2022	06/30/2028	96.220	10.500	11.4000	6.75	0.014367	0.015186	0.016052	0.016967	0.017934	5.62	6.28
The Goldman Sachs Group, INC	38150ARJ6	03/29/2023	04/29/2024	100.000	VARIES	0.4500	5.77	0.021868	0.019032				2.56	
The Toronto Dominion Bank	89114YDW8	10/05/2022	10/02/2025	100.000	0.000	5.4200	68.60	0.158756	0.163059	0.167478	0.172016		58.70	46.20
The Toronto Dominion Bank	89114YDS7	10/04/2022	10/01/2027	100.000	0.000	5.5900	70.96	0.164005	0.168589	0.173301	0.178144	0.183124	60.70	64.14
The Toronto Dominion Bank	89114YDX6	10/05/2022	10/04/2027	100.000	0.000	5.5900	70.79	0.164054	0.168640	0.173353	0.178198	0.183179	60.69	64.13
The Toronto-Dominion Bank	89114YPJ4	03/03/2023	03/05/2026	100.000	0.000	5.4700	45.78	0.156148	0.160418	0.164806	0.169313	0.173944	57.99	61.20
The Toronto-Dominion Bank	89115FBU4	09/15/2023	09/15/2028	100.000	VARIES	6.3200	1.01	0.009502	0.009518	0.009534	0.009551	0.009567	3.43	3.44
The Toronto-Dominion Bank	89114YP88	02/15/2023	03/14/2024	100.000	0.000	5.5400	49.28	0.158857					11.60	
The Toronto-Dominion Bank	89114YP70	02/15/2023	05/15/2024	100.000	0.000	5.5400	49.31	0.160342					21.49	
The Toronto-Dominion Bank	89115F223	07/07/2023	07/07/2026	100.000	VARIES	5.6800	1.30	0.007475	0.007485	0.007495	0.007505	0.007515	2.70	2.70
The Toronto-Dominion Bank	89115FC3C	07/12/2023	08/12/2024	100.000	0.000	6.0400	28.47	0.168622	0.173715				38.18	
The Toronto-Dominion Bank	89115FCU8	09/22/2023	09/24/2025	100.000	0.000	6.0000	16.51	0.166722	0.171724	0.176876	0.182182		61.91	47.47
The Toronto-Dominion Bank	89115FCR0	09/27/2023	09/27/2028	100.000	VARIES	6.3400	0.71	0.007504	0.007514	0.007524	0.007534	0.007545	2.71	2.71
The Toronto-Dominion Bank	89114YCX7	09/27/2022	09/27/2027	100.000	0.000	4.3000	55.18	0.124636	0.127315	0.130053	0.132849	0.135705	45.86	47.85

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The Toronto-Dominion Bank	89115FF22	10/19/2023	03/20/2025	100.000	0.000	5.0600	12.12	0.168333	0.172612	0.177842			62.33	14.05
The Toronto-Dominion Bank	89114YSX0	04/05/2023	04/06/2026	100.000	0.000	5.1800	38.59	0.147636	0.151460	0.155383	0.159407	0.163536	54.50	57.36
The Toronto-Dominion Bank	89114XCG6	11/30/2023	05/31/2027	100.000	VARIES	5.0900	0.19	0.006406	0.006414	0.006421	0.006428	0.006436	2.31	2.31
The Toronto-Dominion Bank	89114YW49	04/28/2023	07/30/2024	100.000	0.000	5.2500	35.73	0.147790	0.151669				31.59	
The Toronto-Dominion Bank	89114YVH1	04/17/2023	04/17/2026	100.000	VARIES	5.5500	2.25	0.008868	0.008882	0.008896	0.008910	0.008924	3.20	3.21
The Toronto-Dominion Bank	89114YVE8	05/03/2023	05/01/2026	100.000	0.000	5.0300	33.46	0.143197	0.146799	0.150491	0.154275	0.158155	52.64	55.32
The Toronto-Dominion Bank	89114YYS4	06/08/2023	06/10/2024	100.000	0.000	5.7700	32.64	0.164955					26.23	
The Toronto-Dominion Bank	89114YXW6	05/18/2023	06/17/2024	100.000	0.000	5.2000	32.38	0.148821					24.70	
The Toronto-Dominion Bank	89114YV70	06/05/2023	07/05/2024	100.000	0.000	5.7200	32.86	0.159646	0.164212				30.20	
The Toronto-Dominion Bank	89114YYS4	05/25/2023	05/28/2024	100.000	0.000	5.5700	33.58	0.159105					23.39	
The Toronto-Dominion Bank	89114YX97	05/17/2023	08/15/2024	100.000	0.000	5.2700	33.05	0.148275	0.152182				33.92	
The Toronto-Dominion Bank	89114X6H1	02/24/2023	02/24/2026	100.000	VARIES	5.3300	6.41	0.021170	0.021787	0.022406	0.023028	0.023653	7.93	8.36
The Toronto-Dominion Bank	89117GDN4	01/18/2023	01/26/2024	100.000	0.000	5.3400	51.55	0.152475					3.81	
The Toronto-Dominion Bank	89114X5Y5	01/27/2023	01/27/2025	100.000	VARIES	5.1100	7.66	0.022730	0.022982	0.023347	0.023973		8.43	0.62
The Toronto-Dominion Bank	89114YZC8	06/22/2023	09/19/2024	100.000	0.000	5.9150	31.29	0.166654	0.171583				43.88	
The Toronto-Dominion Bank	89114YM99	01/19/2023	02/16/2024	100.000	0.000	5.3200	51.26	0.152314					6.85	
The Toronto-Dominion Bank	89114X7B3	04/17/2023	04/17/2026	100.000	VARIES	5.7900	6.15	0.024285	0.024391	0.024497	0.024603	0.024711	8.78	8.86
The Toronto-Dominion Bank	89114YND9	02/01/2023	03/01/2024	100.000	0.000	5.3100	49.34	0.152086					9.13	
The Toronto-Dominion Bank	89114YN72	02/08/2023	05/08/2024	100.000	0.000	5.3500	48.68	0.154627					19.64	
The Toronto-Dominion Bank	89114YMQ1	01/24/2023	02/23/2024	100.000	0.000	5.2600	49.92	0.150589					7.83	
Time Warner Inc.	887315A22	01/17/1996	01/15/2036	17.038	VARIES	8.8001	1453.72	0.235289	0.235498	0.235715	0.235942	0.236179	84.81	84.98
Toronto-Dominion Bank	89114V6L6	03/17/2022	03/12/2027	100.000	0.000	2.7306	49.74	0.078968	0.080047	0.081139	0.082247	0.083370	28.86	29.65
Toronto-Dominion Bank	89114TRA2	09/09/2021	09/09/2024	100.000	VARIES	0.6023	13.94	0.016780	0.016756				4.16	
Toronto-Dominion Bank	89114Y322	06/03/2022	06/04/2026	100.000	0.000	4.0000	64.51	0.117925	0.120283	0.122689	0.125143	0.127646	43.01	44.74
Toronto-Dominion Bank	89114TKW1	06/10/2021	06/10/2024	100.000	VARIES	0.5100	13.06	0.014180					2.25	
Toyota Motor Credit Corp	89233PU79	03/28/2008	03/28/2038	24.099	0.000	4.8000	267.93	0.067026	0.068634	0.070281	0.071968	0.073695	24.72	25.92
UBS	90307D5U2	07/23/2024	01/23/2026	100.000	0.000	5.3000				0.147222	0.151124	0.155128	23.26	54.95
UBS	90279WPA6	11/13/2023	11/13/2025	100.000	0.000	6.2700	8.36	0.174167	0.179627	0.185258	0.191066		64.22	58.85
UBS	90307DGG1	04/23/2024	04/23/2026	100.000	0.000	5.3000			0.147222	0.151124	0.155128	0.159239	36.78	55.68
UBS	90307DGP1	04/23/2024	04/23/2026	100.000	0.000	5.1000			0.141667	0.145279	0.148984	0.152783	35.38	53.48
UBS	902674M80	03/05/2024	03/12/2025	100.000	0.000	5.4500		0.151389	0.151549	0.155679			45.31	11.05
UBS	90307D4L3	07/17/2024	07/15/2027	100.000	0.000	5.0000				0.138889	0.142323	0.145881	22.78	51.78
UBS	90307DTX0	06/26/2024	07/24/2025	100.000	0.000	5.1700			0.143611	0.144189	0.147916		26.66	29.94
UBS	90307DTW2	06/26/2024	07/24/2025	100.000	0.000	5.1700			0.143611	0.144189	0.147916		26.66	29.94
UBS	9026745X4	04/03/2024	04/03/2029	100.000	0.000	4.9900			0.138611	0.142069	0.145614	0.149247	37.45	52.41
UBS	90307D2G6	07/09/2024	01/07/2026	100.000	0.000	5.2100				0.144722	0.148450	0.152317	24.89	54.09
UBS	90307DCL4	04/11/2024	07/10/2025	100.000	0.000	5.3300			0.148056	0.150006	0.154004		38.83	29.07
UBS	9026747D6	04/03/2024	04/02/2026	100.000	0.000	5.2500			0.145833	0.149640	0.153568	0.157599	39.42	55.29
UBS	90279W4Q4	02/28/2024	11/30/2027	100.000	0.000	4.8300		0.134167	0.135823	0.139103	0.142462	0.145903	41.10	50.89
UBS	90279WVK7	12/20/2023	12/18/2025	100.000	0.000	5.1000	1.56	0.141667	0.145239	0.148943	0.152741		51.74	52.37
UBS	90279WVL5	12/20/2023	12/18/2025	100.000	0.000	5.1000	1.56	0.141667	0.145239	0.148943	0.152741		51.74	52.37
UBS	90279WVJ0	12/20/2023	12/18/2025	100.000	0.000	5.1000	1.56	0.141667	0.145239	0.148943	0.152741		51.74	52.37
UBS	90279W7K4	02/28/2024	02/26/2027	100.000	0.000	5.1900			0.144167	0.147866	0.151703	0.155640	44.14	54.89
UBS	9026743V0	03/27/2024	06/26/2025	100.000	0.000	5.3000		0.147222	0.149151	0.153104			40.72	26.79
UBS	90307DK92	07/24/2024	08/22/2025	100.000	0.000	5.0600			0.140556	0.141109	0.144679		22.14	33.24
UBS	90307DK84	07/24/2024	08/22/2025	100.000	0.000	5.0600			0.140556	0.141109	0.144679		22.14	33.24
UBS AG	90279GP29	08/09/2023	09/09/2024	100.000	VARIES	5.1600	20.35	0.146278	0.150000				36.53	

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UBS AG	90279FY96	02/15/2023	08/15/2024	100.000	VARIES	5.0707	2.69	0.008389	0.008611				1.91	
UBS AG	90279WJH8	11/03/2023	11/05/2026	100.000	0.000	5.8500	9.43	0.162553	0.167307	0.172201	0.177238	0.182422	59.92	63.47
UBS AG	90279WKZ6	10/23/2023	10/23/2025	100.000	0.000	5.5100	10.41	0.153056	0.157272	0.161605	0.166057		56.44	47.99
UBS AG	90279WKY9	10/24/2023	02/24/2025	100.000	0.000	5.9800	11.13	0.166111	0.169422	0.174488			61.46	9.25
UBS AG	90261XDU3	07/20/2007	07/20/2027	100.000	VARIES	5.7801	741.96	0.127835	0.131529	0.135330	0.139242	0.143266	47.89	50.70
UBS AG	90279GGB9	04/28/2023	04/28/2026	100.000	VARIES	3.1300	35.44	0.145833	0.012944	0.049056	0.078222	0.086556	21.91	25.70
UBS AG	90279WFN9	09/27/2023	09/25/2026	100.000	0.000	5.9300	15.48	0.164722	0.169552	0.174579	0.179755	0.185085	61.12	64.79
UBS AG	90279F4K4	02/28/2023	03/05/2024	100.000	0.000	5.7400	48.90	0.164204					10.51	
UBS AG	90279GJA8	05/22/2023	06/21/2024	100.000	0.000	3.8300	23.38	0.108761					18.49	
UBS AG	90279WAQ7	09/07/2023	09/07/2028	105.450	0.000	5.3200	17.76	0.155832	0.159977	0.164232	0.168601	0.173086	57.80	60.92
UBS AG	90279WQS6	11/30/2023	12/02/2025	100.000	0.000	6.8000	5.86	0.188960	0.195385	0.202028	0.208897		69.56	68.11
UBS AG	90279WQT4	11/30/2023	12/02/2025	100.000	0.000	6.8000	5.86	0.188960	0.195385	0.202028	0.208897		69.56	68.11
UBS AG	90279WQU1	11/30/2023	12/02/2025	100.000	0.000	6.8000	5.86	0.188960	0.195385	0.202028	0.208897		69.56	68.11
UBS AG	90279GEG0	04/26/2023	10/24/2024	100.000	0.000	5.1600	35.36	0.146990	0.150783				43.75	
UBS AG	90279WUF9	12/07/2023	06/05/2025	100.000	0.000	5.4800	3.65	0.152222	0.156347	0.160631			55.76	24.74
UBS AG	90279FBV2	05/18/2022	05/16/2024	100.000	0.000	2.6700	43.91	0.077166					10.42	
UBS AG London Branch	90279DZA7	02/24/2022	02/22/2024	100.000	0.000	1.4007	26.20	0.039728					2.03	
UBS AG London Branch	90279DE77	02/28/2022	09/04/2024	100.000	0.000	1.1977	22.24	0.033879	0.034082				8.27	
UBS AG London Branch	90290V846	03/25/2022	09/26/2024	100.000	0.000	2.1890	39.23	0.062827	0.063515				16.77	
UBS AG London Branch	90279FAR2	05/12/2022	05/14/2024	100.000	0.000	2.7119	45.08	0.078448					10.43	
UBS AG London Branch	90276BZH9	05/26/2021	05/25/2028	100.000	0.000	1.7723	46.90	0.051449	0.051905	0.052365	0.052829	0.053297	18.64	18.97
ULTRA RESOURCES INC	90400GAE1	12/21/2018	07/12/2024	100.000	9.000	9.0000	334.15	0.255944	0.277062				52.88	
USB AG	90279GJ91	07/27/2023	07/29/2025	100.000	0.000	5.6200	24.05	0.156160	0.160548	0.165059	0.169698		58.36	35.17
USB AG	90279GE54	07/20/2023	07/20/2028	108.580	0.000	5.4600	26.51	0.164680	0.169175	0.173794	0.178538	0.183413	61.56	64.97
USB AG	90279GE47	07/25/2023	07/24/2025	100.000	0.000	4.6000	19.93	0.127778	0.130700	0.133706	0.136782		47.46	27.70
Union CNTY NJ IMPT Auth	906347UT4	11/25/2015	12/01/2047	18.159	0.000	5.4001	98.03	0.041755	0.042882	0.044040	0.045229	0.046451	15.30	16.14
Uruguay, Republic	917288BA9	05/29/2003	01/15/2033	61.000	3.875	N/A	1023.79	0.168237	0.171039	0.174015	0.177177	0.180536	62.03	64.30
VAN TEX INDPT SCH DIST	921254LS5	02/24/2022	02/15/2036	63.291	0.000	3.3000	39.59	0.060887	0.061892	0.062913	0.063951	0.065007	22.38	23.12
VAN TEX INDPT SCH DIST	921254LU0	02/24/2022	02/15/2037	60.358	0.000	3.3999	38.93	0.059911	0.060929	0.061965	0.063018	0.064090	22.03	22.79
Veritas Capital Trust	92343W300	12/22/1997	01/01/2028	100.000	10.000	10.0000	2602.50	0.277778	0.277778	0.277778	0.277778	0.277778	100.00	100.00
Virginia Pub School Auth	92817SPA0	11/13/2009	09/15/2026	90.643	6.050	7.0050	70.42	0.021577	0.022332	0.023115	0.023924	0.024762	8.07	8.64
WACO TEX INDPT SCH DIST	929845UN3	03/02/2021	08/15/2024	98.121	0.000	0.5501	15.38	0.015197	0.015239				3.41	
WACO TEX INDPT SCH DIST	929845UP8	03/02/2021	08/15/2025	96.816	0.000	0.7280	20.12	0.019930	0.020003	0.020076	0.020149		7.21	4.51
WASHINGTON COURT HOUSE O	938769FM1	10/21/2021	12/01/2030	81.926	0.000	2.1999	40.31	0.052431	0.053008	0.053591	0.054181	0.054777	19.01	19.43
WELLMAN-UNION TEX CONS I	94990ABC5	08/26/2020	08/15/2025	94.037	0.000	1.2410	39.76	0.033630	0.033839	0.034049	0.034260		12.20	7.66
WELLMAN-UNION TEX CONS I	94990ABD3	08/26/2020	08/15/2026	91.400	0.000	1.5121	47.27	0.040146	0.040450	0.040756	0.041064	0.041374	14.59	14.81
WELLMAN-UNION TEX CONS I	94990ABE7	08/26/2020	08/15/2024	95.697	0.000	1.1111	36.16	0.030524	0.030693				6.87	
WELLMAN-UNION TEX CONS I	94990ABG6	08/26/2020	08/15/2029	83.556	0.000	2.0130	57.95	0.049584	0.050083	0.050588	0.051097	0.051611	18.08	18.44
WELLMAN-UNION TEX CONS I	94990ABE1	08/26/2020	08/15/2027	88.797	0.000	1.7121	52.15	0.044423	0.044803	0.045187	0.045574	0.045964	16.16	16.44
WELLMAN-UNION TEX CONS I	94990ABF8	08/26/2020	08/15/2028	85.921	0.000	1.9131	56.55	0.048316	0.048778	0.049245	0.049716	0.050191	17.60	17.94
WELLS FARGO	95001DFH8	02/29/2024	02/28/2039	41.491	0.000	5.9515		0.068592	0.070622	0.072724	0.074888		20.96	26.33
WELLS FARGO FIN LLC MEDI	95001HA92	10/03/2019	04/06/2026	100.000	0.000	1.5302	66.85	0.045184	0.045530	0.045878	0.046229	0.046583	16.39	16.64
WESTMONT ILL PK DIST	96081RBB5	03/17/2021	12/01/2029	81.532	0.000	2.3589	55.13	0.056925	0.057596	0.058275	0.058963	0.059658	20.65	21.14
WESTMONT ILL PK DIST	96081RBC3	03/17/2021	12/01/2030	78.883	0.000	2.4587	55.66	0.057558	0.058266	0.058982	0.059707	0.060441	20.89	21.41
WESTMONT ILL PK DIST	96081RBA7	03/17/2021	12/01/2028	84.924	0.000	2.1318	51.76	0.053260	0.053828	0.054402	0.054982	0.055568	19.31	19.72
WESTMONT ILL PK DIST	96081RBF6	03/17/2021	12/01/2033	70.158	0.000	2.8086	56.78	0.059027	0.059856	0.060697	0.061549	0.062414	21.45	22.06
WESTMONT ILL PK DIST	96081RBG4	03/17/2021	12/01/2034	67.312	0.000	2.9086	56.48	0.058806	0.059661	0.060529	0.061409	0.062302	21.38	22.00

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WESTMONT ILL PK DIST	96081RBD1	03/17/2021	12/01/2031	76.168	0.000	2.5588	56.00	0.057994	0.058736	0.059488	0.060249	0.061020	21.06	21.60
WESTMONT ILL PK DIST	96081RBE9	03/17/2021	12/01/2032	72.980	0.000	2.7087	56.90	0.059060	0.059860	0.060670	0.061492	0.062325	21.45	22.04
WESTMONT ILL PK DIST	96081RBJ8	03/17/2021	12/01/2036	61.598	0.000	3.1087	55.37	0.057823	0.058721	0.059634	0.060561	0.061502	21.03	21.69
WESTMONT ILL PK DIST	96081RBK5	03/17/2021	12/01/2037	58.753	0.000	3.2086	54.57	0.057076	0.057991	0.058922	0.059867	0.060827	20.77	21.44
WESTMONT ILL PK DIST	96081RBH2	03/17/2021	12/01/2035	64.455	0.000	3.0087	56.01	0.058402	0.059281	0.060172	0.061078	0.061996	21.24	21.88
WEX INC	96208TAB0	07/01/2020	07/15/2027	96.500	6.500	7.0234	263.71	0.232194	0.240348	0.248788	0.257524	0.266568	87.81	94.09
WHITE GALLATIN ETC CNTYS	963806EF7	08/03/2017	12/01/2025	104.477	4.250	3.5381	234.06	0.098963	0.098625	0.118056	0.118056		36.14	38.96
WHITE GALLATIN ETC CNTYS	963806EE0	08/03/2017	12/01/2024	103.054	3.875	3.3896	222.23	0.094600	0.094379				31.18	
WHITE GALLATIN ETC CNTYS	963806EG5	08/03/2017	12/01/2026	103.427	4.250	3.6875	242.52	0.102991	0.102713	0.118056	0.118056	0.118056	37.48	42.50
WHITE SETTLEMENT TEX IND	964559X94	11/25/2020	08/15/2032	75.028	0.000	2.4658	59.25	0.054936	0.055614	0.056299	0.056994	0.057696	20.08	20.58
WHITE SETTLEMENT TEX IND	964559X86	11/25/2020	08/15/2031	77.791	0.000	2.3558	58.60	0.054258	0.054897	0.055544	0.056198	0.056860	19.82	20.29
WHITE SETTLEMENT TEX IND	964559X78	11/25/2020	08/15/2030	80.636	0.000	2.2259	57.30	0.052955	0.053544	0.054140	0.054743	0.055352	19.33	19.76
WHITE SETTLEMENT TEX IND	964559X60	11/25/2020	08/15/2029	83.371	0.000	2.0959	55.69	0.051373	0.051911	0.052455	0.053005	0.053560	18.74	19.13
WHITE SETTLEMENT TEX IND	964559X52	11/25/2020	08/15/2028	85.781	0.000	1.9959	54.49	0.050200	0.050701	0.051207	0.051718	0.052234	18.30	18.67
WHITE SETTLEMENT TEX IND	964559X45	11/25/2020	08/15/2027	89.949	0.000	1.5819	45.04	0.041257	0.041584	0.041913	0.042244	0.042578	15.00	15.24
WHITE SETTLEMENT TEX IND	964559Y44	11/25/2020	08/15/2035	66.639	0.000	2.7757	59.48	0.055386	0.056155	0.056934	0.057724	0.058526	20.29	20.85
WHITE SETTLEMENT TEX IND	964559Y36	11/25/2020	08/15/2034	69.435	0.000	2.6758	59.67	0.055483	0.056225	0.056977	0.057739	0.058512	20.31	20.86
WHITE SETTLEMENT TEX IND	964559Y28	11/25/2020	08/15/2033	72.207	0.000	2.5757	59.65	0.055391	0.056105	0.056827	0.057559	0.058300	20.26	20.79
WHITE SETTLEMENT TEX IND	964559W95	11/25/2020	08/15/2024	96.169	0.000	1.0521	31.80	0.028921	0.029073				6.51	
WHITE SETTLEMENT TEX IND	964559X37	11/25/2020	08/15/2026	91.950	0.000	1.4719	42.78	0.039127	0.039415	0.039705	0.039997	0.040292	14.22	14.43
WHITE SETTLEMENT TEX IND	964559X29	11/25/2020	08/15/2025	94.498	0.000	1.2019	35.77	0.032596	0.032792	0.032989	0.033187		11.82	7.43
WIMBERLEY TEX INDPT SCH	972631ML6	07/21/2020	08/15/2040	54.518	0.000	3.0460	59.85	0.050610	0.051381	0.052163	0.052958	0.053764	18.57	19.14
WIMBERLEY TEX INDPT SCH	972631MK8	07/21/2020	08/15/2039	57.268	0.000	2.9450	60.69	0.051243	0.051997	0.052763	0.053540	0.054328	18.79	19.35
WIMBERLEY TEX INDPT SCH	972631MJ1	07/21/2020	08/15/2038	59.494	0.000	2.8950	61.94	0.052252	0.053009	0.053776	0.054555	0.055344	19.15	19.71
WINDTHORST TEX INDPT SCH	973814BZ8	11/24/2020	08/01/2024	95.931	0.000	1.1300	34.14	0.031038	0.031214				6.55	
WOODFORD & MARSHALL CNTY	979293BN6	08/07/2018	12/01/2024	110.347	5.500	3.6329	210.20	0.102749	0.101840				33.74	
Wells Fargo & Company	94986RK67	04/21/2016	04/21/2026	100.000	VARIES	2.1558	28.63	0.010683	0.010799	0.010915	0.011033	0.011152	3.88	3.97
Wells Fargo & Company	95001B2K9	02/14/2018	02/14/2025	105.000	0.125	3.5350	239.56	0.124281	0.126416	0.128590			45.72	5.53
Wells Fargo & Company	94986RZU8	11/13/2015	11/13/2030	100.000	VARIES	2.4455	26.42	0.009175	0.009287	0.009400	0.009515	0.009632	3.33	3.42
Wells Fargo & Company	95000E3U1	10/20/2017	10/22/2024	100.000	0.250	1.8358	119.08	0.056103	0.056554				16.41	
Wells Fargo & Company	94986RNK5	03/27/2013	03/27/2025	100.000	VARIES	1.3587	42.42	0.011543	0.011621	0.011700			4.18	1.01
Wells Fargo & Company	94986RMV0	01/25/2013	01/27/2025	100.000	VARIES	1.1863	39.44	0.010487	0.010549	0.010611			3.81	0.28
Wells Fargo & Company	95000N2D0	02/24/2017	02/24/2027	100.000	VARIES	2.7668	189.03	0.076685	0.076708	0.076732	0.076756	0.076780	27.62	27.63
Wells Fargo & Company	94986RA35	11/30/2015	11/30/2027	100.000	VARIES	2.3691	28.42	0.010105	0.010225	0.010346	0.010469	0.010593	3.67	3.75
Wells Fargo & Company	95000N2K4	06/23/2017	06/23/2027	100.000	VARIES	2.5340	23.83	0.010529	0.010662	0.010797	0.010934	0.011072	3.82	3.91
Wells Fargo & Company	95000N2J7	05/19/2017	05/19/2027	100.000	VARIES	2.6993	30.42	0.012982	0.013157	0.013335	0.013515	0.013697	4.72	4.85
Wells Fargo & Company	95000N2T5	08/16/2017	08/16/2027	100.000	VARIES	2.5861	20.98	0.009376	0.009498	0.009620	0.009745	0.009871	3.43	3.52
Wells Fargo & Company	95000N2V0	08/31/2017	08/31/2029	100.000	VARIES	2.4309	18.98	0.008431	0.008533	0.008637	0.008741	0.008848	3.08	3.15
Wells Fargo & Company	95000N2P3	07/25/2017	07/25/2029	100.000	VARIES	2.6059	18.09	0.007916	0.008019	0.008124	0.008230	0.008337	2.90	2.98
Wells Fargo & Company	95000N2Y4	09/15/2017	09/15/2027	100.000	VARIES	2.8997	32.88	0.014255	0.014462	0.014672	0.014885	0.015100	5.21	5.37
Wells Fargo & Company	95000N2Z1	09/20/2017	09/20/2027	100.000	VARIES	2.5328	18.79	0.008609	0.008718	0.008829	0.008941	0.009054	3.14	3.22
Wells Fargo & Company	95000N3F4	10/25/2017	10/25/2027	100.000	VARIES	2.7552	17.75	0.008197	0.008310	0.008424	0.008541	0.008658	2.99	3.07
Wells Fargo & Company	94986RB59	12/24/2015	12/24/2025	100.000	VARIES	2.3798	26.67	0.009821	0.009938	0.010056	0.010176		3.56	3.57
Wells Fargo & Company	95000N3G2	10/20/2017	10/20/2027	100.000	VARIES	2.7158	19.48	0.008973	0.009095	0.009218	0.009343	0.009470	3.27	3.36
Wells Fargo & Company	95000N3B3	09/21/2017	09/21/2027	100.000	VARIES	2.5668	18.83	0.008548	0.008657	0.008769	0.008881	0.008995	3.12	3.20
Wells Fargo & Company	95000N3N7	01/31/2018	01/31/2038	100.000	VARIES	3.2610	16.28	0.007091	0.007206	0.007324	0.007443	0.007565	2.61	2.69
Wells Fargo & Company	95000N3M9	01/31/2018	01/31/2028	100.000	VARIES	3.2008	14.72	0.007025	0.007138	0.007252	0.007368	0.007486	2.58	2.67

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd Period	2025 2nd Period	2025 3rd Period	2024	2025
Wells Fargo & Company	94986RB91	12/23/2015	12/23/2030	100.000	VARIES	2.5508	29.80	0.010499	0.010633	0.010768	0.010906	0.011045	3.81	3.90
Wells Fargo & Company	94986RB75	12/23/2015	12/23/2027	100.000	VARIES	2.4986	27.95	0.010037	0.010163	0.010290	0.010418	0.010548	3.64	3.73
Wells Fargo & Company	94986RE72	02/24/2016	02/24/2028	100.000	VARIES	1.9880	32.81	0.011842	0.011960	0.012079	0.012199	0.012320	4.31	4.40
Wells Fargo & Company	94986RUW9	09/23/2014	09/23/2024	100.000	VARIES	2.5651	23.92	0.007874	0.007975				2.08	
Wells Fargo & Company	94986RVA6	09/30/2014	09/30/2024	100.000	VARIES	2.5155	23.93	0.007882	0.007981				2.14	
Wells Fargo & Company	95001D2G4	04/20/2018	04/20/2028	100.000	VARIES	3.4399	22.45	0.011148	0.011340	0.011535	0.011733	0.011935	4.08	4.22
Wells Fargo & Company	95001D2D1	03/21/2018	03/21/2030	100.000	VARIES	3.3176	17.43	0.008380	0.008519	0.008660	0.008804	0.008950	3.07	3.17
Wells Fargo & Company	94986RD40	01/26/2016	01/26/2026	100.000	VARIES	2.1764	27.94	0.010248	0.010359	0.010472	0.010586	0.010701	3.74	3.83
Wells Fargo & Company	95001D2N9	07/03/2018	07/03/2028	100.000	VARIES	3.5475	29.97	0.014689	0.014950	0.015215	0.015485	0.015759	5.43	5.62
Wells Fargo & Company	95001D2X7	09/26/2018	09/26/2028	100.000	VARIES	3.7928	15.15	0.008006	0.008158	0.008313	0.008471	0.008631	2.94	3.05
Wells Fargo & Company	95001D2R0	08/24/2018	08/24/2028	100.000	VARIES	3.6466	34.47	0.017312	0.017627	0.017949	0.018276	0.018609	6.37	6.60
Wells Fargo & Company	94986RW20	05/21/2015	05/21/2027	100.000	VARIES	2.2895	32.32	0.010877	0.011002	0.011127	0.011255	0.011384	3.95	4.04
Wells Fargo & Company	94986RWJ6	03/31/2015	03/31/2025	100.000	VARIES	2.0659	178.33	0.057066	0.057171	0.057278			20.58	5.10
Wells Fargo & Company	94986RG21	03/23/2016	03/23/2026	100.000	VARIES	2.2005	30.42	0.011400	0.011526	0.011653	0.011781	0.011910	4.15	4.24
Wells Fargo & Company	94986RWQ0	04/22/2015	04/22/2030	100.000	VARIES	2.2225	186.71	0.059748	0.059891	0.060035	0.060182	0.060330	21.55	21.66
Wells Fargo & Company	94986RX30	10/18/2016	10/18/2026	100.000	VARIES	2.2447	23.88	0.009444	0.009550	0.009657	0.009765	0.009875	3.43	3.51
Wells Fargo & Company	94986RVZ1	02/27/2015	02/27/2025	100.000	VARIES	2.1821	33.22	0.010959	0.011079	0.011200			4.00	0.63
Wells Fargo & Company	94986RZB0	10/05/2015	10/05/2027	100.000	VARIES	2.2452	31.96	0.011126	0.011251	0.011377	0.011505	0.011634	4.05	4.14
Wells Fargo & Company	94986RZN4	10/26/2015	10/26/2027	100.000	VARIES	2.3226	186.16	0.063500	0.063622	0.063745	0.063870	0.063997	22.90	22.99
Wells Fargo & Company	94986RZL8	10/09/2015	10/09/2027	100.000	VARIES	2.3811	36.57	0.012773	0.012925	0.013079	0.013235	0.013392	4.65	4.76
Wells Fargo & Company	94986RZJ3	10/09/2015	10/09/2025	100.000	VARIES	2.2547	28.57	0.010068	0.010181	0.010296	0.010412		3.66	2.88
Wells Fargo & Company	94986RZ46	10/20/2016	10/20/2026	100.000	VARIES	2.2262	32.86	0.013003	0.013147	0.013294	0.013442	0.013591	4.73	4.83
Wells Fargo & Company	94986RYP0	09/03/2015	09/03/2027	100.000	VARIES	2.4323	26.81	0.009252	0.009364	0.009478	0.009594	0.009710	3.38	3.46
Wells Fargo & Company	94986RXQ9	06/30/2015	06/30/2027	100.000	VARIES	2.5017	31.22	0.010500	0.010631	0.010764	0.010899	0.011035	3.80	3.90
Wells Fargo & Company	94986RXZ9	07/29/2015	07/29/2027	100.000	VARIES	2.4666	28.11	0.009595	0.009713	0.009833	0.009954	0.010077	3.51	3.60
Wells Fargo Finance LLC	95001H4M0	05/02/2019	05/02/2024	100.000	0.000	2.9409	145.90	0.093162					11.27	
Wells Fargo Finance LLC	95001H6T3	08/07/2019	02/06/2025	100.000	0.000	1.8602	84.89	0.055643	0.056161	0.056683			20.28	1.98
Wells Fargo Finance LLC	95001HC41	10/31/2019	11/01/2024	100.000	0.250	2.3100	100.06	0.069677	0.070402				21.03	
Wells Fargo Finance LLC	95001HB26	11/07/2019	05/07/2024	100.000	0.000	1.5803	67.51	0.046750					5.89	
Will CNTY SD #365, IL	969078QM9	03/17/2009	11/01/2027	23.731	0.000	7.8744	506.56	0.160600	0.166923	0.173495	0.180326	0.187426	59.73	64.52
Will CNTY SD #365, IL	969078QN7	03/17/2009	11/01/2028	21.864	0.000	7.8993	469.14	0.148955	0.154838	0.160954	0.167311	0.173919	55.40	59.87
Will County SD #122, IL	968852WM1	04/02/2009	10/01/2028	24.364	0.000	7.3751	465.40	0.142626	0.147885	0.153339	0.158993	0.164856	53.26	57.26
Will County, IL	968852TP8	03/15/2007	10/01/2026	32.402	0.000	5.8498	529.44	0.136684	0.140682	0.144797	0.149032	0.153391	50.66	53.66
Will County, IL	968852TN3	03/15/2007	10/01/2025	34.635	0.000	5.8000	558.53	0.143702	0.147869	0.152157	0.156570		53.24	41.88
XENIA OHIO CMNTY CITY SC	984071CD0	11/02/2020	12/01/2031	76.938	0.000	2.3800	59.82	0.054711	0.055362	0.056021	0.056687	0.057362	19.85	20.33
XENIA OHIO CMNTY CITY SC	984071CA6	11/02/2020	12/01/2028	84.602	0.000	2.0800	57.25	0.052098	0.052640	0.053187	0.053740	0.054299	18.89	19.28
XENIA OHIO CMNTY CITY SC	984071CB4	11/02/2020	12/01/2029	82.128	0.000	2.1800	58.33	0.053168	0.053748	0.054334	0.054926	0.055525	19.28	19.70
XENIA OHIO CMNTY CITY SC	984071CC2	11/02/2020	12/01/2030	79.569	0.000	2.2800	59.19	0.054040	0.054656	0.055279	0.055909	0.056546	19.60	20.05
YPF SA	984245AU4	02/12/2021	02/12/2026	84.050	VARIES	11.5342	178.09	0.152748	0.123198	0.093176	0.062656	0.031607	41.39	19.49
YPF SA	984245AV2	02/12/2021	06/30/2029	62.500	VARIES	15.6363	250.92	0.282650	0.290631	0.299237	0.308516	0.318520	103.21	109.41
YPF SA	984245AW0	02/12/2021	09/30/2033	51.824	VARIES	14.1442	197.47	0.215614	0.220058	0.224816	0.229910	0.235365	79.26	82.81
YPF SA	P989MJBR1	02/12/2021	02/12/2026	84.050	VARIES	11.5342	178.09	0.152748	0.123198	0.093176	0.062656	0.031607	41.39	19.49
YPF SA	P989MJBS9	02/12/2021	06/30/2029	62.500	VARIES	15.6363	250.92	0.282650	0.290631	0.299237	0.308516	0.318520	103.21	109.41
YPF SA	P989MJBT7	02/12/2021	09/30/2033	51.824	VARIES	14.1442	197.47	0.215614	0.220058	0.224816	0.229910	0.235365	79.26	82.81
YSLETA TEX INDPT SCH DIS	98816PDW9	07/22/2020	08/15/2032	74.040	0.000	2.5069	66.30	0.055649	0.056347	0.057053	0.057768	0.058492	20.35	20.86
YSLETA TEX INDPT SCH DIS	98816PDX7	07/22/2020	08/15/2033	70.834	0.000	2.6570	67.38	0.056683	0.057436	0.058199	0.058972	0.059755	20.75	21.30
YSLETA TEX INDPT SCH DIS	98816PDS8	07/22/2020	08/15/2028	85.466	0.000	1.9570	59.26	0.049318	0.049801	0.050288	0.050780	0.051277	17.97	18.33

Name of Issuer	CUSIP	Issue Date	Maturity Date	Issue Price (%)	Annual Stated Interest Rate	Yield	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period					OID Per \$1,000 of Maturity Value for Calendar Year	
								2024 1st Period	2024 2nd Period	2024 3rd 2025 1st	2025 2nd Period	2025 3rd Period	2024	2025
YSLETA TEX INDPT SCH DIS	98816PDT6	07/22/2020	08/15/2029	83.069	0.000	2.0570	60.63	0.050537	0.051056	0.051582	0.052112	0.052648	18.43	18.81
YSLETA TEX INDPT SCH DIS	98816PDU3	07/22/2020	08/15/2030	80.420	0.000	2.1769	62.23	0.051966	0.052532	0.053104	0.053682	0.054266	18.96	19.38
YSLETA TEX INDPT SCH DIS	98816PDV1	07/22/2020	08/15/2031	76.994	0.000	2.3769	65.25	0.054653	0.055303	0.055960	0.056625	0.057298	19.97	20.45
YSLETA TEX INDPT SCH DIS	98816PDP4	07/22/2020	08/15/2025	93.296	0.000	1.3750	45.06	0.037162	0.037417	0.037675	0.037934		13.49	8.49
YSLETA TEX INDPT SCH DIS	98816PDQ2	07/22/2020	08/15/2026	90.614	0.000	1.6319	52.14	0.043174	0.043527	0.043882	0.044240	0.044601	15.70	15.96
YSLETA TEX INDPT SCH DIS	98816PDR0	07/22/2020	08/15/2027	88.221	0.000	1.7820	55.56	0.046109	0.046520	0.046934	0.047352	0.047774	16.79	17.09
YSLETA TEX INDPT SCH DIS	98816PDN9	07/22/2020	08/15/2024	95.004	0.000	1.2651	42.15	0.034700	0.034920				7.81	
York County, PA	986812MK8	12/28/1995	02/01/2024	13.562	0.000	7.2397	858.56	0.194077					5.82	

SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period			Calendar Year
							2024 1st Period	2024 2nd Period	2024 3rd Period	
U.S. Treasury	912810FD5	04/15/1998	04/15/2028	100.000	3.625	902.26	0.097308	0.180656	0.080000	49.42
U.S. Treasury	912810FH6	04/15/1999	04/15/2029	100.000	3.875	871.55	0.095769	0.177760	0.078718	48.63
U.S. Treasury	912810FQ6	10/15/2001	04/15/2032	100.000	3.375	733.36	0.088654	0.164645	0.072821	45.03
U.S. Treasury	912810FR4	07/15/2004	01/15/2025	100.000	2.375	632.23	-0.105714	0.187348	0.058706	42.41
U.S. Treasury	912810FS2	01/15/2006	01/15/2026	100.000	2.000	550.16	-0.100714	0.177901	0.055765	40.27
U.S. Treasury	912810PS1	01/15/2007	01/15/2027	100.000	2.375	525.66	-0.099286	0.175138	0.054824	39.63
U.S. Treasury	912810PV4	01/15/2008	01/15/2028	100.000	1.750	468.62	-0.095000	0.168564	0.052765	38.15
U.S. Treasury	912810PZ5	01/15/2009	01/15/2029	100.000	2.500	433.03	-0.092857	0.164475	0.051529	37.23
U.S. Treasury	912810QF8	02/15/2010	02/15/2040	100.000	2.125	423.48	-0.078889	0.184420	0.051439	36.98
U.S. Treasury	912810QP6	02/15/2011	02/15/2041	100.000	2.125	404.95	-0.078000	0.181989	0.050863	36.50
U.S. Treasury	912810QV3	02/15/2012	02/15/2042	100.000	0.750	361.61	-0.075333	0.176354	0.049281	35.38
U.S. Treasury	912810RA8	02/15/2013	02/15/2043	100.000	0.625	338.22	-0.074222	0.173315	0.048417	34.76
U.S. Treasury	912828B25	01/15/2014	01/15/2024	100.000	0.625	318.61	-0.085714			-1.20
U.S. Treasury	912810RF7	02/15/2014	02/15/2044	100.000	1.375	320.14	-0.073111	0.170994	0.047770	34.30
U.S. Treasury	912828WU0	07/15/2014	07/15/2024	100.000	0.125	295.75	-0.084286	0.148729		25.74
U.S. Treasury	912828H45	01/15/2015	01/15/2025	100.000	0.250	298.99	-0.084286	0.149116	0.046706	33.75
U.S. Treasury	912810RL4	02/15/2015	02/15/2045	100.000	0.750	306.56	-0.072444	0.169227	0.047266	33.94
U.S. Treasury	912828XL9	07/15/2015	07/15/2025	100.000	0.375	297.40	-0.084286	0.148950	0.046647	33.71
U.S. Treasury	912828N71	01/15/2016	01/15/2026	100.000	0.625	294.85	-0.084286	0.148619	0.046588	33.64
U.S. Treasury	912810RR1	02/15/2016	02/15/2046	100.000	1.000	298.49	-0.071778	0.168177	0.046978	33.74
U.S. Treasury	912828S50	07/15/2016	07/15/2026	100.000	0.125	283.56	-0.083571	0.147348	0.046176	33.35
U.S. Treasury	912828V49	01/15/2017	01/15/2027	100.000	0.375	273.69	-0.082857	0.146188	0.045824	33.09
U.S. Treasury	912810RW0	02/15/2017	02/15/2047	100.000	0.875	274.57	-0.070667	0.165083	0.046115	33.11
U.S. Treasury	912828ZL3	07/15/2017	07/15/2027	100.000	0.375	257.76	-0.082143	0.144420	0.045176	32.67
U.S. Treasury	9128283R9	01/15/2018	01/15/2028	100.000	0.500	247.32	-0.081429	0.143204	0.044824	32.40
U.S. Treasury	912810SB5	02/15/2018	02/15/2048	100.000	1.000	247.67	-0.069111	0.161602	0.045108	32.41
U.S. Treasury	912828Y38	07/15/2018	07/15/2028	100.000	0.750	225.70	-0.080000	0.140718	0.044059	31.84
U.S. Treasury	9128285W6	01/15/2019	01/15/2029	100.000	0.875	218.49	-0.079286	0.139834	0.043824	31.65
U.S. Treasury	912810SG4	02/15/2019	02/15/2049	100.000	1.000	222.69	-0.067778	0.158343	0.044245	31.76
U.S. Treasury	9128286N5	04/15/2019	04/15/2024	100.000	0.500	219.91	0.062404			6.49
U.S. Treasury	9128287D6	07/15/2019	07/15/2029	100.000	0.250	202.81	-0.078571	0.138066	0.043294	31.25
U.S. Treasury	912828YL8	10/15/2019	10/15/2024	100.000	0.125	199.19	0.061346	0.113934		27.23
U.S. Treasury	912828Z37	01/15/2020	01/15/2030	100.000	0.125	195.84	-0.077143	0.137238	0.043000	31.07
U.S. Treasury	912810SM1	02/15/2020	02/15/2050	100.000	0.250	196.72	-0.066222	0.154972	0.043309	31.09
U.S. Treasury	912828ZJ2	04/15/2020	04/15/2025	100.000	0.125	191.13	0.060962	0.113115	0.050128	30.95
U.S. Treasury	912828ZZ6	07/15/2020	07/15/2030	100.000	0.125	200.01	-0.078571	0.137790	0.043118	31.17
U.S. Treasury	91282CAQ4	10/15/2020	10/15/2025	100.000	0.125	185.77	0.060673	0.112623	0.049744	30.80
U.S. Treasury	91282CBF7	01/15/2021	01/15/2031	100.000	0.125	181.91	-0.076429	0.135635	0.042529	30.71
U.S. Treasury	912810SV1	02/15/2021	02/15/2051	100.000	0.125	181.75	-0.065333	0.153039	0.042734	30.70
U.S. Treasury	91282CCA7	04/15/2021	04/15/2026	100.000	0.125	173.20	0.060000	0.111421	0.049231	30.47
U.S. Treasury	91282CCM1	07/15/2021	07/15/2031	100.000	0.125	147.94	-0.075000	0.131768	0.041294	29.82
U.S. Treasury	91282CDC2	10/15/2021	10/15/2026	100.000	0.125	125.94	0.057596	0.106940	0.047308	29.25
U.S. Treasury	91282CDX6	01/15/2022	01/15/2032	100.000	0.125	109.91	-0.072143	0.127403	0.039941	28.84
U.S. Treasury	912810TE8	02/15/2022	02/15/2052	100.000	0.125	105.24	-0.061333	0.143149	0.040000	28.71
U.S. Treasury	91282CEJ6	04/15/2022	04/15/2027	100.000	0.125	89.69	0.055769	0.103497	0.045769	28.31
U.S. Treasury	91282CEZ0	07/15/2022	07/15/2032	100.000	0.625	58.93	-0.068571	0.121547	0.038059	27.51
U.S. Treasury	91282CFR7	10/15/2022	10/15/2027	100.000	1.625	38.63	0.053077	0.098689	0.043590	26.98
U.S. Treasury	91282CGK1	01/15/2023	01/15/2033	100.000	1.125	32.88	-0.067143	0.118564	0.037176	26.84
U.S. Treasury	912810TP3	02/15/2023	02/15/2053	100.000	1.500	35.04	-0.057333	0.134088	0.037410	26.89
U.S. Treasury	91282CGW5	04/15/2023	04/15/2028	100.000	1.250	25.74	0.052500	0.097432	0.043077	26.65

SECTION I-C Inflation Indexed Debt Instruments

Name of Issuer	CUSIP	Issue Date	Maturity Date	Inflation-Adj Principal on Issue Date	Stated Interest Rate	Total OID to 1/1/24	Daily OID Per \$1,000 of Maturity Value for Each Accrual Period			Calendar Year
							2024 1st Period	2024 2nd Period	2024 3rd Period	
U.S. Treasury	91282CHP9	07/15/2023	07/15/2033	100.000	1.375	13.05	-0.065714	0.116243	0.036471	26.32
U.S. Treasury	91282CJH5	10/15/2023	10/15/2028	100.000	2.375	4.50	0.051346	0.095410	0.042179	26.09
U.S. Treasury	91282CJY8	01/15/2024	01/15/2034	100.000	1.750			0.114917	0.035941	27.95
U.S. Treasury	912810TY4	02/15/2024	02/15/2054	100.000	2.125			0.129834	0.036259	29.02
U.S. Treasury	91282CKL4	04/15/2024	04/15/2029	100.000	2.125			0.095525	0.035765	17.46
U.S. Treasury	91282CLE9	07/15/2024	07/15/2034	100.000	1.875				0.035235	5.13
U.S. Treasury	91282CLV1	10/15/2024	10/15/2029	100.000	1.625				0.041026	2.78

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 2024).

Strips Maturing		OID per \$1000	Strips Maturing		OID per \$1000
From	Through		From	Through	
01/01/2024	03/31/2024	13.25	07/01/2032	09/30/2032	27.95
04/01/2024	06/30/2024	25.63	10/01/2032	12/31/2032	27.68
07/01/2024	09/30/2024	36.43	01/01/2033	03/31/2033	27.42
10/01/2024	12/31/2024	46.09	04/01/2033	06/30/2033	27.16
01/01/2025	03/31/2025	43.89	07/01/2033	09/30/2033	26.90
04/01/2025	06/30/2025	41.84	10/01/2033	12/31/2033	26.65
07/01/2025	09/30/2025	40.41	01/01/2034	03/31/2034	26.44
10/01/2025	12/31/2025	39.19	04/01/2034	06/30/2034	26.19
01/01/2026	03/31/2026	38.19	07/01/2034	09/30/2034	25.99
04/01/2026	06/30/2026	37.20	10/01/2034	12/31/2034	25.79
07/01/2026	09/30/2026	36.50	01/01/2035	03/31/2035	25.59
10/01/2026	12/31/2026	35.73	04/01/2035	06/30/2035	25.39
01/01/2027	03/31/2027	35.14	07/01/2035	09/30/2035	25.18
04/01/2027	06/30/2027	34.56	10/01/2035	12/31/2035	24.98
07/01/2027	09/30/2027	34.08	01/01/2036	03/31/2036	24.82
10/01/2027	12/31/2027	33.60	04/01/2036	06/30/2036	24.62
01/01/2028	03/31/2028	33.13	07/01/2036	09/30/2036	24.42
04/01/2028	06/30/2028	32.67	10/01/2036	12/31/2036	24.21
07/01/2028	09/30/2028	32.29	01/01/2037	03/31/2037	24.05
10/01/2028	12/31/2028	31.92	04/01/2037	06/30/2037	23.84
01/01/2029	03/31/2029	31.62	07/01/2037	09/30/2037	23.64
04/01/2029	06/30/2029	31.40	10/01/2037	12/31/2037	23.44
07/01/2029	09/30/2029	31.18	01/01/2038	03/31/2038	23.23
10/01/2029	12/31/2029	30.89	04/01/2038	06/30/2038	23.03
01/01/2030	03/31/2030	30.67	07/01/2038	09/30/2038	22.86
04/01/2030	06/30/2030	30.38	10/01/2038	12/31/2038	22.65
07/01/2030	09/30/2030	30.16	01/01/2039	03/31/2039	22.45
10/01/2030	12/31/2030	29.88	04/01/2039	06/30/2039	22.25
01/01/2031	03/31/2031	29.59	07/01/2039	09/30/2039	22.04
04/01/2031	06/30/2031	29.31	10/01/2039	12/31/2039	21.84
07/01/2031	09/30/2031	29.04	01/01/2040	03/31/2040	21.63
10/01/2031	12/31/2031	28.76	04/01/2040	06/30/2040	21.41
01/01/2032	03/31/2032	28.49	07/01/2040	09/30/2040	21.21
04/01/2032	06/30/2032	28.22	10/01/2040	12/31/2040	21.01
01/01/2041	03/31/2041	20.79	04/01/2049	06/30/2049	14.71
04/01/2041	06/30/2041	20.59	07/01/2049	09/30/2049	14.56
07/01/2041	09/30/2041	20.39	10/01/2049	12/31/2049	14.42
10/01/2041	12/31/2041	20.18	01/01/2050	03/31/2050	14.27
01/01/2042	03/31/2042	19.96	04/01/2050	06/30/2050	14.13
04/01/2042	06/30/2042	19.77	07/01/2050	09/30/2050	13.99
07/01/2042	09/30/2042	19.56	10/01/2050	12/31/2050	13.85
10/01/2042	12/31/2042	19.35	01/01/2051	03/31/2051	13.72
01/01/2043	03/31/2043	19.15	04/01/2051	06/30/2051	13.58
04/01/2043	06/30/2043	18.94	07/01/2051	09/30/2051	13.45
07/01/2043	09/30/2043	18.74	10/01/2051	12/31/2051	13.32
10/01/2043	12/31/2043	18.54	01/01/2052	03/31/2052	13.19
01/01/2044	03/31/2044	18.35	04/01/2052	06/30/2052	13.06
04/01/2044	06/30/2044	18.14	07/01/2052	09/30/2052	12.94

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 2024).

Strips Maturing		OID per \$1000	Strips Maturing		OID per \$1000
From	Through		From	Through	
07/01/2044	09/30/2044	17.95	10/01/2052	12/31/2052	12.81
10/01/2044	12/31/2044	17.76	01/01/2053	03/31/2053	12.69
01/01/2045	03/31/2045	17.58	04/01/2053	06/30/2053	12.57
04/01/2045	06/30/2045	17.39	07/01/2053	09/30/2053	12.45
07/01/2045	09/30/2045	17.20	10/01/2053	12/31/2053	12.33
10/01/2045	12/31/2045	17.02	01/01/2054	03/31/2054	12.21
01/01/2046	03/31/2046	16.84	04/01/2054	06/30/2054	12.09
04/01/2046	06/30/2046	16.67	07/01/2054	09/30/2054	11.97
07/01/2046	09/30/2046	16.49	10/01/2054	12/31/2054	11.85
10/01/2046	12/31/2046	16.32	01/01/2055	03/31/2055	11.73
01/01/2047	03/31/2047	16.15	04/01/2055	06/30/2055	11.62
04/01/2047	06/30/2047	15.98	07/01/2055	09/30/2055	11.50
07/01/2047	09/30/2047	15.81	10/01/2055	12/31/2055	11.39
10/01/2047	12/31/2047	15.65	01/01/2056	03/31/2056	11.28
01/01/2048	03/31/2048	15.49	04/01/2056	06/30/2056	11.17
04/01/2048	06/30/2048	15.33	07/01/2056	09/30/2056	11.06
07/01/2048	09/30/2048	15.17	10/01/2056	12/31/2056	10.95
10/01/2048	12/31/2048	15.02	01/01/2057	03/31/2057	10.84
01/01/2049	03/31/2049	14.86	04/01/2057	06/30/2057	10.73
07/01/2057	09/30/2057	10.63	04/01/2061	06/30/2061	9.16
10/01/2057	12/31/2057	10.52	07/01/2061	09/30/2061	9.08
01/01/2058	03/31/2058	10.42	10/01/2061	12/31/2061	8.98
04/01/2058	06/30/2058	10.32	01/01/2062	03/31/2062	8.90
07/01/2058	09/30/2058	10.22	04/01/2062	06/30/2062	8.81
10/01/2058	12/31/2058	10.12	07/01/2062	09/30/2062	8.72
01/01/2059	03/31/2059	10.02	10/01/2062	12/31/2062	8.64
04/01/2059	06/30/2059	9.92	01/01/2063	03/31/2063	8.55
07/01/2059	09/30/2059	9.82	04/01/2063	06/30/2063	8.47
10/01/2059	12/31/2059	9.72	07/01/2063	09/30/2063	8.38
01/01/2060	03/31/2060	9.63	10/01/2063	12/31/2063	8.30
04/01/2060	06/30/2060	9.53	01/01/2064	03/31/2064	8.22
07/01/2060	09/30/2060	9.44	04/01/2064	06/30/2064	8.14
10/01/2060	12/31/2060	9.35	07/01/2064	09/30/2064	8.06
01/01/2061	03/31/2061	9.26	10/01/2064	12/31/2064	7.98

Short Term U.S. Treasury Bills
Issued at a Discount and Maturing
January 2024 - December 2025

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
912797HX8	01/02/2024	09/05/2023	98.238	17.62
912797FW2	01/04/2024	07/06/2023	97.341	26.59
912797HY6	01/09/2024	09/12/2023	98.236	17.64
912797GC5	01/11/2024	07/13/2023	97.336	26.64
912797HZ3	01/16/2024	09/19/2023	98.238	17.62
912797GD3	01/18/2024	07/20/2023	97.346	26.54
912797JA6	01/23/2024	09/26/2023	98.235	17.65
912796ZY8	01/25/2024	01/26/2023	95.480	45.20
912797JB4	01/30/2024	10/03/2023	98.233	17.67
912797GE1	02/01/2024	08/03/2023	97.336	26.64
912797JC2	02/06/2024	10/10/2023	98.232	17.68
912797GM3	02/08/2024	08/10/2023	97.338	26.62
912797JD0	02/13/2024	10/17/2023	98.230	17.70
912797GN1	02/15/2024	08/17/2023	97.326	26.74
912797JE8	02/20/2024	10/24/2023	98.230	17.70
912796Z28	02/22/2024	02/23/2023	95.152	48.48
912797JF5	02/27/2024	10/31/2023	98.236	17.64
912797GP6	02/29/2024	08/31/2023	97.295	27.05
912797JG3	03/05/2024	11/07/2023	98.235	17.65
912797GQ4	03/07/2024	09/07/2023	97.321	26.79
912797JH1	03/12/2024	11/14/2023	98.253	17.47
912797GX9	03/14/2024	09/14/2023	97.321	26.79
912797JJ7	03/19/2024	11/21/2023	98.263	17.37
912797LL9	03/21/2024	03/23/2023	95.561	44.39
912797JK4	03/26/2024	11/28/2023	98.261	17.39
912797GY7	03/28/2024	09/28/2023	97.313	26.87
912797JL2	04/02/2024	12/05/2023	98.268	17.32
912797GZ4	04/04/2024	10/05/2023	97.300	27.00
912797JM0	04/09/2024	12/12/2023	98.268	17.32
912797HF7	04/11/2024	10/12/2023	97.310	26.90
912797JN8	04/16/2024	12/19/2023	98.265	17.35
912796CX5	04/18/2024	04/20/2023	95.420	45.80
912797JP3	04/23/2024	12/26/2023	98.275	17.25
912797HG5	04/25/2024	10/26/2023	97.308	26.92
912797JQ1	04/30/2024	01/02/2024	98.278	17.22
912797HH3	05/02/2024	11/02/2023	97.310	26.90
912797JV0	05/07/2024	01/09/2024	98.281	17.19
912797HQ3	05/09/2024	11/09/2023	97.341	26.59
912797JW8	05/14/2024	01/16/2024	98.288	17.12

Short Term U.S. Treasury Bills
Issued at a Discount and Maturing
January 2024 - December 2025

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
912797FH5	05/16/2024	05/18/2023	95.303	46.97
912797JX6	05/21/2024	01/23/2024	98.286	17.14
912797HR1	05/23/2024	11/24/2023	97.370	26.30
912797JY4	05/28/2024	01/30/2024	98.286	17.14
912797HS9	05/30/2024	11/30/2023	97.351	26.49
912797JZ1	06/04/2024	02/06/2024	98.298	17.02
912797HT7	06/06/2024	12/07/2023	97.376	26.24
912797KE6	06/11/2024	02/13/2024	98.288	17.12
912797FS1	06/13/2024	06/15/2023	95.015	49.85
912797KF3	06/18/2024	02/20/2024	98.276	17.24
912796ZW2	06/20/2024	12/21/2023	97.407	25.93
912797KG1	06/25/2024	02/27/2024	98.276	17.24
912796Y45	06/27/2024	12/28/2023	97.432	25.68
912797KH9	07/02/2024	03/05/2024	98.273	17.27
912796Y52	07/05/2024	01/04/2024	97.435	25.65
912797KN6	07/09/2024	03/12/2024	98.279	17.21
912797GB7	07/11/2024	07/13/2023	94.813	51.87
912797KP1	07/16/2024	03/19/2024	98.278	17.22
912797JS7	07/18/2024	01/18/2024	97.485	25.15
912797KQ9	07/23/2024	03/26/2024	98.276	17.24
912797JT5	07/25/2024	01/25/2024	97.462	25.38
912797KR7	07/30/2024	04/02/2024	98.279	17.21
912797JU2	08/01/2024	02/01/2024	97.480	25.20
912797KW6	08/06/2024	04/09/2024	98.281	17.19
912797GK7	08/08/2024	08/10/2023	94.884	51.16
912797KX4	08/13/2024	04/16/2024	98.271	17.29
912797KB2	08/15/2024	02/15/2024	97.439	25.61
912797KY2	08/20/2024	04/23/2024	98.268	17.32
912797KC0	08/22/2024	02/22/2024	97.422	25.78
912797KZ9	08/27/2024	04/30/2024	98.268	17.32
912797KD8	08/29/2024	02/29/2024	97.407	25.93
912797LA3	09/03/2024	05/07/2024	98.266	17.34
912797GL5	09/05/2024	09/07/2023	94.823	51.77
912797LG0	09/10/2024	05/14/2024	98.268	17.32
912797KK2	09/12/2024	03/14/2024	97.422	25.78
912797LH8	09/17/2024	05/21/2024	98.270	17.30
912797KL0	09/19/2024	03/21/2024	97.407	25.93
912797LJ4	09/24/2024	05/28/2024	98.270	17.30
912797KM8	09/26/2024	03/28/2024	97.419	25.81

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912797LK1	10/01/2024	06/04/2024	98.268	17.32
912797GW1	10/03/2024	10/05/2023	94.757	52.43
912797LS4	10/08/2024	06/11/2024	98.273	17.27
912797KT3	10/10/2024	04/11/2024	97.412	25.88
912797LT2	10/15/2024	06/18/2024	98.275	17.25
912797KU0	10/17/2024	04/18/2024	97.394	26.06
912797LU9	10/22/2024	06/25/2024	98.275	17.25
912797KV8	10/24/2024	04/25/2024	97.391	26.09
912797LV7	10/29/2024	07/02/2024	98.275	17.25
912797HE0	10/31/2024	11/02/2023	94.808	51.92
912797MA2	11/05/2024	07/09/2024	98.279	17.21
912797LC9	11/07/2024	05/09/2024	97.394	26.06
912797MB0	11/12/2024	07/16/2024	98.283	17.17
912797LD7	11/14/2024	05/16/2024	97.389	26.11
912797MC8	11/19/2024	07/23/2024	98.303	16.97
912797LE5	11/21/2024	05/23/2024	97.391	26.09
912797MD6	11/26/2024	07/30/2024	98.309	16.91
912797HP5	11/29/2024	11/30/2023	94.996	50.04
912797ME4	12/03/2024	08/06/2024	98.317	16.83
912797LF2	12/05/2024	06/06/2024	97.394	26.06
912797MN4	12/10/2024	08/13/2024	98.351	16.49
912797LP0	12/12/2024	06/13/2024	97.389	26.11
912797MP9	12/17/2024	08/20/2024	98.354	16.46
912797LQ8	12/19/2024	06/20/2024	97.396	26.04
912797MQ7	12/24/2024	08/27/2024	98.374	16.26
912796ZV4	12/26/2024	12/28/2023	95.354	46.46
912797MR5	12/31/2024	09/03/2024	98.390	16.10
912797LR6	01/02/2025	07/05/2024	97.428	25.72
912797MW4	01/07/2025	09/10/2024	98.410	15.90
912797LX3	01/09/2025	07/11/2024	97.432	25.68
912797MX2	01/14/2025	09/17/2024	98.433	15.67
912797LY1	01/16/2025	07/18/2024	97.480	25.20
912797MY0	01/21/2025	09/24/2024	98.460	15.40
912797JR9	01/23/2025	01/25/2024	95.379	46.21
912797MZ7	01/28/2025	10/01/2024	98.536	14.64
912797LZ8	01/30/2025	08/01/2024	97.508	24.92
912797NF0	02/04/2025	10/08/2024	98.542	14.58
912797MJ3	02/06/2025	08/08/2024	97.624	23.76
912797NG8	02/11/2025	10/15/2024	98.536	14.64

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912797MK0	02/13/2025	08/15/2024	97.576	24.24
912797NH6	02/18/2025	10/22/2024	98.539	14.61
912797KA4	02/20/2025	02/22/2024	95.253	47.47
912797NJ2	02/25/2025	10/29/2024	98.531	14.69
912797ML8	02/27/2025	08/29/2024	97.631	23.69
912797NK9	03/04/2025	11/05/2024	98.536	14.64
912797MM6	03/06/2025	09/05/2024	97.652	23.48
912797NQ6	03/11/2025	11/12/2024	98.542	14.58
912797MT1	03/13/2025	09/12/2024	97.710	22.90
912797NR4	03/18/2025	11/19/2024	98.555	14.45
912797KJ5	03/20/2025	03/21/2024	95.137	48.63
912797NS2	03/25/2025	11/26/2024	98.552	14.48
912797MU8	03/27/2025	09/26/2024	97.841	21.59
912797NT0	04/01/2025	12/03/2024	98.549	14.51
912797MV6	04/03/2025	10/03/2024	97.869	21.31
912797NY9	04/08/2025	12/10/2024	98.574	14.26
912797NB9	04/10/2025	10/10/2024	97.824	21.76
912797NZ6	04/15/2025	12/17/2024	98.598	14.02
912797KS5	04/17/2025	04/18/2024	95.030	49.70
912797PA9	04/22/2025	12/24/2024	98.605	13.95
912797NC7	04/24/2025	10/24/2024	97.821	21.79
912797PB7	04/29/2025	12/31/2024	98.602	13.98
912797ND5	05/01/2025	10/31/2024	97.813	21.87
912797PC5	05/06/2025	01/07/2025	98.613	13.87
912797NE3	05/08/2025	11/07/2024	97.846	21.54
912797PH4	05/13/2025	01/14/2025	98.615	13.85
912797LB1	05/15/2025	05/16/2024	95.051	49.49
912797NM5	05/22/2025	11/21/2024	97.821	21.79
912797NN3	05/29/2025	11/29/2024	97.818	21.82
912797NP8	06/05/2025	12/05/2024	97.824	21.76
912797LN5	06/12/2025	06/13/2024	95.030	49.70
912797NV5	06/20/2025	12/19/2024	97.885	21.15
912797NW3	06/26/2025	12/26/2024	97.892	21.08
912797NX1	07/03/2025	01/02/2025	97.910	20.90
912797LW5	07/10/2025	07/11/2024	95.172	48.28
912797PE1	07/17/2025	01/16/2025	0.000	10.00
912797MG9	08/07/2025	08/08/2024	95.698	43.02
912797MH7	09/04/2025	09/05/2024	95.804	41.96
912797MS3	10/02/2025	10/03/2024	96.178	38.22

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912797NA1	10/30/2025	10/31/2024	95.854	41.46
912797NL7	11/28/2025	11/29/2024	95.763	42.37
912797NU7	12/26/2025	12/26/2024	95.873	41.27

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313384RG6	01/02/2024	01/03/2023	95.298	47.02
313384RH4	01/03/2024	01/03/2023	95.285	47.15
313384RJ0	01/04/2024	01/05/2023	95.258	47.42
313384RK7	01/05/2024	01/05/2023	95.245	47.55
313384RN1	01/08/2024	01/11/2023	95.344	46.56
313384RP6	01/09/2024	01/11/2023	95.331	46.69
313384RQ4	01/10/2024	01/11/2023	95.319	46.81
313384RR2	01/11/2024	01/11/2023	95.306	46.94
313384RS0	01/12/2024	01/13/2023	95.405	45.95
313384RW1	01/16/2024	01/17/2023	95.298	47.02
313384RX9	01/17/2024	01/17/2023	95.285	47.15
313384RY7	01/18/2024	02/06/2023	95.435	45.65
313384RZ4	01/19/2024	01/19/2023	95.407	45.93
313384SC4	01/22/2024	01/24/2023	95.342	46.58
313384SD2	01/23/2024	01/24/2023	95.329	46.71
313384SE0	01/24/2024	01/24/2023	95.330	46.70
313384SF7	01/25/2024	01/25/2023	95.331	46.69
313384SG5	01/26/2024	01/30/2023	95.377	46.23
313384SK6	01/29/2024	01/30/2023	95.334	46.66
313384SL4	01/30/2024	01/30/2023	95.321	46.79
313384SM2	01/31/2024	01/31/2023	95.322	46.78
313384SN0	02/01/2024	02/03/2023	95.311	46.89
313384SP5	02/02/2024	02/02/2023	95.346	46.54
313384SS9	02/05/2024	02/07/2023	95.200	48.00
313384ST7	02/06/2024	02/06/2023	95.184	48.16
313384SU4	02/07/2024	02/07/2023	95.180	48.20
313384SV2	02/08/2024	02/10/2023	95.180	48.20
313384SW0	02/09/2024	02/10/2023	95.167	48.33
313384SZ3	02/12/2024	02/13/2023	95.167	48.33
313384TA7	02/13/2024	09/20/2023	97.855	21.45
313384TB5	02/14/2024	02/14/2023	95.133	48.67
313384TC3	02/15/2024	02/16/2023	95.157	48.43
313384TD1	02/16/2024	02/24/2023	95.101	48.99
313384TH2	02/20/2024	02/24/2023	95.021	49.79
313384TJ8	02/21/2024	02/22/2023	95.041	49.59
313384TK5	02/22/2024	02/23/2023	95.025	49.75
313384TL3	02/23/2024	02/23/2023	94.996	50.04
313384TP4	02/26/2024	02/27/2023	94.934	50.66
313384TQ2	02/27/2024	02/27/2023	94.920	50.80
313384TR0	02/28/2024	02/28/2023	94.910	50.90

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313384TS8	02/29/2024	03/01/2023	94.925	50.75
313384TT6	03/01/2024	03/01/2023	94.891	51.09
313384TW9	03/04/2024	03/07/2023	94.918	50.82
313384TX7	03/05/2024	03/09/2023	94.811	51.89
313384TY5	03/06/2024	03/06/2023	94.846	51.54
313384TZ2	03/07/2024	03/07/2023	94.866	51.34
313384UA5	03/08/2024	03/09/2023	94.879	51.21
313384UD9	03/11/2024	03/15/2023	95.224	47.76
313384UE7	03/12/2024	03/13/2023	94.931	50.69
313384UF4	03/13/2024	04/13/2023	95.915	40.85
313384UG2	03/14/2024	03/14/2023	95.171	48.29
313384UH0	03/15/2024	03/29/2023	95.717	42.83
313384UL1	03/18/2024	04/13/2023	95.868	41.32
313384UM9	03/19/2024	06/26/2023	96.225	37.75
313384UN7	03/20/2024	04/20/2023	95.715	42.85
313384UP2	03/21/2024	05/10/2023	95.967	40.33
313384UQ0	03/22/2024	04/24/2023	95.708	42.92
313384UT4	03/25/2024	03/30/2023	95.508	44.92
313384UU1	03/26/2024	08/03/2023	96.578	34.22
313384UV9	03/27/2024	04/19/2023	95.603	43.97
313384UW7	03/28/2024	04/03/2023	95.523	44.77
313384VA4	04/01/2024	04/03/2023	95.501	44.99
313384VB2	04/02/2024	04/18/2023	95.620	43.80
313384VC0	04/03/2024	04/04/2023	95.468	45.32
313384VD8	04/04/2024	07/14/2023	96.224	37.76
313384VE6	04/05/2024	05/03/2023	95.728	42.72
313384VH9	04/08/2024	06/09/2023	95.774	42.26
313384VJ5	04/09/2024	04/11/2023	95.501	44.99
313384VK2	04/10/2024	04/11/2023	95.458	45.42
313384VL0	04/11/2024	04/11/2023	95.445	45.55
313384VM8	04/12/2024	04/12/2023	95.476	45.24
313384VQ9	04/15/2024	04/17/2023	95.298	47.02
313384VR7	04/16/2024	04/17/2023	95.478	45.22
313384VS5	04/17/2024	04/26/2023	95.547	44.53
313384VT3	04/18/2024	04/19/2023	95.356	46.44
313384VU0	04/19/2024	04/21/2023	95.410	45.90
313384VX4	04/22/2024	04/26/2023	95.505	44.95
313384VY2	04/23/2024	04/27/2023	95.450	45.50
313384VZ9	04/24/2024	04/25/2023	95.407	45.93
313384WA3	04/25/2024	06/21/2023	95.661	43.39

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313384WB1	04/26/2024	05/01/2023	95.377	46.23
313384WE5	04/29/2024	05/01/2023	95.354	46.46
313384WF2	04/30/2024	05/01/2023	95.341	46.59
313384WG0	05/01/2024	05/26/2023	95.273	47.27
313384WH8	05/02/2024	05/04/2023	95.324	46.76
313384WJ4	05/03/2024	05/05/2023	95.450	45.50
313384WM7	05/06/2024	05/11/2023	95.523	44.77
313384WN5	05/07/2024	05/10/2023	95.362	46.38
313384WP0	05/08/2024	05/26/2023	95.191	48.09
313384WQ8	05/09/2024	05/10/2023	95.336	46.64
313384WR6	05/10/2024	05/11/2023	95.336	46.64
313384WU9	05/13/2024	05/23/2023	95.298	47.02
313384WV7	05/14/2024	06/01/2023	95.273	47.27
313384WW5	05/15/2024	06/01/2023	95.259	47.41
313384WX3	05/16/2024	06/21/2023	95.385	46.15
313384WY1	05/17/2024	05/23/2023	95.245	47.55
313384XB0	05/20/2024	05/22/2023	95.263	47.37
313384XC8	05/21/2024	06/02/2023	95.251	47.49
313384XD6	05/22/2024	06/02/2023	95.237	47.63
313384XE4	05/23/2024	05/24/2023	95.174	48.26
313384XF1	05/24/2024	05/30/2023	95.080	49.20
313384XK0	05/28/2024	08/07/2023	95.776	42.24
313384XL8	05/29/2024	06/01/2023	95.145	48.55
313384XM6	05/30/2024	05/31/2023	94.931	50.69
313384XN4	05/31/2024	06/01/2023	95.118	48.82
313384XR5	06/03/2024	06/05/2023	95.051	49.49
313384XS3	06/04/2024	06/06/2023	95.051	49.49
313384XT1	06/05/2024	06/06/2023	95.037	49.63
313384XU8	06/06/2024	06/07/2023	95.032	49.68
313384XV6	06/07/2024	06/08/2023	95.007	49.93
313384XY0	06/10/2024	06/12/2023	95.056	49.44
313384XZ7	06/11/2024	06/12/2023	95.042	49.58
313384YA1	06/12/2024	06/16/2023	95.002	49.98
313384YB9	06/13/2024	08/16/2023	95.642	43.58
313384YC7	06/14/2024	06/15/2023	94.966	50.34
313384YF0	06/17/2024	06/21/2023	94.972	50.28
313384YG8	06/18/2024	06/20/2023	94.970	50.30
313384YJ2	06/20/2024	06/23/2023	94.968	50.32
313384YK9	06/21/2024	06/23/2023	94.955	50.45
313384YN3	06/24/2024	06/27/2023	94.963	50.37

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313384YP8	06/25/2024	06/30/2023	94.916	50.84
313384YQ6	06/26/2024	06/27/2023	94.936	50.64
313384YR4	06/27/2024	06/28/2023	94.880	51.20
313384YS2	06/28/2024	06/29/2023	94.834	51.66
313384YV5	07/01/2024	07/03/2023	94.864	51.36
313384YW3	07/02/2024	07/03/2023	94.849	51.51
313384YX1	07/03/2024	07/17/2023	95.082	49.18
313384YZ6	07/05/2024	07/20/2023	95.057	49.43
313384ZC6	07/08/2024	07/18/2023	95.061	49.39
313384ZD4	07/09/2024	07/19/2023	95.046	49.54
313384ZE2	07/10/2024	07/11/2023	94.768	52.32
313384ZF9	07/11/2024	07/12/2023	94.768	52.32
313384ZG7	07/12/2024	07/17/2023	94.956	50.44
313384ZK8	07/15/2024	07/19/2023	94.942	50.58
313384ZL6	07/16/2024	08/16/2023	95.240	47.60
313384ZM4	07/17/2024	07/20/2023	94.928	50.72
313384ZN2	07/18/2024	08/21/2023	95.264	47.36
313384ZP7	07/19/2024	08/08/2023	95.146	48.54
313384ZS1	07/22/2024	07/26/2023	94.902	50.98
313384ZT9	07/23/2024	08/24/2023	95.222	47.78
313384ZU6	07/24/2024	09/07/2023	95.395	46.05
313384ZV4	07/25/2024	08/18/2023	95.131	48.69
313384ZW2	07/26/2024	07/28/2023	94.848	51.52
313384ZZ5	07/29/2024	08/07/2023	94.982	50.18
313384A25	07/30/2024	10/06/2023	95.671	43.29
313384A33	07/31/2024	08/08/2023	94.968	50.32
313384A41	08/01/2024	08/03/2023	94.859	51.41
313384A58	08/02/2024	08/03/2023	94.855	51.45
313384A82	08/05/2024	08/16/2023	94.951	50.49
313384A90	08/06/2024	10/12/2023	95.710	42.90
313384B24	08/07/2024	08/23/2023	95.017	49.83
313384B32	08/08/2024	08/21/2023	95.019	49.81
313384B40	08/09/2024	08/14/2023	94.886	51.14
313384B73	08/12/2024	09/27/2023	95.378	46.22
313384B81	08/13/2024	08/14/2023	94.844	51.56
313384B99	08/14/2024	08/17/2023	94.883	51.17
313384C23	08/15/2024	08/16/2023	94.789	52.11
313384C31	08/16/2024	08/16/2023	94.774	52.26
313384C64	08/19/2024	09/21/2023	95.209	47.92
313384C72	08/20/2024	09/08/2023	95.036	49.64

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313384C80	08/21/2024	08/23/2023	94.843	51.57
313384C98	08/22/2024	09/14/2023	95.074	49.26
313384D22	08/23/2024	08/30/2023	94.924	50.76
313384D55	08/26/2024	09/12/2023	94.993	50.07
313384D63	08/27/2024	08/28/2023	94.758	52.42
313384D71	08/28/2024	08/30/2023	94.772	52.28
313384D89	08/29/2024	09/07/2023	94.928	50.72
313384D97	08/30/2024	09/05/2023	94.900	51.00
313384E54	09/03/2024	09/07/2023	94.821	51.79
313384E62	09/04/2024	09/11/2023	94.869	51.31
313384E70	09/05/2024	09/07/2023	94.793	52.07
313384E88	09/06/2024	09/08/2023	94.808	51.92
313384F38	09/09/2024	09/13/2023	94.811	51.89
313384F46	09/10/2024	09/12/2023	94.798	52.02
313384F53	09/11/2024	10/13/2023	95.213	47.87
313384F61	09/12/2024	10/17/2023	95.256	47.44
313384F79	09/13/2024	09/18/2023	94.826	51.74
313384G29	09/16/2024	09/19/2023	94.797	52.03
313384G37	09/17/2024	10/18/2023	95.170	48.30
313384G45	09/18/2024	10/13/2023	95.122	48.78
313384G52	09/19/2024	10/12/2023	95.093	49.07
313384G60	09/20/2024	09/20/2023	94.724	52.76
313384G94	09/23/2024	10/18/2023	95.093	49.07
313384H28	09/24/2024	10/30/2023	95.256	47.44
313384H36	09/25/2024	09/26/2023	94.733	52.67
313384H44	09/26/2024	09/28/2023	94.752	52.48
313384H51	09/27/2024	10/18/2023	95.026	49.74
313384H85	09/30/2024	11/02/2023	95.278	47.22
313384H93	10/01/2024	10/10/2023	94.928	50.72
313384J26	10/02/2024	10/04/2023	94.770	52.30
313384J34	10/03/2024	10/26/2023	95.088	49.12
313384J42	10/04/2024	10/12/2023	94.928	50.72
313384J75	10/07/2024	10/16/2023	94.923	50.77
313384J83	10/08/2024	10/16/2023	94.908	50.92
313384J91	10/09/2024	10/16/2023	94.894	51.06
313384K24	10/10/2024	10/16/2023	94.880	51.20
313384K32	10/11/2024	10/13/2023	94.813	51.87
313384K73	10/15/2024	10/26/2023	94.931	50.69
313384K81	10/16/2024	10/31/2023	95.013	49.87
313384K99	10/17/2024	10/19/2023	94.768	52.32

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313384L23	10/18/2024	10/18/2023	94.713	52.87
313384L56	10/21/2024	10/31/2023	94.952	50.48
313384L64	10/22/2024	10/24/2023	94.818	51.82
313384L72	10/23/2024	11/02/2023	94.947	50.53
313384L80	10/24/2024	11/01/2023	94.899	51.01
313384L98	10/25/2024	10/27/2023	94.808	51.92
313384M48	10/28/2024	10/31/2023	94.863	51.37
313384M55	10/29/2024	11/09/2023	95.045	49.55
313384M63	10/30/2024	11/03/2023	94.967	50.33
313384M71	10/31/2024	11/14/2023	95.028	49.72
313384M89	11/01/2024	11/08/2023	94.989	50.11
313384N39	11/04/2024	11/06/2023	94.950	50.50
313384N47	11/05/2024	11/08/2023	94.943	50.57
313384N54	11/06/2024	11/15/2023	95.066	49.34
313384N62	11/07/2024	11/08/2023	94.915	50.85
313384N70	11/08/2024	11/16/2023	95.068	49.32
313384P37	11/12/2024	11/17/2023	95.036	49.64
313384P45	11/13/2024	11/15/2023	94.985	50.15
313384P52	11/14/2024	11/14/2023	94.886	51.14
313384P60	11/15/2024	11/17/2023	94.995	50.05
313384P94	11/18/2024	12/06/2023	95.341	46.59
313384Q28	11/19/2024	03/13/2024	96.549	34.51
313384Q36	11/20/2024	11/22/2023	94.985	50.15
313384Q44	11/21/2024	11/24/2023	94.999	50.01
313384Q51	11/22/2024	01/19/2024	95.975	40.25
313384Q85	11/25/2024	12/29/2023	95.666	43.34
313384Q93	11/26/2024	01/04/2024	95.781	42.19
313384R27	11/27/2024	11/30/2023	95.100	49.00
313384R43	11/29/2024	12/11/2023	95.280	47.20
313384R76	12/02/2024	12/04/2023	95.172	48.28
313384R84	12/03/2024	12/08/2023	95.142	48.58
313384R92	12/04/2024	02/12/2024	96.070	39.30
313384S26	12/05/2024	12/11/2023	95.115	48.85
313384S34	12/06/2024	12/08/2023	95.103	48.97
313384S67	12/09/2024	12/11/2023	95.076	49.24
313384S75	12/10/2024	12/11/2023	95.062	49.38
313384S83	12/11/2024	12/26/2023	95.539	44.61
313384S91	12/12/2024	12/15/2023	95.281	47.19
313384T25	12/13/2024	12/15/2023	95.314	46.86
313384T58	12/16/2024	12/18/2023	95.298	47.02

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313384T66	12/17/2024	12/20/2023	95.316	46.84
313384T74	12/18/2024	01/17/2024	95.800	42.00
313384T82	12/19/2024	12/21/2023	95.389	46.11
313384T90	12/20/2024	12/21/2023	95.377	46.23
313384U49	12/23/2024	12/27/2023	95.435	45.65
313384U56	12/24/2024	12/27/2023	95.422	45.78
313384U72	12/26/2024	12/27/2023	95.397	46.03
313384U80	12/27/2024	12/28/2023	95.402	45.98
313384V30	12/30/2024	01/02/2024	95.417	45.83
313384V48	12/31/2024	01/02/2024	95.405	45.95

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313588RG2	01/02/2024	02/21/2023	95.761	42.39
313588RH0	01/03/2024	12/01/2023	99.520	4.80
313588RJ6	01/04/2024	07/19/2023	97.585	24.15
313588RK3	01/05/2024	12/08/2023	99.592	4.08
313588RN7	01/08/2024	11/16/2023	99.232	7.69
313588RP2	01/09/2024	09/15/2023	98.318	16.82
313588RQ0	01/10/2024	03/03/2023	95.653	43.47
313588RR8	01/11/2024	07/19/2023	97.485	25.15
313588RS6	01/12/2024	11/17/2023	99.186	8.14
313588RW7	01/16/2024	06/06/2023	96.911	30.89
313588RX5	01/17/2024	03/03/2023	95.556	44.44
313588RY3	01/18/2024	01/17/2024	99.985	0.15
313588RZ0	01/19/2024	11/28/2023	99.243	7.57
313588SC0	01/22/2024	12/15/2023	99.447	5.53
313588SD8	01/23/2024	02/23/2023	95.477	45.23
313588SE6	01/24/2024	11/29/2023	99.184	8.16
313588SG1	01/26/2024	03/09/2023	95.375	46.25
313588SK2	01/29/2024	09/28/2023	98.215	17.85
313588SL0	01/30/2024	10/24/2023	98.576	14.24
313588SM8	01/31/2024	02/14/2023	95.379	46.22
313588SN6	02/01/2024	02/22/2023	95.356	46.44
313588SP1	02/02/2024	02/13/2023	95.359	46.41
313588SS5	02/05/2024	02/16/2023	95.265	47.35
313588ST3	02/06/2024	01/25/2024	99.826	1.74
313588SU0	02/07/2024	02/23/2023	95.259	47.41
313588SV8	02/08/2024	09/21/2023	97.970	20.30
313588SW6	02/09/2024	02/15/2023	95.213	47.87
313588SZ9	02/12/2024	01/05/2024	99.451	5.49
313588TA3	02/13/2024	02/23/2023	95.178	48.22
313588TB1	02/14/2024	02/23/2023	95.164	48.36
313588TC9	02/15/2024	12/05/2023	98.952	10.48
313588TD7	02/16/2024	02/24/2023	95.151	48.49
313588TH8	02/20/2024	12/07/2023	98.911	10.89
313588TJ4	02/21/2024	01/17/2024	99.492	5.08
313588TK1	02/22/2024	09/21/2023	97.767	22.33
313588TL9	02/23/2024	10/16/2023	98.110	18.90
313588TQ8	02/27/2024	08/15/2023	97.177	28.23
313588TR6	02/28/2024	11/28/2023	98.662	13.38
313588TS4	02/29/2024	08/24/2023	97.267	27.33
313588TT2	03/01/2024	09/14/2023	97.554	24.46
313588TW5	03/04/2024	11/20/2023	98.479	15.21

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313588TY1	03/06/2024	12/06/2023	98.676	13.24
313588TZ8	03/07/2024	02/22/2024	99.798	2.02
313588UA1	03/08/2024	08/24/2023	97.157	28.43
313588UD5	03/11/2024	02/07/2024	99.521	4.79
313588UE3	03/12/2024	03/05/2024	99.898	1.02
313588UF0	03/13/2024	12/05/2023	98.565	14.36
313588UG8	03/14/2024	02/05/2024	99.448	5.52
313588UH6	03/15/2024	11/14/2023	98.238	17.62
313588UL7	03/18/2024	01/05/2024	98.949	10.51
313588UM5	03/19/2024	12/19/2023	98.684	13.16
313588UN3	03/20/2024	01/12/2024	99.019	9.81
313588UP8	03/21/2024	03/13/2024	99.884	1.16
313588UQ6	03/22/2024	12/27/2023	98.763	12.37
313588UU7	03/26/2024	03/05/2024	99.696	3.04
313588UV5	03/27/2024	09/21/2023	97.271	27.29
313588UW3	03/28/2024	08/24/2023	96.872	31.28
313588VA0	04/01/2024	09/25/2023	97.267	27.33
313588VB8	04/02/2024	11/21/2023	98.077	19.23
313588VC6	04/03/2024	11/21/2023	98.063	19.37
313588VD4	04/04/2024	12/07/2023	98.286	17.14
313588VE2	04/05/2024	03/13/2024	99.667	3.34
313588VH5	04/08/2024	02/16/2024	99.254	7.46
313588VJ1	04/09/2024	04/02/2024	99.898	1.02
313588VK8	04/10/2024	10/11/2023	97.371	26.29
313588VL6	04/11/2024	04/05/2024	99.913	0.87
313588VM4	04/12/2024	03/01/2024	99.395	6.05
313588VQ5	04/15/2024	10/31/2023	97.581	24.19
313588VR3	04/16/2024	12/07/2023	98.121	18.79
313588VS1	04/17/2024	12/07/2023	98.106	18.94
313588VT9	04/18/2024	12/07/2023	98.092	19.08
313588VU6	04/19/2024	01/23/2024	98.758	12.42
313588VX0	04/22/2024	02/20/2024	99.110	8.90
313588VY8	04/23/2024	02/21/2024	99.110	8.90
313588VZ5	04/24/2024	03/12/2024	99.378	6.22
313588WB7	04/26/2024	04/25/2024	99.985	0.15
313588WE1	04/29/2024	02/02/2024	98.755	12.45
313588WF8	04/30/2024	10/06/2023	97.010	29.90
313588WG6	05/01/2024	11/01/2023	97.122	28.78
313588WH4	05/02/2024	10/18/2023	97.133	28.67
313588WJ0	05/03/2024	10/27/2023	97.267	27.33
313588WM3	05/06/2024	12/05/2023	97.818	21.82

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313588WN1	05/07/2024	09/18/2023	96.681	33.19
313588WP6	05/08/2024	03/13/2024	99.193	8.07
313588WQ4	05/09/2024	10/18/2023	97.031	29.69
313588WR2	05/10/2024	09/19/2023	96.653	33.48
313588WU5	05/13/2024	12/04/2023	97.715	22.85
313588WW1	05/15/2024	03/21/2024	99.206	7.94
313588WX9	05/16/2024	04/18/2024	99.593	4.07
313588WY7	05/17/2024	03/01/2024	98.893	11.07
313588XB6	05/20/2024	03/21/2024	99.133	8.67
313588XC4	05/21/2024	02/08/2024	98.535	14.65
313588XE0	05/23/2024	05/01/2024	99.680	3.20
313588XF7	05/24/2024	09/29/2023	96.569	34.31
313588XL4	05/29/2024	12/07/2023	97.542	24.58
313588XM2	05/30/2024	09/25/2023	96.428	35.72
313588XN0	05/31/2024	09/27/2023	96.443	35.57
313588XR1	06/03/2024	02/15/2024	98.448	15.52
313588XS9	06/04/2024	02/15/2024	98.434	15.66
313588XT7	06/05/2024	02/15/2024	98.420	15.80
313588XU4	06/06/2024	02/15/2024	98.406	15.94
313588XV2	06/07/2024	10/02/2023	96.403	35.97
313588XY6	06/10/2024	03/08/2024	98.658	13.42
313588XZ3	06/11/2024	04/18/2024	99.219	7.82
313588YA7	06/12/2024	03/01/2024	98.525	14.75
313588YB5	06/13/2024	09/27/2023	96.270	37.30
313588YC3	06/14/2024	01/17/2024	97.939	20.61
313588YF6	06/17/2024	04/08/2024	98.993	10.07
313588YG4	06/18/2024	03/20/2024	98.709	12.91
313588YJ8	06/20/2024	05/15/2024	99.478	5.22
313588YK5	06/21/2024	04/05/2024	98.895	11.05
313588YN9	06/24/2024	04/02/2024	98.809	11.91
313588YQ2	06/26/2024	10/13/2023	96.320	36.80
313588YR0	06/27/2024	10/12/2023	96.277	37.23
313588YS8	06/28/2024	03/21/2024	98.587	14.14
313588YV1	07/01/2024	01/02/2024	97.290	27.10
313588YW9	07/02/2024	06/06/2024	99.622	3.78
313588YX7	07/03/2024	04/11/2024	98.808	11.92
313588YZ2	07/05/2024	06/05/2024	99.564	4.36
313588ZC2	07/08/2024	03/13/2024	98.338	16.62
313588ZD0	07/09/2024	06/20/2024	99.723	2.77
313588ZE8	07/10/2024	06/07/2024	99.520	4.80
313588ZF5	07/11/2024	04/01/2024	98.561	14.39

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313588ZG3	07/12/2024	06/12/2024	99.564	4.36
313588ZK4	07/15/2024	04/12/2024	98.654	13.46
313588ZL2	07/16/2024	06/20/2024	99.622	3.78
313588ZM0	07/17/2024	04/04/2024	98.518	14.82
313588ZN8	07/18/2024	06/20/2024	99.592	4.08
313588ZP3	07/19/2024	06/27/2024	99.681	3.19
313588ZS7	07/22/2024	04/05/2024	98.464	15.36
313588ZT5	07/23/2024	06/21/2024	99.534	4.66
313588ZU2	07/24/2024	11/13/2023	96.373	36.27
313588ZW8	07/26/2024	03/20/2024	98.183	18.17
313588ZZ1	07/29/2024	03/07/2024	97.970	20.30
313588A21	07/30/2024	03/07/2024	97.956	20.44
313588A39	07/31/2024	03/07/2024	97.942	20.58
313588A47	08/01/2024	03/21/2024	98.114	18.86
313588A54	08/02/2024	06/07/2024	99.189	8.11
313588A88	08/05/2024	05/10/2024	98.751	12.49
313588A96	08/06/2024	07/26/2024	99.840	1.60
313588B20	08/07/2024	07/05/2024	99.521	4.79
313588B38	08/08/2024	06/21/2024	99.303	6.97
313588B46	08/09/2024	04/19/2024	98.401	15.99
313588B79	08/12/2024	04/04/2024	98.162	18.38
313588B87	08/13/2024	06/18/2024	99.188	8.12
313588B95	08/14/2024	04/22/2024	98.374	16.26
313588C29	08/15/2024	06/21/2024	99.202	7.98
313588C37	08/16/2024	07/12/2024	99.492	5.08
313588C60	08/19/2024	04/22/2024	98.304	16.96
313588C78	08/20/2024	08/06/2024	99.797	2.03
313588C86	08/21/2024	08/07/2024	99.796	2.04
313588C94	08/22/2024	06/28/2024	99.204	7.96
313588D28	08/23/2024	08/16/2024	99.898	1.02
313588D69	08/27/2024	08/15/2024	99.825	1.75
313588D77	08/28/2024	08/15/2024	99.810	1.90
313588D85	08/29/2024	08/15/2024	99.796	2.04
313588D93	08/30/2024	02/22/2024	97.361	26.39
313588E50	09/03/2024	06/21/2024	98.929	10.71
313588E68	09/04/2024	05/03/2024	98.233	17.67
313588E76	09/05/2024	04/09/2024	97.900	21.00
313588E84	09/06/2024	09/04/2024	99.971	0.29
313588F34	09/09/2024	05/14/2024	98.309	16.91
313588F42	09/10/2024	04/12/2024	97.861	21.39
313588F59	09/11/2024	04/03/2024	97.737	22.63

FEDERAL NATIONAL MORTGAGE ASSOCIATION
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Discount and Maturing in 2024

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313588F67	09/12/2024	05/02/2024	98.101	18.99
313588F75	09/13/2024	05/08/2024	98.171	18.29
313588G25	09/16/2024	08/07/2024	99.419	5.81
313588G33	09/17/2024	05/15/2024	98.214	17.86
313588G41	09/18/2024	05/15/2024	98.199	18.01
313588G58	09/19/2024	06/14/2024	98.603	13.97
313588G66	09/20/2024	05/13/2024	98.144	18.56
313588G90	09/23/2024	08/07/2024	99.325	6.75
313588H24	09/24/2024	05/17/2024	98.146	18.54
313588H57	09/27/2024	04/08/2024	97.592	24.08
313588H81	09/30/2024	04/19/2024	97.686	23.14
313588H99	10/01/2024	04/01/2024	97.214	27.86
313588J22	10/02/2024	04/17/2024	97.629	23.71
313588J30	10/03/2024	04/04/2024	97.467	25.33
313588J48	10/04/2024	05/03/2024	97.825	21.75
313588J71	10/07/2024	06/06/2024	98.242	17.58
313588J89	10/08/2024	05/29/2024	98.108	18.92
313588J97	10/09/2024	05/01/2024	97.717	22.83
313588K20	10/10/2024	04/09/2024	97.437	25.63
313588K38	10/11/2024	04/18/2024	97.524	24.76
313588K79	10/15/2024	04/12/2024	97.388	26.12
313588K87	10/16/2024	07/24/2024	98.801	11.99
313588K95	10/17/2024	04/02/2024	97.250	27.50
313588L29	10/18/2024	09/05/2024	99.402	5.98
313588L52	10/21/2024	04/12/2024	97.304	26.96
313588L60	10/22/2024	09/19/2024	99.567	4.33
313588L78	10/23/2024	06/13/2024	98.117	18.83
313588L86	10/24/2024	09/12/2024	99.418	5.82
313588L94	10/25/2024	10/21/2024	99.948	0.52
313588M44	10/28/2024	06/12/2024	98.037	19.63
313588M51	10/29/2024	06/12/2024	98.023	19.77
313588M69	10/30/2024	07/10/2024	98.406	15.94
313588M77	10/31/2024	04/03/2024	97.084	29.16
313588M85	11/01/2024	04/15/2024	97.208	27.92
313588N35	11/04/2024	08/02/2024	98.674	13.26
313588N43	11/05/2024	06/18/2024	98.005	19.95
313588N50	11/06/2024	06/13/2024	97.926	20.74
313588N68	11/07/2024	07/08/2024	98.267	17.33
313588N76	11/08/2024	08/01/2024	98.603	13.97
313588P33	11/12/2024	07/24/2024	98.434	15.66
313588P41	11/13/2024	07/17/2024	98.321	16.79

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313588P58	11/14/2024	11/04/2024	99.872	1.28
313588P66	11/15/2024	04/12/2024	96.971	30.29
313588P90	11/18/2024	10/11/2024	99.511	4.89
313588Q24	11/19/2024	08/15/2024	98.672	13.28
313588Q32	11/20/2024	07/10/2024	98.120	18.80
313588Q40	11/21/2024	11/04/2024	99.784	2.16
313588Q57	11/22/2024	05/10/2024	97.248	27.52
313588Q99	11/26/2024	05/07/2024	97.155	28.45
313588R23	11/27/2024	05/15/2024	97.251	27.49
313588R49	11/29/2024	09/04/2024	98.833	11.67
313588R72	12/02/2024	04/10/2024	96.762	32.38
313588R80	12/03/2024	10/08/2024	99.277	7.23
313588R98	12/04/2024	07/31/2024	98.245	17.55
313588S22	12/05/2024	11/06/2024	99.636	3.64
313588S30	12/06/2024	08/16/2024	98.468	15.32
313588S63	12/09/2024	06/14/2024	97.498	25.02
313588S71	12/10/2024	11/13/2024	99.664	3.36
313588S89	12/11/2024	07/29/2024	98.125	18.75
313588S97	12/12/2024	07/18/2024	97.948	20.52
313588T21	12/13/2024	04/18/2024	96.681	33.19
313588T54	12/16/2024	05/30/2024	97.178	28.22
313588T62	12/17/2024	04/18/2024	96.625	33.75
313588T70	12/18/2024	04/18/2024	96.611	33.89
313588T88	12/19/2024	04/18/2024	96.597	34.03
313588T96	12/20/2024	10/11/2024	99.111	8.89
313588U45	12/23/2024	11/01/2024	99.346	6.54
313588U52	12/24/2024	12/12/2024	99.854	1.46
313588U86	12/27/2024	05/07/2024	96.750	32.50
313588V36	12/30/2024	07/29/2024	97.883	21.17
313588V44	12/31/2024	05/14/2024	96.782	32.18

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313312RG7	01/02/2024	01/04/2023	95.400	46.00
313312RH5	01/03/2024	09/13/2023	94.690	53.10
313312RJ1	01/04/2024	03/23/2023	95.420	45.80
313312RK8	01/05/2024	03/30/2023	95.480	45.20
313312RN2	01/08/2024	07/21/2023	94.720	52.80
313312RP7	01/09/2024	03/30/2023	95.490	45.10
313312RQ5	01/10/2024	11/20/2023	94.740	52.60
313312RR3	01/11/2024	08/11/2023	94.710	52.90
313312RS1	01/12/2024	01/13/2023	95.350	46.50
313312RW2	01/16/2024	08/14/2023	94.700	53.00
313312RX0	01/17/2024	09/15/2023	94.690	53.10
313312RY8	01/18/2024	04/05/2023	95.400	46.00
313312RZ5	01/19/2024	01/18/2024	94.750	52.50
313312SC5	01/22/2024	08/17/2023	94.720	52.80
313312SD3	01/23/2024	03/24/2023	95.420	45.80
313312SE1	01/24/2024	10/02/2023	94.660	53.40
313312SF8	01/25/2024	04/05/2023	95.400	46.00
313312SG6	01/26/2024	08/18/2023	94.720	52.80
313312SK7	01/29/2024	01/26/2024	94.770	52.30
313312SL5	01/30/2024	12/15/2023	94.770	52.30
313312SM3	01/31/2024	04/10/2023	95.480	45.20
313312SN1	02/01/2024	02/09/2023	95.250	47.50
313312SP6	02/02/2024	08/29/2023	94.670	53.30
313312ST8	02/06/2024	10/20/2023	94.670	53.30
313312SU5	02/07/2024	07/31/2023	94.700	53.00
313312SV3	02/08/2024	04/03/2023	95.520	44.80
313312SW1	02/09/2024	04/13/2023	95.350	46.50
313312SZ4	02/12/2024	09/15/2023	94.690	53.10
313312TA8	02/13/2024	08/14/2023	94.700	53.00
313312TB6	02/14/2024	09/19/2023	94.680	53.20
313312TD2	02/16/2024	12/01/2023	94.740	52.60
313312TH3	02/20/2024	12/27/2023	94.740	52.60
313312TJ9	02/21/2024	09/20/2023	94.690	53.10
313312TK6	02/22/2024	02/21/2024	94.850	51.50
313312TL4	02/23/2024	10/13/2023	94.640	53.60
313312TP5	02/26/2024	09/21/2023	94.690	53.10
313312TQ3	02/27/2024	02/26/2024	94.830	51.70
313312TR1	02/28/2024	08/16/2023	94.720	52.80
313312TS9	02/29/2024	04/13/2023	95.360	46.40
313312TT7	03/01/2024	03/03/2023	95.000	50.00
313312TW0	03/04/2024	10/06/2023	94.620	53.80

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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313312TX8	03/05/2024	12/27/2023	94.750	52.50
313312TY6	03/06/2024	08/14/2023	94.720	52.80
313312TZ3	03/07/2024	03/01/2024	94.740	52.60
313312UA6	03/08/2024	03/07/2024	94.740	52.60
313312UD0	03/11/2024	10/11/2023	94.650	53.50
313312UE8	03/12/2024	10/16/2023	94.660	53.40
313312UF5	03/13/2024	03/12/2024	94.720	52.80
313312UG3	03/14/2024	10/24/2023	94.680	53.20
313312UH1	03/15/2024	03/17/2023	95.620	43.80
313312UL2	03/18/2024	10/30/2023	94.650	53.50
313312UM0	03/19/2024	08/16/2023	94.760	52.40
313312UN8	03/20/2024	03/21/2023	95.600	44.00
313312UP3	03/21/2024	03/24/2023	95.650	43.50
313312UQ1	03/22/2024	04/13/2023	95.450	45.50
313312UT5	03/25/2024	03/30/2023	95.450	45.50
313312UU2	03/26/2024	02/23/2024	94.720	52.80
313312UV0	03/27/2024	12/26/2023	94.780	52.20
313312UW8	03/28/2024	04/10/2023	95.600	44.00
313312UX6	03/29/2024	07/13/2023	94.930	50.70
313312VA5	04/01/2024	10/20/2023	94.660	53.40
313312VB3	04/02/2024	04/13/2023	95.420	45.80
313312VC1	04/03/2024	10/23/2023	94.660	53.40
313312VE7	04/05/2024	10/30/2023	94.670	53.30
313312VH0	04/08/2024	10/31/2023	94.680	53.20
313312VJ6	04/09/2024	09/14/2023	94.700	53.00
313312VK3	04/10/2024	10/31/2023	94.680	53.20
313312VL1	04/11/2024	02/16/2024	94.720	52.80
313312VM9	04/12/2024	11/02/2023	94.700	53.00
313312VQ0	04/15/2024	11/02/2023	94.700	53.00
313312VR8	04/16/2024	04/17/2023	95.350	46.50
313312VS6	04/17/2024	10/30/2023	94.690	53.10
313312VT4	04/18/2024	02/01/2024	94.810	51.90
313312VU1	04/19/2024	11/08/2023	94.730	52.70
313312VX5	04/22/2024	11/14/2023	94.740	52.60
313312VZ0	04/24/2024	09/11/2023	94.700	53.00
313312WB2	04/26/2024	09/14/2023	94.700	53.00
313312WE6	04/29/2024	03/21/2024	94.740	52.60
313312WF3	04/30/2024	11/16/2023	94.780	52.20
313312WG1	05/01/2024	12/29/2023	94.870	51.30
313312WH9	05/02/2024	11/22/2023	94.790	52.10
313312WJ5	05/03/2024	11/17/2023	94.800	52.00

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313312WM8	05/06/2024	05/01/2024	94.710	52.90
313312WP1	05/08/2024	03/15/2024	94.730	52.70
313312WR7	05/10/2024	11/24/2023	94.770	52.30
313312WU0	05/13/2024	11/24/2023	94.770	52.30
313312WV8	05/14/2024	02/12/2024	94.780	52.20
313312WW6	05/15/2024	04/11/2024	94.750	52.50
313312WY2	05/17/2024	03/20/2024	94.740	52.60
313312XB1	05/20/2024	11/28/2023	94.790	52.10
313312XC9	05/21/2024	08/23/2023	94.780	52.20
313312XD7	05/22/2024	11/29/2023	94.800	52.00
313312XE5	05/23/2024	11/07/2023	94.760	52.40
313312XF2	05/24/2024	04/04/2024	94.800	52.00
313312XK1	05/28/2024	06/15/2023	94.920	50.80
313312XL9	05/29/2024	11/21/2023	94.790	52.10
313312XM7	05/30/2024	11/14/2023	94.750	52.50
313312XN5	05/31/2024	12/15/2023	94.900	51.00
313312XS4	06/04/2024	11/27/2023	94.780	52.20
313312XT2	06/05/2024	02/26/2024	94.770	52.30
313312XU9	06/06/2024	12/18/2023	94.910	50.90
313312XV7	06/07/2024	12/18/2023	94.910	50.90
313312XY1	06/10/2024	12/20/2023	94.910	50.90
313312XZ8	06/11/2024	03/22/2024	94.810	51.90
313312YA2	06/12/2024	10/27/2023	94.730	52.70
313312YB0	06/13/2024	09/27/2023	94.810	51.90
313312YC8	06/14/2024	12/20/2023	94.910	50.90
313312YF1	06/17/2024	12/22/2023	94.930	50.70
313312YG9	06/18/2024	08/23/2023	94.790	52.10
313312YJ3	06/20/2024	12/27/2023	94.930	50.70
313312YN4	06/24/2024	12/28/2023	94.940	50.60
313312YP9	06/25/2024	04/08/2024	94.780	52.20
313312YQ7	06/26/2024	12/07/2023	94.950	50.50
313312YR5	06/27/2024	05/29/2024	94.730	52.70
313312YS3	06/28/2024	07/06/2023	94.920	50.80
313312YV6	07/01/2024	09/21/2023	94.760	52.40
313312YW4	07/02/2024	04/19/2024	94.740	52.60
313312YX2	07/03/2024	01/18/2024	94.980	50.20
313312YZ7	07/05/2024	12/29/2023	94.930	50.70
313312ZE3	07/10/2024	05/06/2024	94.740	52.60
313312ZF0	07/11/2024	07/12/2023	94.880	51.20
313312ZG8	07/12/2024	01/25/2024	94.980	50.20
313312ZK9	07/15/2024	01/29/2024	95.000	50.00

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313312ZL7	07/16/2024	12/19/2023	94.990	50.10
313312ZP8	07/19/2024	06/18/2024	94.760	52.40
313312ZT0	07/23/2024	07/19/2024	94.720	52.80
313312ZU7	07/24/2024	01/25/2024	95.000	50.00
313312ZZ6	07/29/2024	08/09/2023	94.960	50.40
313312A26	07/30/2024	05/16/2024	94.750	52.50
313312A34	07/31/2024	04/23/2024	94.780	52.20
313312A42	08/01/2024	08/03/2023	94.900	51.00
313312A59	08/02/2024	08/01/2024	94.720	52.80
313312A83	08/05/2024	03/12/2024	94.880	51.20
313312B25	08/07/2024	03/13/2024	94.870	51.30
313312B41	08/09/2024	03/12/2024	94.880	51.20
313312B74	08/12/2024	10/13/2023	94.790	52.10
313312B82	08/13/2024	03/22/2024	94.920	50.80
313312B90	08/14/2024	02/20/2024	94.880	51.20
313312C32	08/16/2024	04/30/2024	94.770	52.30
313312C65	08/19/2024	03/18/2024	94.860	51.40
313312C73	08/20/2024	12/19/2023	95.070	49.30
313312C81	08/21/2024	06/27/2024	94.790	52.10
313312C99	08/22/2024	10/27/2023	94.800	52.00
313312D23	08/23/2024	07/17/2024	94.740	52.60
313312D56	08/26/2024	10/18/2023	94.740	52.60
313312D64	08/27/2024	03/28/2024	94.870	51.30
313312D72	08/28/2024	04/05/2024	94.860	51.40
313312D80	08/29/2024	04/01/2024	94.860	51.40
313312D98	08/30/2024	12/21/2023	95.180	48.20
313312E55	09/03/2024	01/31/2024	95.150	48.50
313312E63	09/04/2024	05/13/2024	94.760	52.40
313312E71	09/05/2024	04/01/2024	94.860	51.40
313312E89	09/06/2024	12/22/2023	95.180	48.20
313312F39	09/09/2024	04/03/2024	94.890	51.10
313312F47	09/10/2024	03/15/2024	94.950	50.50
313312G20	09/16/2024	09/10/2024	94.820	51.80
313312G38	09/17/2024	12/19/2023	95.150	48.50
313312G46	09/18/2024	04/16/2024	94.810	51.90
313312G53	09/19/2024	10/27/2023	94.820	51.80
313312G61	09/20/2024	09/21/2023	94.790	52.10
313312G95	09/23/2024	04/30/2024	94.800	52.00
313312H29	09/24/2024	03/12/2024	95.010	49.90
313312H37	09/25/2024	09/10/2024	94.870	51.30
313312H45	09/26/2024	04/16/2024	94.810	51.90

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313312H52	09/27/2024	03/25/2024	95.000	50.00
313312H86	09/30/2024	04/16/2024	94.810	51.90
313312H94	10/01/2024	10/12/2023	94.920	50.80
313312J27	10/02/2024	04/22/2024	94.830	51.70
313312J35	10/03/2024	07/31/2024	94.790	52.10
313312J43	10/04/2024	04/25/2024	94.830	51.70
313312J76	10/07/2024	10/13/2023	94.830	51.70
313312J84	10/08/2024	04/26/2024	94.830	51.70
313312J92	10/09/2024	09/30/2024	95.340	46.60
313312K25	10/10/2024	09/30/2024	95.340	46.60
313312K33	10/11/2024	08/30/2024	94.850	51.50
313312K74	10/15/2024	10/18/2023	94.800	52.00
313312L24	10/18/2024	01/25/2024	95.220	47.80
313312L57	10/21/2024	04/17/2024	94.950	50.50
313312L65	10/22/2024	06/14/2024	94.810	51.90
313312L73	10/23/2024	05/08/2024	94.820	51.80
313312L81	10/24/2024	09/26/2024	95.380	46.20
313312L99	10/25/2024	05/10/2024	94.820	51.80
313312M49	10/28/2024	09/12/2024	95.020	49.80
313312M56	10/29/2024	03/27/2024	95.050	49.50
313312M64	10/30/2024	08/30/2024	94.900	51.00
313312M72	10/31/2024	08/27/2024	94.980	50.20
313312M80	11/01/2024	04/02/2024	95.020	49.80
313312N30	11/04/2024	04/08/2024	94.960	50.40
313312N48	11/05/2024	01/19/2024	95.270	47.30
313312N55	11/06/2024	09/04/2024	95.000	50.00
313312P38	11/12/2024	11/06/2024	95.350	46.50
313312P46	11/13/2024	05/28/2024	94.820	51.80
313312P53	11/14/2024	11/15/2023	94.970	50.30
313312P61	11/15/2024	09/03/2024	95.000	50.00
313312Q29	11/19/2024	11/18/2024	95.520	44.80
313312Q37	11/20/2024	07/15/2024	94.860	51.40
313312Q45	11/21/2024	09/26/2024	95.370	46.30
313312Q52	11/22/2024	05/15/2024	94.950	50.50
313312Q86	11/25/2024	12/29/2023	95.300	47.00
313312Q94	11/26/2024	11/25/2024	95.500	45.00
313312R28	11/27/2024	05/10/2024	94.960	50.40
313312R44	11/29/2024	02/09/2024	95.200	48.00
313312R77	12/02/2024	01/03/2024	95.400	46.00
313312R85	12/03/2024	07/19/2024	94.890	51.10
313312R93	12/04/2024	02/27/2024	95.030	49.70

FEDERAL FARM CREDIT BANKS
Short-Term Obligations Issued at a
Discount and Maturing in 2024

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313312S27	12/05/2024	07/19/2024	94.890	51.10
313312S35	12/06/2024	05/15/2024	94.890	51.10
313312S68	12/09/2024	05/21/2024	94.890	51.10
313312S76	12/10/2024	01/29/2024	95.310	46.90
313312S84	12/11/2024	05/23/2024	94.890	51.10
313312T26	12/13/2024	05/23/2024	94.890	51.10
313312T59	12/16/2024	04/11/2024	94.970	50.30
313312T67	12/17/2024	12/18/2023	95.290	47.10
313312T75	12/18/2024	12/16/2024	95.500	45.00
313312T83	12/19/2024	12/26/2023	95.450	45.50
313312T91	12/20/2024	06/03/2024	94.860	51.40
313312U40	12/23/2024	12/17/2024	95.500	45.00
313312U57	12/24/2024	02/05/2024	95.290	47.10
313312U73	12/26/2024	12/27/2023	95.400	46.00
313312U81	12/27/2024	06/12/2024	94.880	51.20
313312V31	12/30/2024	06/12/2024	94.950	50.50

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2024

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313396RG0	01/02/2024	08/30/2023	98.175	18.25
313396RH8	01/03/2024	11/08/2023	99.186	8.14
313396RJ4	01/04/2024	11/13/2023	99.244	7.56
313396RK1	01/05/2024	09/22/2023	98.478	15.22
313396RN5	01/08/2024	12/18/2023	99.694	3.06
313396RP0	01/09/2024	12/18/2023	99.680	3.20
313396RQ8	01/10/2024	12/18/2023	99.665	3.35
313396RR6	01/11/2024	09/01/2023	98.101	18.99
313396RS4	01/12/2024	09/22/2023	98.374	16.26
313396RX3	01/17/2024	10/19/2023	98.688	13.12
313396RY1	01/18/2024	12/14/2023	99.491	5.09
313396RZ8	01/19/2024	11/21/2023	99.141	8.59
313396SC8	01/22/2024	12/11/2023	99.389	6.11
313396SD6	01/23/2024	12/18/2023	99.476	5.24
313396SG9	01/26/2024	09/28/2023	98.257	17.43
313396SK0	01/29/2024	12/06/2023	99.214	7.86
313396SL8	01/30/2024	11/22/2023	98.995	10.05
313396SM6	01/31/2024	10/25/2023	98.575	14.25
313396SN4	02/01/2024	02/09/2023	95.359	46.41
313396SP9	02/02/2024	12/18/2023	99.330	6.70
313396SS3	02/05/2024	11/17/2023	98.837	11.63
313396ST1	02/06/2024	12/18/2023	99.272	7.28
313396SU8	02/07/2024	12/06/2023	99.084	9.16
313396SV6	02/08/2024	02/10/2023	95.264	47.36
313396SW4	02/09/2024	10/25/2023	98.443	15.57
313396SZ7	02/12/2024	02/13/2023	95.197	48.03
313396TA1	02/13/2024	02/13/2023	95.184	48.16
313396TB9	02/14/2024	02/15/2023	95.147	48.53
313396TC7	02/15/2024	02/15/2023	95.133	48.67
313396TD5	02/16/2024	11/22/2023	98.748	12.52
313396TH6	02/20/2024	01/24/2024	99.608	3.92
313396TJ2	02/21/2024	02/21/2023	95.083	49.17
313396TK9	02/22/2024	12/08/2023	98.898	11.02
313396TL7	02/23/2024	01/04/2024	99.279	7.21
313396TP8	02/26/2024	12/07/2023	98.828	11.72
313396TQ6	02/27/2024	12/18/2023	98.971	10.29
313396TR4	02/28/2024	11/17/2023	98.507	14.93
313396TS2	02/29/2024	11/29/2023	98.667	13.33
313396TT0	03/01/2024	10/25/2023	98.135	18.65
313396TW3	03/04/2024	03/10/2023	95.200	48.00
313396TX1	03/05/2024	12/28/2023	99.023	9.77

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2024

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313396TY9	03/06/2024	02/15/2024	99.710	2.90
313396TZ6	03/07/2024	12/04/2023	98.637	13.63
313396UA9	03/08/2024	12/04/2023	98.623	13.77
313396UD3	03/11/2024	12/28/2023	98.939	10.61
313396UE1	03/12/2024	12/12/2023	98.681	13.19
313396UF8	03/13/2024	11/14/2023	98.260	17.40
313396UG6	03/14/2024	11/15/2023	98.260	17.40
313396UH4	03/15/2024	11/16/2023	98.260	17.40
313396UL5	03/18/2024	11/15/2023	98.202	17.98
313396UM3	03/19/2024	12/05/2023	98.479	15.21
313396UN1	03/20/2024	01/18/2024	99.103	8.97
313396UP6	03/21/2024	12/15/2023	98.596	14.04
313396UQ4	03/22/2024	12/12/2023	98.537	14.63
313396UT8	03/25/2024	10/13/2023	97.615	23.85
313396UU5	03/26/2024	11/22/2023	98.184	18.16
313396UV3	03/27/2024	11/27/2023	98.249	17.51
313396UW1	03/28/2024	10/16/2023	97.608	23.92
313396UX9	03/29/2024	07/11/2023	96.328	36.72
313396VA8	04/01/2024	12/04/2023	98.284	17.16
313396VB6	04/02/2024	03/11/2024	99.681	3.19
313396VC4	04/03/2024	11/30/2023	98.208	17.92
313396VD2	04/04/2024	11/30/2023	98.194	18.06
313396VE0	04/05/2024	12/21/2023	98.479	15.21
313396VH3	04/08/2024	02/08/2024	99.127	8.73
313396VJ9	04/09/2024	03/12/2024	99.594	4.06
313396VK6	04/10/2024	11/30/2023	98.112	18.88
313396VL4	04/11/2024	11/30/2023	98.097	19.03
313396VM2	04/12/2024	02/12/2024	99.125	8.75
313396VQ3	04/15/2024	01/05/2024	98.559	14.41
313396VR1	04/16/2024	03/18/2024	99.578	4.22
313396VS9	04/17/2024	11/27/2023	97.949	20.51
313396VT7	04/18/2024	03/22/2024	99.608	3.92
313396VU4	04/19/2024	03/14/2024	99.478	5.22
313396VX8	04/22/2024	12/15/2023	98.158	18.42
313396VY6	04/23/2024	03/08/2024	99.334	6.66
313396WA7	04/25/2024	10/18/2023	97.234	27.66
313396WB5	04/26/2024	03/19/2024	99.448	5.52
313396WF6	04/30/2024	12/06/2023	97.905	20.95
313396WG4	05/01/2024	10/25/2023	97.260	27.40
313396WH2	05/02/2024	10/18/2023	97.135	28.65
313396WJ8	05/03/2024	10/18/2023	97.115	28.85

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2024

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313396WM1	05/06/2024	12/15/2023	97.964	20.36
313396WN9	05/07/2024	04/29/2024	99.883	1.17
313396WP4	05/08/2024	03/08/2024	99.110	8.90
313396WQ2	05/09/2024	11/24/2023	97.599	24.01
313396WR0	05/10/2024	12/08/2023	97.795	22.05
313396WU3	05/13/2024	01/11/2024	98.258	17.42
313396WW9	05/15/2024	11/07/2023	97.271	27.29
313396WX7	05/16/2024	01/03/2024	98.117	18.83
313396WY5	05/17/2024	04/24/2024	99.665	3.35
313396XB4	05/20/2024	12/01/2023	97.566	24.34
313396XC2	05/21/2024	12/08/2023	97.663	23.37
313396XD0	05/22/2024	12/08/2023	97.648	23.52
313396XE8	05/23/2024	12/08/2023	97.634	23.66
313396XF5	05/24/2024	01/04/2024	98.018	19.82
313396XK4	05/28/2024	01/02/2024	97.967	20.33
313396XL2	05/29/2024	01/02/2024	97.953	20.47
313396XM0	05/30/2024	01/02/2024	97.939	20.61
313396XN8	05/31/2024	01/02/2024	97.925	20.75
313396XR9	06/03/2024	11/28/2023	97.313	26.87
313396XS7	06/04/2024	03/18/2024	98.873	11.27
313396XT5	06/05/2024	05/02/2024	99.507	4.93
313396XU2	06/06/2024	05/21/2024	99.767	2.33
313396XV0	06/07/2024	03/07/2024	98.663	13.37
313396XY4	06/10/2024	11/13/2023	96.973	30.27
313396XZ1	06/11/2024	11/28/2023	97.199	28.01
313396YA5	06/12/2024	11/30/2023	97.248	27.52
313396YB3	06/13/2024	12/11/2023	97.371	26.29
313396YC1	06/14/2024	04/05/2024	98.983	10.17
313396YF4	06/17/2024	12/14/2023	97.414	25.86
313396YG2	06/18/2024	03/19/2024	98.674	13.26
313396YN7	06/24/2024	05/24/2024	99.549	4.51
313396YR8	06/27/2024	09/28/2023	96.072	39.28
313396YS6	06/28/2024	12/13/2023	97.201	27.99
313396YV9	07/01/2024	02/23/2024	98.180	18.20
313396YW7	07/02/2024	06/18/2024	99.796	2.04
313396YX5	07/03/2024	06/05/2024	99.593	4.07
313396YZ0	07/05/2024	06/25/2024	99.854	1.46
313396ZC0	07/08/2024	04/08/2024	98.681	13.19
313396ZD8	07/09/2024	06/13/2024	99.622	3.78
313396ZE6	07/10/2024	06/18/2024	99.680	3.20
313396ZF3	07/11/2024	06/14/2024	99.607	3.93

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2024

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313396ZG1	07/12/2024	06/17/2024	99.636	3.64
313396ZK2	07/15/2024	01/12/2024	97.503	24.97
313396ZL0	07/16/2024	04/16/2024	98.675	13.25
313396ZM8	07/17/2024	06/14/2024	99.520	4.80
313396ZN6	07/18/2024	06/21/2024	99.607	3.93
313396ZP1	07/19/2024	06/21/2024	99.592	4.08
313396ZS5	07/22/2024	03/15/2024	98.180	18.20
313396ZU0	07/24/2024	05/17/2024	99.022	9.78
313396ZV8	07/25/2024	05/17/2024	99.007	9.93
313396ZW6	07/26/2024	05/17/2024	98.994	10.06
313396ZZ9	07/29/2024	04/18/2024	98.545	14.55
313396A29	07/30/2024	04/18/2024	98.531	14.69
313396A37	07/31/2024	11/14/2023	96.349	36.51
313396A45	08/01/2024	06/04/2024	99.161	8.39
313396A52	08/02/2024	06/21/2024	99.390	6.10
313396A86	08/05/2024	06/03/2024	99.080	9.20
313396A94	08/06/2024	07/11/2024	99.623	3.77
313396B28	08/07/2024	08/01/2024	99.913	0.87
313396B36	08/08/2024	05/08/2024	98.658	13.42
313396B44	08/09/2024	05/10/2024	98.673	13.27
313396B77	08/12/2024	02/21/2024	97.573	24.27
313396B85	08/13/2024	05/13/2024	98.658	13.42
313396B93	08/14/2024	07/24/2024	99.694	3.06
313396C27	08/15/2024	07/23/2024	99.665	3.35
313396C35	08/16/2024	07/19/2024	99.592	4.08
313396C68	08/19/2024	08/14/2024	99.927	0.73
313396C76	08/20/2024	08/14/2024	99.913	0.87
313396C92	08/22/2024	05/22/2024	98.658	13.42
313396D26	08/23/2024	07/24/2024	99.563	4.37
313396D59	08/26/2024	08/14/2024	99.825	1.75
313396D67	08/27/2024	06/24/2024	99.082	9.18
313396D75	08/28/2024	06/12/2024	98.890	11.10
313396D83	08/29/2024	06/12/2024	98.876	11.24
313396D91	08/30/2024	05/30/2024	98.657	13.43
313396E58	09/03/2024	07/18/2024	99.317	6.83
313396E66	09/04/2024	08/08/2024	99.607	3.93
313396E74	09/05/2024	08/01/2024	99.489	5.11
313396E82	09/06/2024	08/01/2024	99.475	5.25
313396F32	09/09/2024	08/07/2024	99.520	4.80
313396F40	09/10/2024	08/01/2024	99.416	5.84
313396F57	09/11/2024	08/22/2024	99.709	2.91

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2024

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313396F65	09/12/2024	06/12/2024	98.675	13.25
313396F73	09/13/2024	06/12/2024	98.662	13.38
313396G23	09/16/2024	06/12/2024	98.619	13.81
313396G31	09/17/2024	06/12/2024	98.604	13.96
313396G49	09/18/2024	06/12/2024	98.590	14.10
313396G56	09/19/2024	06/12/2024	98.576	14.24
313396G64	09/20/2024	08/02/2024	99.286	7.14
313396G98	09/23/2024	07/29/2024	99.190	8.10
313396H22	09/24/2024	03/19/2024	97.375	26.25
313396H30	09/25/2024	07/29/2024	99.161	8.39
313396H48	09/26/2024	07/29/2024	99.148	8.52
313396H55	09/27/2024	07/30/2024	99.147	8.53
313396H89	09/30/2024	07/24/2024	99.019	9.81
313396H97	10/01/2024	03/12/2024	97.209	27.91
313396J20	10/02/2024	07/22/2024	98.963	10.37
313396J38	10/03/2024	07/18/2024	98.891	11.09
313396J46	10/04/2024	07/25/2024	98.978	10.22
313396J79	10/07/2024	07/25/2024	98.937	10.63
313396J87	10/08/2024	07/08/2024	98.661	13.39
313396J95	10/09/2024	07/25/2024	98.910	10.90
313396K28	10/10/2024	07/25/2024	98.895	11.05
313396K36	10/11/2024	07/25/2024	98.882	11.18
313396K77	10/15/2024	08/14/2024	99.111	8.89
313396K85	10/16/2024	09/09/2024	99.488	5.12
313396K93	10/17/2024	09/19/2024	99.632	3.68
313396L27	10/18/2024	09/19/2024	99.618	3.82
313396L50	10/21/2024	09/23/2024	99.638	3.62
313396L68	10/22/2024	07/22/2024	98.669	13.31
313396L76	10/23/2024	10/02/2024	99.726	2.74
313396L84	10/24/2024	09/30/2024	99.689	3.11
313396L92	10/25/2024	09/25/2024	99.618	3.82
313396M42	10/28/2024	09/24/2024	99.564	4.36
313396M59	10/29/2024	08/29/2024	99.150	8.50
313396M67	10/30/2024	08/29/2024	99.136	8.64
313396M75	10/31/2024	08/29/2024	99.123	8.77
313396M83	11/01/2024	09/24/2024	99.512	4.88
313396N33	11/04/2024	09/23/2024	99.462	5.38
313396N41	11/05/2024	08/05/2024	98.684	13.16
313396N58	11/06/2024	09/24/2024	99.448	5.52
313396N66	11/07/2024	09/26/2024	99.465	5.35
313396N74	11/08/2024	09/26/2024	99.452	5.48

FEDERAL HOME LOAN MORTGAGE CORPORATION
Short-Term Obligations Issued at a
Discount and Maturing in 2024

CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
313396P31	11/12/2024	10/09/2024	99.551	4.49
313396P56	11/14/2024	11/06/2024	99.900	1.00
313396P64	11/15/2024	10/15/2024	99.595	4.05
313396P98	11/18/2024	09/16/2024	99.134	8.66
313396Q22	11/19/2024	11/14/2024	99.939	0.61
313396Q30	11/20/2024	09/23/2024	99.257	7.43
313396Q48	11/21/2024	10/21/2024	99.594	4.06
313396Q55	11/22/2024	08/22/2024	98.704	12.96
313396Q89	11/25/2024	11/12/2024	99.842	1.58
313396Q97	11/26/2024	11/20/2024	99.927	0.73
313396R21	11/27/2024	05/21/2024	97.329	26.71
313396R47	11/29/2024	11/13/2024	99.805	1.95
313396R70	12/02/2024	08/30/2024	98.697	13.03
313396R96	12/04/2024	11/04/2024	99.614	3.86
313396S20	12/05/2024	10/30/2024	99.533	4.67
313396S38	12/06/2024	11/04/2024	99.588	4.12
313396S61	12/09/2024	10/08/2024	99.203	7.97
313396S79	12/10/2024	12/05/2024	99.939	0.61
313396S95	12/12/2024	09/12/2024	98.764	12.36
313396T29	12/13/2024	12/02/2024	99.866	1.34
313396T52	12/16/2024	11/15/2024	99.612	3.88
313396T78	12/18/2024	11/18/2024	99.624	3.76
313396T86	12/19/2024	12/06/2024	99.842	1.58
313396U43	12/23/2024	12/06/2024	99.795	2.05
313396U84	12/27/2024	12/06/2024	99.747	2.53
313396V34	12/30/2024	08/21/2024	98.261	17.39
313396V42	12/31/2024	12/06/2024	99.700	3.00

FEDERAL AGRICULTURAL MORTGAGE CORPORATION
Short-Term Obligations Issued at a
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CUSIP Number	Maturity Date	Issue Date	Issue Price (% of Principal Amount)	Discount to be Reported as 2024 Interest (Per \$1,000 Maturity Value)
31315KRG7	01/02/2024	07/25/2023	97.643	23.57
31315KRH5	01/03/2024	07/28/2023	97.677	23.23
31315KRJ1	01/04/2024	01/03/2024	99.985	0.15
31315KRK8	01/05/2024	04/06/2023	96.575	34.25
31315KRN2	01/08/2024	01/05/2024	99.956	0.44
31315KRP7	01/09/2024	01/08/2024	99.985	0.15
31315KRQ5	01/10/2024	01/09/2024	99.985	0.15
31315KRR3	01/11/2024	01/10/2024	99.985	0.15
31315KRS1	01/12/2024	01/11/2024	99.985	0.15
31315KRW2	01/16/2024	07/24/2023	97.424	25.76
31315KRX0	01/17/2024	01/16/2024	99.985	0.15
31315KRY8	01/18/2024	01/17/2024	99.985	0.15
31315KRZ5	01/19/2024	01/18/2024	99.985	0.15
31315KSC5	01/22/2024	01/19/2024	99.956	0.44
31315KSD3	01/23/2024	01/22/2024	99.985	0.15
31315KSE1	01/24/2024	11/27/2023	99.146	8.54
31315KSF8	01/25/2024	11/28/2023	99.146	8.54
31315KSG6	01/26/2024	01/25/2024	99.985	0.15
31315KSK7	01/29/2024	01/26/2024	99.956	0.44
31315KSL5	01/30/2024	01/29/2024	99.985	0.15
31315KSM3	01/31/2024	01/30/2024	99.986	0.14
31315KSN1	02/01/2024	12/21/2023	99.390	6.10
31315KSP6	02/02/2024	02/01/2024	99.985	0.15
31315KSS0	02/05/2024	02/02/2024	99.956	0.44
31315KST8	02/06/2024	02/05/2024	99.985	0.15
31315KSU5	02/07/2024	02/06/2024	99.985	0.15
31315KSV3	02/08/2024	02/07/2024	99.985	0.15
31315KSW1	02/09/2024	02/08/2024	99.985	0.15
31315KSZ4	02/12/2024	02/09/2024	99.957	0.43
31315KTA8	02/13/2024	02/12/2024	99.986	0.14
31315KTB6	02/14/2024	02/13/2024	99.985	0.15
31315KTC4	02/15/2024	02/14/2024	99.986	0.14
31315KTD2	02/16/2024	06/16/2023	96.543	34.57
31315KTH3	02/20/2024	02/16/2024	99.943	0.57
31315KTJ9	02/21/2024	02/21/2023	95.032	49.68
31315KTK6	02/22/2024	02/21/2024	99.986	0.14
31315KTL4	02/23/2024	02/22/2024	99.986	0.14
31315KTP5	02/26/2024	02/23/2024	99.957	0.43
31315KTQ3	02/27/2024	02/26/2024	99.986	0.14
31315KTR1	02/28/2024	02/27/2024	99.986	0.14
31315KTS9	02/29/2024	02/28/2024	99.986	0.14

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31315KTT7	03/01/2024	02/29/2024	99.986	0.14
31315KTW0	03/04/2024	03/01/2024	99.956	0.44
31315KTX8	03/05/2024	03/04/2024	99.985	0.15
31315KTY6	03/06/2024	03/05/2024	99.985	0.15
31315KTZ3	03/07/2024	03/06/2024	99.985	0.15
31315KUA6	03/08/2024	03/07/2024	99.985	0.15
31315KUD0	03/11/2024	03/08/2024	99.956	0.44
31315KUE8	03/12/2024	03/11/2024	99.985	0.15
31315KUF5	03/13/2024	03/12/2024	99.985	0.15
31315KUG3	03/14/2024	03/13/2024	99.985	0.15
31315KUH1	03/15/2024	03/16/2023	95.387	46.13
31315KUL2	03/18/2024	03/15/2024	99.956	0.44
31315KUM0	03/19/2024	03/18/2024	99.985	0.15
31315KUN8	03/20/2024	03/19/2024	99.985	0.15
31315KUP3	03/21/2024	03/20/2024	99.985	0.15
31315KUQ1	03/22/2024	03/21/2024	99.985	0.15
31315KUT5	03/25/2024	03/22/2024	99.956	0.44
31315KUU2	03/26/2024	03/25/2024	99.985	0.15
31315KUV0	03/27/2024	03/26/2024	99.985	0.15
31315KUW8	03/28/2024	11/30/2023	98.265	17.35
31315KVA5	04/01/2024	12/21/2023	98.524	14.76
31315KVB3	04/02/2024	04/01/2024	99.985	0.15
31315KVC1	04/03/2024	04/02/2024	99.985	0.15
31315KVD9	04/04/2024	04/03/2024	99.985	0.15
31315KVE7	04/05/2024	04/04/2024	99.985	0.15
31315KVH0	04/08/2024	04/05/2024	99.956	0.44
31315KVJ6	04/09/2024	04/08/2024	99.985	0.15
31315KVK3	04/10/2024	08/10/2023	96.476	35.24
31315KVL1	04/11/2024	04/10/2024	99.986	0.14
31315KVM9	04/12/2024	04/11/2024	99.986	0.14
31315KVQ0	04/15/2024	11/20/2023	97.856	21.44
31315KVR8	04/16/2024	04/15/2024	99.985	0.15
31315KVS6	04/17/2024	04/16/2024	99.985	0.15
31315KVT4	04/18/2024	04/17/2024	99.985	0.15
31315KVU1	04/19/2024	04/18/2024	99.985	0.15
31315KVX5	04/22/2024	04/19/2024	99.956	0.44
31315KVY3	04/23/2024	04/22/2024	99.985	0.15
31315KVZ0	04/24/2024	04/11/2024	99.811	1.89
31315KWA4	04/25/2024	04/24/2024	99.985	0.15
31315KWB2	04/26/2024	04/25/2024	99.985	0.15
31315KWE6	04/29/2024	04/26/2024	99.956	0.44

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31315KWF3	04/30/2024	04/29/2024	99.985	0.15
31315KWG1	05/01/2024	05/31/2023	95.315	46.85
31315KWH9	05/02/2024	11/30/2023	97.758	22.42
31315KWJ5	05/03/2024	05/02/2024	99.985	0.15
31315KWM8	05/06/2024	05/03/2024	99.956	0.44
31315KWN6	05/07/2024	05/06/2024	99.985	0.15
31315KWP1	05/08/2024	10/27/2023	97.149	28.51
31315KWQ9	05/09/2024	05/08/2024	99.985	0.15
31315KWR7	05/10/2024	05/09/2024	99.985	0.15
31315KWU0	05/13/2024	05/10/2024	99.956	0.44
31315KWV8	05/14/2024	05/13/2024	99.985	0.15
31315KWW6	05/15/2024	05/14/2024	99.985	0.15
31315KWX4	05/16/2024	05/15/2024	99.985	0.15
31315KWY2	05/17/2024	05/16/2024	99.985	0.15
31315KXB1	05/20/2024	05/17/2024	99.956	0.44
31315KXC9	05/21/2024	05/20/2024	99.985	0.15
31315KXD7	05/22/2024	05/21/2024	99.985	0.15
31315KXE5	05/23/2024	05/22/2024	99.985	0.15
31315KXF2	05/24/2024	05/23/2024	99.985	0.15
31315KXK1	05/28/2024	05/24/2024	99.941	0.59
31315KXL9	05/29/2024	05/28/2024	99.985	0.15
31315KXM7	05/30/2024	05/29/2024	99.985	0.15
31315KXN5	05/31/2024	05/30/2024	99.985	0.15
31315KXR6	06/03/2024	12/15/2023	97.578	24.22
31315KXS4	06/04/2024	06/03/2024	99.985	0.15
31315KXT2	06/05/2024	06/04/2024	99.985	0.15
31315KXU9	06/06/2024	06/05/2024	99.985	0.15
31315KXV7	06/07/2024	06/06/2024	99.985	0.15
31315KXY1	06/10/2024	06/07/2024	99.956	0.44
31315KXZ8	06/11/2024	08/11/2023	95.654	43.46
31315KYA2	06/12/2024	06/11/2024	99.985	0.15
31315KYB0	06/13/2024	06/12/2024	99.985	0.15
31315KYC8	06/14/2024	11/02/2023	96.700	33.00
31315KYF1	06/17/2024	06/14/2024	99.956	0.44
31315KYG9	06/18/2024	06/17/2024	99.985	0.15
31315KYJ3	06/20/2024	06/18/2024	99.971	0.29
31315KYK0	06/21/2024	06/20/2024	99.985	0.15
31315KYN4	06/24/2024	06/21/2024	99.956	0.44
31315KYP9	06/25/2024	06/24/2024	99.985	0.15
31315KYQ7	06/26/2024	06/25/2024	99.985	0.15
31315KYR5	06/27/2024	06/26/2024	99.985	0.15

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31315KYS3	06/28/2024	11/02/2023	96.501	34.99
31315KYV6	07/01/2024	09/25/2023	95.893	41.07
31315KYW4	07/02/2024	07/01/2024	99.985	0.15
31315KYX2	07/03/2024	07/02/2024	99.985	0.15
31315KYZ7	07/05/2024	07/03/2024	99.971	0.29
31315KZC7	07/08/2024	07/05/2024	99.956	0.44
31315KZD5	07/09/2024	07/08/2024	99.985	0.15
31315KZE3	07/10/2024	07/09/2024	99.985	0.15
31315KZF0	07/11/2024	07/10/2024	99.985	0.15
31315KZG8	07/12/2024	11/09/2023	96.447	35.53
31315KZK9	07/15/2024	09/26/2023	95.703	42.97
31315KZL7	07/16/2024	06/14/2024	99.532	4.68
31315KZM5	07/17/2024	02/01/2024	97.690	23.10
31315KZN3	07/18/2024	07/17/2024	99.985	0.15
31315KZP8	07/19/2024	11/21/2023	96.552	34.48
31315KZS2	07/22/2024	06/20/2024	99.532	4.68
31315KZT0	07/23/2024	07/22/2024	99.985	0.15
31315KZU7	07/24/2024	07/23/2024	99.985	0.15
31315KZV5	07/25/2024	07/18/2024	99.898	1.02
31315KZW3	07/26/2024	07/16/2024	99.854	1.46
31315KZZ6	07/29/2024	07/26/2024	99.956	0.44
31315KA26	07/30/2024	11/30/2023	96.564	34.36
31315KA34	07/31/2024	07/30/2024	99.985	0.15
31315KA42	08/01/2024	03/20/2024	98.083	19.17
31315KA59	08/02/2024	08/01/2024	99.985	0.15
31315KA83	08/05/2024	06/14/2024	99.240	7.60
31315KA91	08/06/2024	02/08/2024	97.490	25.10
31315KB25	08/07/2024	08/06/2024	99.985	0.15
31315KB33	08/08/2024	02/08/2024	97.462	25.38
31315KB41	08/09/2024	08/08/2024	99.985	0.15
31315KB74	08/12/2024	08/09/2024	99.956	0.44
31315KB82	08/13/2024	06/20/2024	99.211	7.89
31315KB90	08/14/2024	08/13/2024	99.985	0.15
31315KC24	08/15/2024	09/26/2023	95.275	47.25
31315KC32	08/16/2024	08/15/2024	99.985	0.15
31315KC65	08/19/2024	08/16/2024	99.956	0.44
31315KC73	08/20/2024	08/06/2024	99.795	2.05
31315KC81	08/21/2024	08/20/2024	99.985	0.15
31315KC99	08/22/2024	08/21/2024	99.985	0.15
31315KD23	08/23/2024	08/22/2024	99.985	0.15
31315KD56	08/26/2024	08/23/2024	99.956	0.44

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31315KD64	08/27/2024	08/26/2024	99.985	0.15
31315KD72	08/28/2024	08/27/2024	99.985	0.15
31315KD80	08/29/2024	08/28/2024	99.985	0.15
31315KD98	08/30/2024	08/29/2024	99.986	0.14
31315KE55	09/03/2024	10/27/2023	95.493	45.07
31315KE63	09/04/2024	08/28/2024	99.898	1.02
31315KE71	09/05/2024	09/04/2024	99.985	0.15
31315KE89	09/06/2024	03/08/2024	97.437	25.63
31315KF39	09/09/2024	09/06/2024	99.957	0.43
31315KF47	09/10/2024	09/09/2024	99.986	0.14
31315KF54	09/11/2024	09/10/2024	99.986	0.14
31315KF62	09/12/2024	09/11/2024	99.986	0.14
31315KF70	09/13/2024	06/07/2024	98.576	14.24
31315KG20	09/16/2024	11/28/2023	95.849	41.51
31315KG38	09/17/2024	09/16/2024	99.986	0.14
31315KG46	09/18/2024	09/17/2024	99.986	0.14
31315KG53	09/19/2024	09/09/2024	99.855	1.45
31315KG61	09/20/2024	09/19/2024	99.987	0.13
31315KG95	09/23/2024	09/20/2024	99.961	0.39
31315KH29	09/24/2024	09/23/2024	99.987	0.13
31315KH37	09/25/2024	09/10/2024	99.786	2.14
31315KH45	09/26/2024	09/25/2024	99.987	0.13
31315KH52	09/27/2024	09/26/2024	99.987	0.13
31315KH86	09/30/2024	09/27/2024	99.962	0.38
31315KH94	10/01/2024	11/02/2023	95.199	48.01
31315KJ27	10/02/2024	10/01/2024	99.987	0.13
31315KJ35	10/03/2024	10/02/2024	99.987	0.13
31315KJ43	10/04/2024	10/03/2024	99.987	0.13
31315KJ76	10/07/2024	03/07/2024	97.016	29.84
31315KJ84	10/08/2024	04/08/2024	97.438	25.62
31315KJ92	10/09/2024	05/09/2024	97.807	21.93
31315KK25	10/10/2024	06/06/2024	98.177	18.23
31315KK33	10/11/2024	10/10/2024	99.987	0.13
31315KK74	10/15/2024	10/17/2023	94.783	52.17
31315KK82	10/16/2024	10/15/2024	99.987	0.13
31315KK90	10/17/2024	10/16/2024	99.987	0.13
31315KL24	10/18/2024	10/17/2024	99.987	0.13
31315KL57	10/21/2024	10/18/2024	99.961	0.39
31315KL65	10/22/2024	10/21/2024	99.987	0.13
31315KL73	10/23/2024	10/22/2024	99.987	0.13
31315KL81	10/24/2024	10/23/2024	99.987	0.13

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31315KL99	10/25/2024	10/24/2024	99.987	0.13
31315KM49	10/28/2024	11/02/2023	94.836	51.64
31315KM56	10/29/2024	10/28/2024	99.987	0.13
31315KM64	10/30/2024	10/29/2024	99.987	0.13
31315KM72	10/31/2024	10/30/2024	99.987	0.13
31315KM80	11/01/2024	10/31/2024	99.987	0.13
31315KN30	11/04/2024	11/01/2024	99.960	0.40
31315KN48	11/05/2024	11/04/2024	99.987	0.13
31315KN55	11/06/2024	09/30/2024	98.738	12.62
31315KN63	11/07/2024	11/06/2024	99.987	0.13
31315KN71	11/08/2024	11/07/2024	99.987	0.13
31315KP38	11/12/2024	11/08/2024	99.950	0.50
31315KP46	11/13/2024	09/30/2024	97.903	20.97
31315KP53	11/14/2024	11/13/2024	99.987	0.13
31315KP61	11/15/2024	11/14/2024	99.988	0.12
31315KP95	11/18/2024	11/15/2024	99.963	0.37
31315KQ29	11/19/2024	11/18/2024	99.987	0.13
31315KQ37	11/20/2024	11/19/2024	99.987	0.13
31315KQ45	11/21/2024	11/20/2024	99.987	0.13
31315KQ52	11/22/2024	11/21/2024	99.987	0.13
31315KQ86	11/25/2024	11/22/2024	99.962	0.38
31315KQ94	11/26/2024	11/25/2024	99.987	0.13
31315KR28	11/27/2024	11/26/2024	99.987	0.13
31315KR44	11/29/2024	11/27/2024	99.975	0.25